



ABC Global  
Commodities Corp

Sample

*A QUANTITATIVE TREND-FOLLOWING APPROACH TO TRADING ENERGIES, FINANCIALS, AND STOCK INDICES*

March 2022

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This does not represent actual trading and is for illustrative purposes only



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## ABC Global Commodities Corp - Program 2

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*ABC Global Commodities Corp is a Commodity Trading Advisor registered with the Commodity Futures Trading Commission  
And a Member of the NFA #111111*

THE RISK OF LOSS IN TRADING COMMODITIES CAN BE SUBSTANTIAL. YOU SHOULD THEREFORE CAREFULLY CONSIDER WHETHER SUCH TRADING IS SUITABLE FOR YOU IN LIGHT OF YOUR FINANCIAL CONDITION. THE HIGH DEGREE OF LEVERAGE THAT IS OFTEN OBTAINABLE IN COMMODITY TRADING CAN WORK AGAINST YOU AS WELL AS FOR YOU. THE USE OF LEVERAGE CAN LEAD TO LARGE LOSSES AS WELL AS GAINS.

IN SOME CASES, MANAGED COMMODITY ACCOUNTS ARE SUBJECT TO SUBSTANTIAL CHARGES FOR MANAGEMENT AND ADVISORY FEES. IT MAY BE NECESSARY FOR THOSE ACCOUNTS THAT ARE SUBJECT TO THESE CHARGES TO MAKE SUBSTANTIAL TRADING PROFITS TO AVOID DEPLETION OR EXHAUSTION OF THEIR ASSETS. THE DISCLOSURE DOCUMENT CONTAINS A COMPLETE DESCRIPTION OF THE PRINCIPAL RISK FACTORS AND EACH FEE TO BE CHARGED TO YOUR ACCOUNT BY THE COMMODITY TRADING ADVISOR ("CTA").

THE REGULATIONS OF THE COMMODITY FUTURES TRADING COMMISSION ("CFTC") REQUIRE THAT PROSPECTIVE CUSTOMERS OF A CTA RECEIVE A DISCLOSURE DOCUMENT WHEN THEY ARE SOLICITED TO ENTER INTO AN AGREEMENT WHEREBY THE CTA WILL DIRECT OR GUIDE THE CLIENT'S COMMODITY INTEREST TRADING AND THAT CERTAIN RISK FACTORS BE HIGHLIGHTED. THIS BRIEF STATEMENT CANNOT DISCLOSE ALL OF THE RISKS AND OTHER SIGNIFICANT ASPECTS OF THE COMMODITY MARKETS. THEREFORE, YOU SHOULD PROCEED DIRECTLY TO THE DISCLOSURE DOCUMENT AND STUDY IT CAREFULLY TO DETERMINE WHETHER SUCH TRADING IS APPROPRIATE FOR YOU IN LIGHT OF YOUR FINANCIAL CONDITION.

PROSPECTIVE CLIENTS SHOULD NOT BASE THEIR DECISION ON INVESTING IN THIS TRADING PROGRAM SOLELY ON THE PAST PERFORMANCE PRESENTED. ADDITIONALLY, IN MAKING AN INVESTMENT DECISION, PROSPECTIVE CLIENTS MUST ALSO RELY ON THEIR OWN EXAMINATION OF THE PERSON OR ENTITY MAKING THE TRADING DECISIONS AND THE TERMS OF THE ADVISORY AGREEMENT INCLUDING THE MERITS AND RISKS INVOLVED.

This Document should be read in conjunction with the current ABC Global Commodities Corp Disclosure Document

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PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE SUCCESS



THS Capital Management (THS) is a systematic global macro investment firm that utilizes separately managed accounts and exchange-traded products. THS employs a proprietary, technical trend following system that was developed over the last 40 years to trade the entire marketplace of equity, fixed income, and commodity markets.

Manager:	ABC Global Commodities Corp
Program:	Program 2
NFA Membership	#111111
Start Date of Program	Jan-18
Number of Months	51
Assets Under Mgt	\$ 4,500,000.00

**Principal**

Thomas Silman is a former Army cryptographer that held a Top Secret security clearance and specialized in cryptanalysis. He attended Cornell University, graduated from Virginia Polytechnic Institute with a B.S. in science, and did post-graduate work at Case Western Reserve University. He was trained on Wall Street and on the trading floors of NY and Chicago and was dually registered in both stocks and commodities. Tom has 40 years of trading experience and is a registered Commodity Trading Advisor with the NFA and CFTC.

