



6001 East Joan De Arc Ave
Scottsdale, Arizona 85254
john@mobiusassetmanagement.com
www.mobiusassetmanagement.com
480-948-3869 – Office
602-770-3869 - Cell

MCR Trading Program

The Mobius Asset Management MCR Trading Program is a fully discretionary trading program, based on both systematic trading models and fundamental analysis. Its key is to enforce discipline and consistency. The primary objective of the trading program is to detect early trend development and to be positioned in the direction of the market. Market entry and exit signals are activated by a specific set of proprietary trading rules based on daily market data. The program is designed to exit losses quickly while allowing profits to accrue. The trading program was developed with a minimum investment of \$150,000 in order to allow investors the opportunity to invest in a professional and highly disciplined non-traditional trading approach. Additional funds can be added in \$150,000 increments. The commodities traded include future contracts including, financials, metals, grains, energies, livestock and softs. The trading manager views risk management as important as returns. In order to prescribe to the main parameters of the trading program the trading manager will continuously monitor the portfolio on a daily basis. Specific modeling tools will be enforced in order to minimize risk. Each trade is crucial for the success of the trading program but the main thrust is making money overall.

Accounts are offered and traded in \$150,000 units.

Account Information		Commodities Traded	
<input type="checkbox"/> Minimum Account	\$150,000	<input type="checkbox"/> Gold, Silver, Copper,	
<input type="checkbox"/> Management Fee	2%	<input type="checkbox"/> Treasury Bonds, 10-yr Notes, 5yr-Notes	
<input type="checkbox"/> Incentive Fee	20%	<input type="checkbox"/> Euro, Yen, Pound, Aussie, Dollar, C-Dollar	
<input type="checkbox"/> Average Margin/Equity	5-10%	<input type="checkbox"/> Stock Index – Mini's	
<input type="checkbox"/> Round turns per Million	2500	<input type="checkbox"/> Crude Oil, Nat Gas, RBOB, Heating Oil	
		<input type="checkbox"/> Soybeans, Corn, Wheat, Meal, SB Oil	
		<input type="checkbox"/> Sugar, Coffee, Cocoa, Cotton, Cattle, Hogs	

(Proprietary Trading) Performance Summary

	Jan	Feb	Mar	Apr	May	June	July	Aug	Sep	Oct	Nov	Dec	Total
2018	1.98	3.00	7.03	1.72	4.0	-0.90	2.60	-1.75					17.68
2017	1.94	-0.39	3.54	-2.33	3.34	0.24	-0.82	3.95	-2.28	0.06	-1.36	4.96	10.85
2016	2.56	2.60	-0.53	-0.06	-1.24	8.17	-1.68	8.33	3.80	3.87	3.68	-2.77	26.74
2015	5.28	-5.54	3.60	1.78	1.61	2.73	-1.28	4.68	0.74	-1.36	-2.87	-0.67	8.69
2014	0.81	-7.88	-1.22	-0.43	-4.16	6.41	10.66	-0.26	5.04	-4.61	-3.42	0.08	1.02
2013				1.77	2.93	-3.63	-1.03	8.19	-0.96	8.81	4.55	2.84	23.47

*** The above performance summary table was calculated using a Management Fee of 2% and an Incentive Fee of 20%. The commission rate was \$7.50 per round turn. The trading results were based on a proprietary account.

There is currently no Client performance.
Largest Peak to Valley drawdown: -13.69% (Jan14 – May14)
Largest Monthly Drawdown: -7.88 (Feb14)

The Monthly Rate of Return is computed by the dividing Net Performance by Beginning Equity plus or minus the weighted average of additions and withdrawals. The Monthly Rate of Return is based on a nominal account size of \$150,000 per month and the equity is adjusted to reflect that equity monthly.

Nominal Account Size returns computation differ from standard VAMI computations that are compounded.

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

AN INVESTMENT IN FUTURES CONTRACTS INVOLVES A HIGH DEGREE OF RISK AND IS SUITABLE ONLY FOR PERSONS WHO CAN ASSUME THE RISK OF LOSS IN EXCESS OF THEIR MARGIN DEPOSITS. YOU SHOULD CONSIDER WHETHER FUTURES TRADING IS APPROPRIATE FOR YOU IN LIGHT OF YOUR TRADING EXPERIENCE, TRADING OBJECTIVES, FINANCIAL RESOURCES AND OTHER RELEVANT CIRCUMSTANCES.