

Trading Strategy: Trend Following / Energies, Indices, Financials

Trading Description Goes Here. This is for illustrative purposes only and does not represent the actual performance of any Manager.

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Monthly Performance This is a sample and does not represent any CTA. | **Track Record Compiled By: Prepared by Third Party Accountants**

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2018	1.25%	-0.30%	2.90%	5.20%	-3.60%	-1.12%	0.96%	-2.14%	1.15%	1.52%	1.65%	0.84%
2019	1.30%	5.34%	2.41%	2.35%	-1.10%	0.56%	0.96%	2.77%	2.30%	-0.56%	-0.14%	-0.16%
2020	0.36%	1.48%	-0.26%	1.12%	0.56%	-2.31%	-0.20%	1.56%	2.07%	3.01%	0.21%	1.98%
2021	1.25%	-0.81%	-0.17%	1.25%	1.01%	-0.03%	2.69%	0.58%	3.87%	-0.63%	0.78%	1.48%
2022	0.52%	3.00%	-0.53%									

Annual Performance

	2018	2019	2020	2021	2022 YTD
ROR	8.32%	17.06%	9.90%	11.76%	2.99%
Max DD	-5.82%	-1.10%	-2.51%	-0.98%	-0.53%

Investment Information

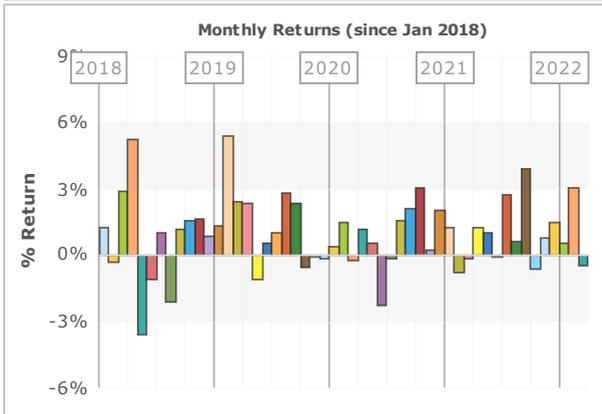
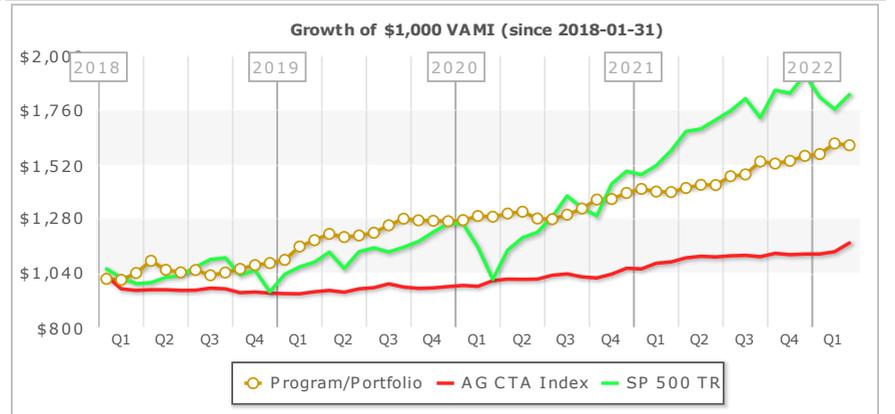
Program Start Date	Jan-2018
Percent Discretionary	15%
Percent Systematic	85%
Minimum Investment	USD 150,000
Management Fee	2.00%
Incentive Fee	20.00%
Margin	10-15%

Program Statistics

Peak-to-Valley Drawdown (2) From Apr 2018 to Aug 2018	-5.82%
Worst Monthly Return (May 2018)	-3.60%
Current Losing Streak	-0.53%
Average Monthly Return	0.94%
Monthly Std. Deviation	1.70%
Gain to Loss Ratio	2.02

Annualized Statistics

Compound ROR (1)	11.76%
Standard Deviation	5.90%
Sharpe Ratio (3)	1.75
Sortino Ratio (4)	2.01
Calmar Ratio (5)	4.25
Sterling Ratio (6)	0.93
Profit Loss Ratio	4.43

Monthly Returns

Growth of \$1,000 VAMI

Risk Disclosure

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. TRADING FUTURES AND OPTIONS INVOLVES SUBSTANTIAL RISK OF LOSS AND IS NOT SUITABLE FOR ALL INVESTORS. THERE ARE NO GUARANTEES OF PROFIT NO MATTER WHO IS MANAGING YOUR MONEY. THERE IS AN UNLIMITED RISK OF LOSS IN SELLING OPTIONS. YOU SHOULD CAREFULLY CONSIDER WHETHER COMMODITY FUTURES AND OPTIONS IS SUITABLE FOR YOU IN LIGHT OF YOUR FINANCIAL CONDITION. AN INVESTOR MUST READ AND UNDERSTAND THE MANAGER'S CURRENT DISCLOSURE DOCUMENT BEFORE INVESTING.

Contact Info

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Notes:

Accounting Notes: This is a sample and does not represent any CTA. Accounting Notes: Lorem ipsum dolor sit amet, consectetur adipiscing elit, sed do eiusmod tempor incididunt ut labore et dolore magna aliqua. Ut enim ad minim veniam, quis nostrud exercitation ullamco laboris nisi ut aliquip ex ea commodo consequat. Duis aute irure dolor in reprehenderit in voluptate velit esse cillum dolore eu fugiat nulla pariatur. Excepteur sint occaecat cupidatat non proident, sunt in culpa qui officia deserunt mollit anim id est laborum.

Performance Results reported or amended subsequent to Monday April 18, 2022 are not reflected in this Report.

Please note that the monthly performance numbers, ROR and Drawdowns are based on end of month values and are not reflective of intramonth volatility.

Investment Requirements:

Please contact your broker for suitability requirements

FOOTNOTES

1. The Compound Annual ROR is the average return of an investment over a number of years. It smoothes out returns by assuming constant growth.
2. Peak to Valley Drawdown ("Maximum Drawdown") is the worst drawdown % loss over the period of Jan-2018 to Mar-2022
3. Sharpe Ratio uses a 1% Risk Free ROR
4. Sortino Ratio uses a 5% Minimum Acceptable ROR
5. Calmar Ratio Uses last 36 months of Data
6. Sterling Ratio uses last 36 months of Data
7. The hypothetical growth of \$1,000
8. The drawdown begins in the month listed as start. The length in months of the drawdown is listed under length. The recovery begins in the following month, and the length of the recovery period is listed under recovery.

Benchmarks

AG CTA Index: The Autumn Gold CTA Index is a Non-Investable Index comprised of the client performance of all CTA programs included in the AG database and does not represent the complete universe of CTAs. CTA programs with proprietary performance are not included. Monthly numbers are updated until 45 days after the end of the month. Investors should note that it is not possible to invest in this index.

SP 500 TR: The S&P 500 indices are designed to reflect all sectors of the U.S. equity markets. The S&P 500 includes 500 blue chip, large cap stocks, which together represent about 75% of the total U.S. equities market. Companies eligible for addition to the S&P 500 have market capitalization of at least US\$3.5 billion. The TR Index accounts for the reinvestment of dividends.

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