**Strategy**

Quantitative  
Trend-Following  
Trades Energies, Financials & Stock Indices

**Investment Criteria**

ABC accepts Retail, Accredited, and QEP Investors  
Minimum Investment \$ 150,000  
Accounts Notionally Funded Yes  
Structure

**Program Enhancements**

Any significant program enhancements. There is no guarantee that this will lessen future drawdowns.

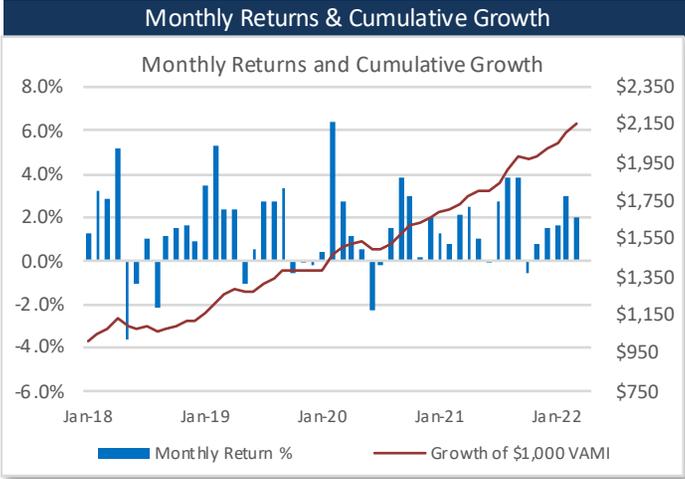
Management Fee	2%
Incentive Fee	20%
Accounting Fee	\$25 per Month



	2018	2019	2020	2021	YTD 2022
ABC	12.20%	17.06%	66.44%	102.08%	115.73%
S&P TR	-13.50%	31.50%	48.85%	91.60%	82.79%

	2018	2019	2020	2021	YTD 2022
ATF	-0.29	0.30	-0.59	-0.34	-0.04

Sample

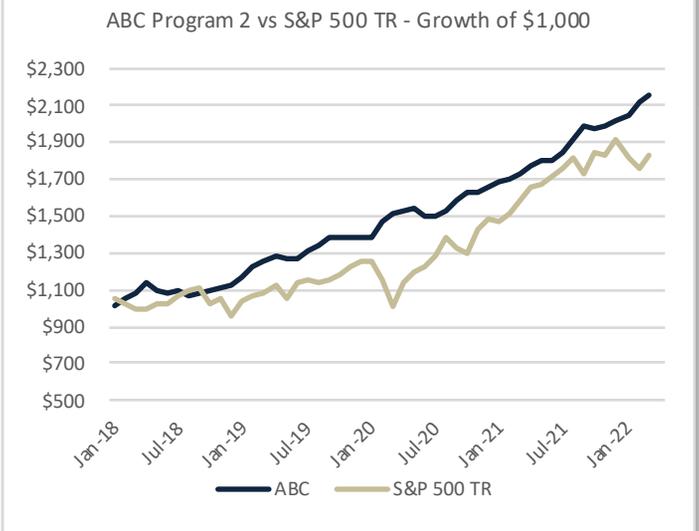
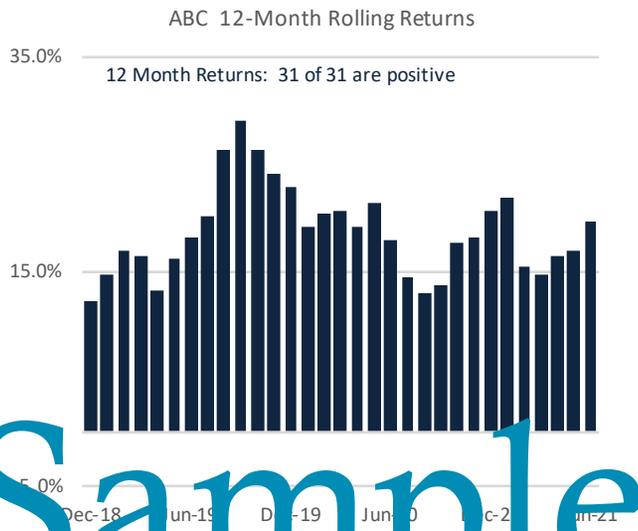


Statistics from Jan 2018 - Mar 2022	
Annual Compounded ROR	19.83%
Worst Drawdown (1)	-5.82%
Dates of Worst Drawdown	Apr 2018 - Aug 2018
Average Monthly Return	1.54%
Monthly Standard Deviation	1.94%
Profit Loss Ratio	7.54%

