

# JE Moody & Company

JE Moody & Company (JEM) is a registered Commodity Trading Advisor (CTA) located in Portland, Oregon. The firm was founded in 2001 by John Moody, a former professor of computer science and a physics PhD. JEM's strong team of traders/researchers brings scientific rigor and deep understanding of the commodity markets and derivatives trading to its unique quantitative investment strategies.

JEM has received numerous industry accolades over its 21-year history, including winning the 2021 HFM US Quant Award for Best Diversified CTA and the 2018 HFM US Performance Award for Best Quantitative Strategy under \$1B, as well as being ranked among Barclay Hedge's top-performing CTAs in 2020 and 2018. AAF is invested in the firm's Commodity Relative Value(CRV) fund which is diversified across the major commodity sectors: the energies, base & precious metals, grains, livestock and softs. The Program's quantitative models are machine-learning driven, and include both market-neutral and basket-neutral strategies. CRV's market-neutral strategies capture forward curve alpha via calendar spreads, while its new basket-neutral strategies capture profits from offsetting long and short positions across commodity markets. JEM manages approximately 600 million in assets for a variety of institutional and high net worth clients.

JE Moody & Company is a Commodity Trading Advisor in partnership with Attainable Alpha, LLC.

