



CTA Rankings for the Month Ending March 2022 Ranked by YTD Return

Rank	Manager	Last Monthly Return	YTD Return	Current Drawdown	Worst Drawdown	Assets Under Mgt (Millions)
1	Mulvaney Capital - MF Prg QEPs Only	21.57%	48.51%		-45.08%	\$191.000
2	Cayler Capital LLC - Systematic Energy QEPs Only	25.16%	45.42%		-10.53%	\$9.750
3	AIS Capital Mgt - MAAP (2X - 4X) QEPs Only	7.22%	38.37%	-11.40%	-78.99%	\$19.906
4	Purple Valley - Div. Trend 1	12.41%	37.32%	-17.38%	-69.73%	\$7.300
5	DUNN Capital - WMA QEPs Only	13.52%	34.37%		-60.26%	\$734.000
6	Rotella Capital Mgt - Qdeck Micro Commodity QEPs Only	7.96%	31.15%		-3.88%	\$0.001
7	Hamer Trading Inc - Diversified Systematic Prg	10.47%	27.90%		-38.33%	\$18.919
8	The Great O'Neill Ltd - Great O'Neill QEPs Only	4.70%	26.70%	-12.72%	-31.12%	\$1.000
9	EMC Capital Advisors - Classic QEPs Only	9.02%	23.07%		-45.13%	\$38.830
10	Incline Investment - Crystal Bay Ubitrend QEPs Only	11.68%	22.07%		-44.02%	\$3.400
11	WaveFront - Global Investment QEPs Only	11.21%	21.51%		-44.45%	\$14.539
12	Parizek Capital - Futures Trading	6.50%	20.39%	-18.95%	-48.27%	\$1.508
13	Drury Capital - Diversified T-Following QEPs Only	12.54%	20.38%		-32.51%	\$327.300
14	Ditsch Trading LLC - Discretionary	-0.53%	19.69%	-0.53%	-49.34%	\$4.272
15	Quantitative Invest Mgt - Global QEPs Only	8.75%	19.33%		-18.12%	\$737.000
16	Red Rock Cap. - Commodity L/S	7.44%	18.64%		-30.09%	\$0.000
17	Eclipse Cap Mgt - Global Monetary QEPs Only	11.04%	18.60%		-34.70%	\$54.400
18	Auspice Capital Advisors - Cmdy Index QEPs Only	6.42%	15.96%		-42.88%	C\$321.000
19	DUNN Capital - WMA Institutional QEPs Only	6.66%	15.63%		-15.17%	\$421.000
20	O'Brien Investment Group - Quantitative GM Futures QEPs Only	8.78%	15.16%		-9.85%	\$36.400
21	Auspice Capital Advisors - Diversified QEPs Only	7.95%	15.09%		-26.05%	\$134.000
22	Schindler Capital Mgt - Institutional Dairy Adv.	6.53%	14.17%		-18.63%	\$2.711
23	AG Capital - Global Macro QEPs Only	10.25%	14.16%	-4.59%	-25.27%	\$119.000
24	Tactical Investment - Inst. Cmdy QEPs Only	3.96%	14.07%		-41.52%	\$106.600
25	Chesapeake Capital - Diversified QEPs Only	6.59%	13.98%		-31.58%	\$38.000

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

Report generated on May 10, 2022. Performance results submitted after May 10, 2022 are not reflected in this report.

This Report May Not Be Disseminated without the Accompanying Footnotes

CTA ACCOUNTING NOTES

The Great O'Neill Ltd - Great O'Neill: Pro-Forma Returns adjusted for a 2% Management Fee and 20% Incentive Fee

Parizek Capital - Futures Trading: Performance of the Futures Program of the L&E Investment Group, L.P. See Accounting Notes for Details.

Ditsch Trading LLC - Discretionary: There are no Trading Results from October 2013 through November 2015. During this time Mark Ditsch was employed by Noble Group

Red Rock Cap. - Commodity L/S: From Sep 2013 - Apr 2014 the returns for this composite are presented pro forma net of 2/20 fees.