	Best	Average	Worst
1 Year	29.00%	19.70%	12.20%
2 Years	48.80%	42.20%	35.10%
3 Years	84.50%	71.30%	57.20%



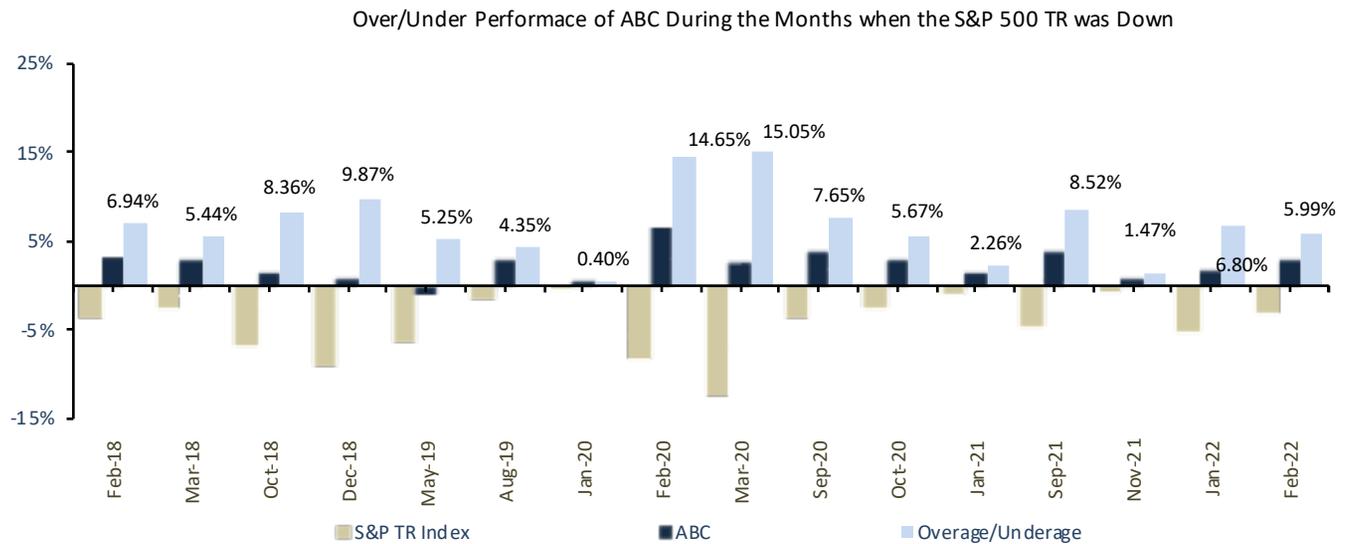


Program Yearly Returns & Drawdowns

	ROR	DD	Cumulative
YTD Mar 2022	6.75%	0.00%	115.73%
2021	21.42%	-0.63%	102.08%
2020	20.73%	-2.51%	66.44%
2019	22.89%	-1.10%	17.06%
2018	12.18%	-5.82%	12.20%

Sample

Over/Under Performance of ABC During the Months when the S&P 500 TR was Down



Over/Under Performance when S&P was Down

	S&P TR Down Months	ABC Performance	ABC Over/Under
Feb-18	-3.69%	3.25%	6.94%
Mar-18	-2.54%	2.90%	5.44%
Oct-18	-6.84%	1.52%	8.36%
Dec-18	-9.03%	0.84%	9.87%
May-19	-6.35%	-1.10%	5.25%
Aug-19	-1.58%	2.77%	4.35%
Jan-20	-0.04%	0.36%	0.40%
Feb-20	-8.23%	6.42%	14.65%
Mar-20	-12.35%	2.70%	15.05%
Sep-20	-3.80%	3.85%	7.65%
Oct-20	-2.66%	3.01%	5.67%
Jan-21	-1.01%	1.25%	2.26%
Sep-21	-4.65%	3.87%	8.52%
Nov-21	-0.69%	0.78%	1.47%
Jan-22	-5.17%	1.63%	6.80%
Feb-22	-2.99%	3.00%	5.99%

