Sample Monthly Report 3

STATISTICAL REPORT
Report Start Date: Jan-2018 - Report End Date: Mar-2022

Manager | Program: ABC Global Commodities Corp | Sample MAP Prg **Strategy:** Trend Followiing / Energies, Indices, Financials

This is a sample and does not represent any CTA.

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%									

	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%

The Notes Below Are An Integral Part of this Report | Track Record Compiled By: Prepared by Third Party Accountants

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

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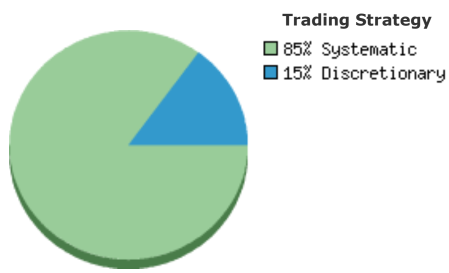
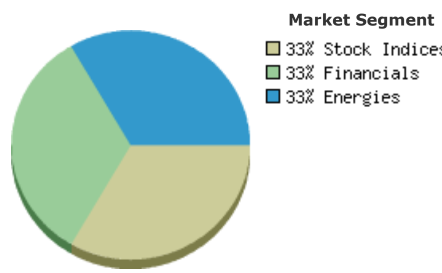
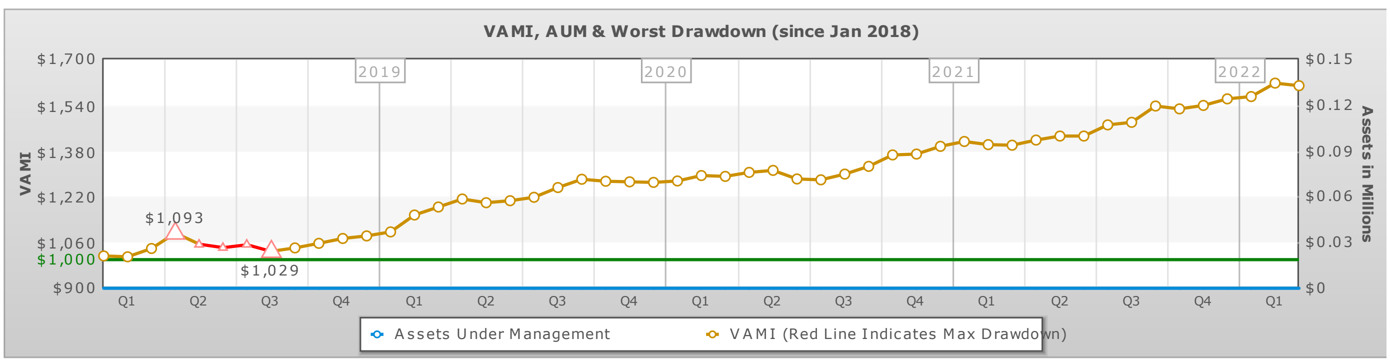
Investment Information

Program Start Date	Jan-2018
Percent Discretionary	15%
Percent Systematic	85%
Minimum Investment	150,000
Management Fee	2.00%
Incentive Fee	20.00%
Margin	10-15%
Round Turns per Million	2,400
Currency	US Dollar
NFA No:	##555555







Program Statistics	
Peak-to-Valley Drawdown (1) (Apr 2018 - Aug 2018)	-5.82%
Worst Monthly Return (May 2018)	-3.60%
Current Losing Streak	-0.53%
Average Monthly Return	0.94%
Gain Deviation (35 months gain)	1.24%
Loss Deviation (16 months loss)	1.00%
Gain to Loss Ratio	2.02
Profit Loss Ratio	4.43

Annualized Statistics	
Annualized Compounded ROR (2)	11.76%
Standard Deviation	5.90%
Downside Deviation (3)	3.12%
Sharpe Ratio (4)	1.75
Sortino Ratio (5)	2.01
36 Month Calmar Ratio (6)	4.25
Sterling Ratio (7)	0.93
Gain Deviation	4.30%
Loss Deviation	3.45%