O'Brien Investment Group - Quantitative GM Futures: Pro-Forma Performance Adjusted for a 1% Management Fee and 20% Incentive Fee.

AG Capital - Global Macro: Please see Accounting Notes.

Notes: Manager and Program names have been shorted for formatting reasons. Rankings are based on the universe of CTAs included in the AutumnGold database and may not include all registered CTAs. **Worst Drawdown:** Represents the worst drawdown experience by a CTA. **Current Losing Streak:** Represents the current loss of a CTA. **QEPs Only:** Indicates Program is only available to Qualified Eligible Participants. **Criteria:** 1) Traders reporting solely proprietary performance are not included, 2) P&C indicates that performance contains both proprietary and customer performance, 3) Non-NFA Members are not included, 4) Forex Traders are not included, 5) List may contain Traders that are no longer accepting new investors, 6) Traders who calculate performance by adding monthly return are not included, and 7) Autumn Gold reserves the right to eliminate any trader from this list for any reason.

RISK DISCLOSURE

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

THE RISK OF TRADING COMMODITY FUTURES, OPTIONS AND FOREIGN EXCHANGE ("FOREX") IS SUBSTANTIAL. THE HIGH DEGREE OF LEVERAGE ASSOCIATED WITH COMMODITY FUTURES, OPTIONS AND FOREX CAN WORK AGAINST YOU AS WELL AS FOR YOU. THIS HIGH DEGREE OF LEVERAGE CAN RESULT IN SUBSTANTIAL LOSSES, AS WELL AS GAINS. YOU SHOULD CAREFULLY CONSIDER WHETHER COMMODITY FUTURES, OPTIONS AND FOREX IS SUITABLE FOR YOU IN LIGHT OF YOUR FINANCIAL CONDITION. IF YOU ARE UNSURE YOU SHOULD SEEK PROFESSIONAL ADVICE. PAST PERFORMANCE DOES NOT GUARANTEE FUTURE SUCCESS. IN SOME CASES MANAGED ACCOUNTS ARE CHARGED SUBSTANTIAL COMMISSIONS AND ADVISORY FEES. THOSE ACCOUNTS SUBJECT TO THESE CHARGES, MAY NEED TO MAKE SUBSTANTIAL TRADING PROFITS JUST TO AVOID DEPLETION OF THEIR ASSETS. EACH COMMODITY TRADING ADVISOR ("CTA") IS REQUIRED BY THE COMMODITY FUTURES TRADING COMMISSION ("CFTC") TO ISSUE TO PROSPECTIVE CLIENTS A RISK DISCLOSURE DOCUMENT OUTLINING THESE FEES, CONFLICTS OF INTEREST AND OTHER ASSOCIATED RISKS. A HARD COPY OF THESE RISK DISCLOSURE DOCUMENTS ARE READILY AVAILABLE BY CLICKING ON EACH CTA'S "REQUEST DISCLOSURE DOCUMENT" BUTTON. THE FULL RISK OF COMMODITY FUTURES, OPTIONS AND FOREX TRADING CAN NOT BE ADDRESSED IN THIS RISK DISCLOSURE STATEMENT. NO CONSIDERATION TO INVEST SHOULD BE MADE WITHOUT THOROUGHLY READING THE DISCLOSURE DOCUMENT OF EACH OF THE CTAS IN WHICH YOU MAY HAVE AN INTEREST. REQUESTING A DISCLOSURE DOCUMENT PLACES YOU UNDER NO OBLIGATION AND EACH DOCUMENT IS PROVIDED AT NO COST. THE CFTC HAS NOT PASSED UPON THE MERITS OF PARTICIPATING IN ANY OF THE FOLLOWING PROGRAMS NOR ON THE ADEQUACY OR ACCURACY OF THE DISCLOSURE DOCUMENTS. OTHER DISCLOSURE STATEMENTS ARE REQUIRED TO BE PROVIDED TO YOU BEFORE AN ACCOUNT MAY BE OPENED FOR YOU. PROSPECTIVE CLIENTS SHOULD NOT BASE THEIR DECISION ON INVESTING IN ANY 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.

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