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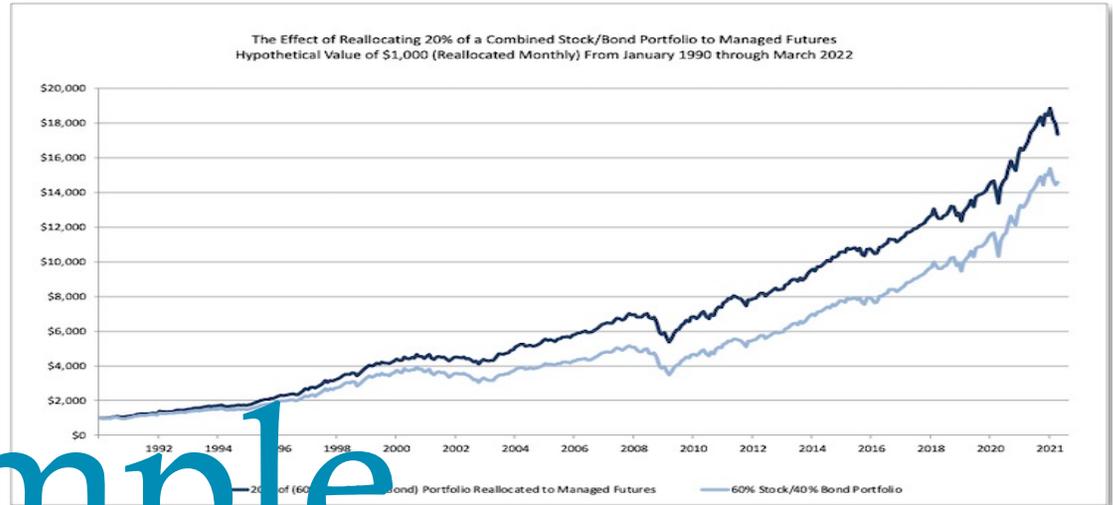


A Well Balanced Portfolio

A well balanced managed futures portfolio can provide a diversified global investment opportunity for investors. The main benefits include:



Reallocating a Portion of a Stock/Bond Portfolio to Futures



This chart illustrates how allocating 20% to a Managed Futures Portfolio (AG CTA Index) from a traditional portfolio of 40% bonds (Barclay Bank's Aggregate Bond Index) and 60% stocks (S&P Index).

Reduced Volatility

The opportunity to reduce the volatility risk of a portfolio.

Global Diversification

The opportunity to participate in global markets.

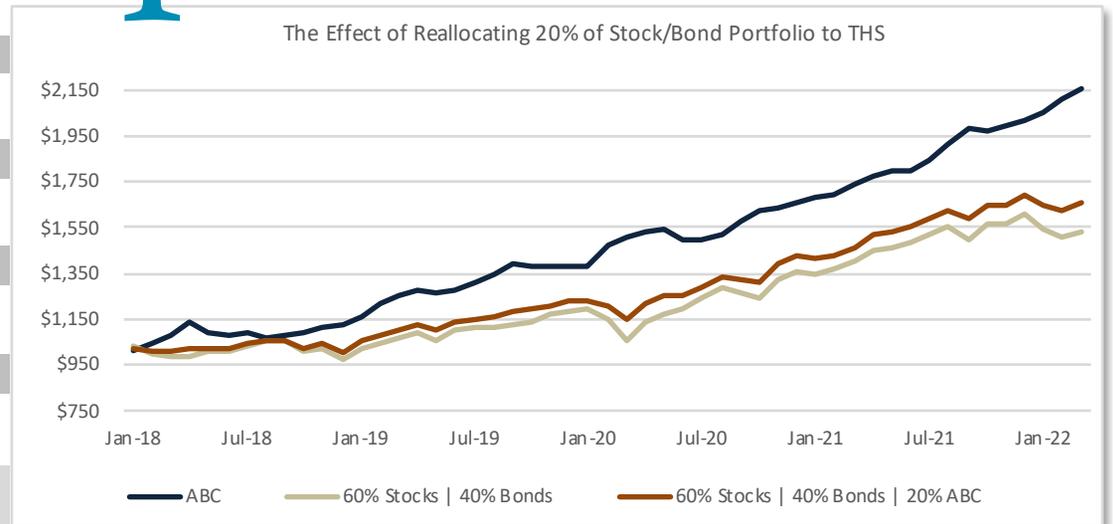
Enhanced Return

The opportunity to enhance a portfolio's returns.

Profit Potential

The opportunity to profit in both rising and falling markets.

The addition of managed futures to a client's portfolio does not mean that a portfolio will be profitable or that it will not experience substantial losses. Studies conducted in the past may not be indicative of current time periods or of the performance of any individual CTA.



The chart illustrates the Benefits of allocating 20% of a Stock / Bond Portfolio to ABC Global Commodities. The Stock / Bond portfolio consists of 60% Stocks (S&P 500) / 40% Bonds (Barclay Aggregate Bond Index)