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Time Window Analysis

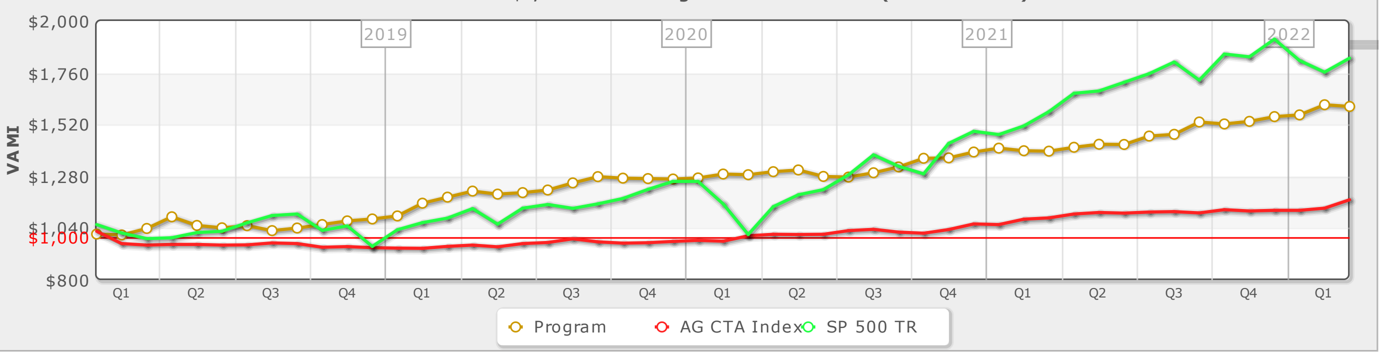
Length	Best	Average	Worst
1 mo	5.3%	0.9%	-3.6%
3 mo	10.4%	2.9%	-3.8%
6 mo	14.6%	5.6%	-3.3%
12 mo	22.9%	11.9%	3.5%
18 mo	25.5%	17.9%	9.2%
24 mo	29%	23.1%	16.8%
36 mo	47.2%	39.5%	29.4%

Historical Drawdown and Recoveries***

Start	Depth	Length	Recovery	End
May-18	-5.82%	4 mo	5 mo	Jan-19
Jun-20	-2.51%	2 mo	2 mo	Sep-20
May-19	-1.10%	1 mo	2 mo	Jul-19
Feb-21	-0.98%	2 mo	1 mo	Apr-21
Oct-19	-0.86%	3 mo	2 mo	Feb-20
Oct-21	-0.63%	1 mo	1 mo	Nov-21

Comparisons	Program	AG CTA Index	SP 500 TR
Annualized Compound ROR	11.76%	3.80%	15.25%
Cumulative Return	60.39%	17.16%	82.79%
Cumulative VAMI (8)	1604	1172	1828
Correlation	—	-0.063	-0.110
Last Month	-0.53%	3.38%	3.71%
Last 12 Months	14.80%	7.68%	15.66%
Last 36 Months	35.49%	22.55%	68.22%

Growth of $1,000 VAMI - Program vs. Benchmarks (since Jan 2018)



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Statistical Notes: This report has been prepared from information provided by the Trader and should be read in conjunction with the Trader's Disclosure Document. 1) Peak to Valley Drawdown ("Maximum Drawdown") is the worst drawdown % loss over the period of 2018-01-31 to 2022-03-31,
2) The Annualized Compounded ROR is the average return of an investment over a number of years. It smoothes out returns by assuming constant growth.,
3) Downside Deviation uses a 5% Minimum Acceptable ROR
4) Sharpe Ratio uses a 1% Risk Free ROR
5) Sortino Ratio uses a 5% Minimum Acceptable ROR
6) Calmar Ratio Uses last 36 months of Data
7) Sterling Ratio uses last 36 months of Data
8) The hypothetical growth of $1,000
ROR = Rate of Return

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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