

Sample Monthly Report Excel Format

ABC Global Commodities Corp
Sample Managed Account Program



March 2022 Performance Report

Sample MAP Program

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

John Doe, Trading Principal

Bio of Monthly Commentary Goes Here. This is for illustrative purposes only and does not represent the actual performance. 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.

Sample Managed Account Program ("MAP") Since January, 2018

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD Return	Annual Max
2022	0.52	3.00	-0.53										2.99%	-53.00%
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	11.76%	-98.00%
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	9.90%	-2.51%
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	17.06%	-1.10%
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	8.32%	-5.82%

Trading Strategy

85% Systematic
15% Discretionary
Trend-Following / Quantitative

Markets Traded

33% Stock Indices
33% Financials
33% Stock Indices

Correlations

AG CTA Index -0.63
S&P 500 TR -0.11
Barclay Aggregate Bond Index -0.04

Returns & Drawdowns

Annualized Compounded ROR	11.76%
Total Return	60.69%
Average Monthly Return	0.94%
Maximum Drawdown (Apr 2018 to Aug 2018)	-5.82%

Fee Structure

Management Fee	2.00%
Incentive Fee	20.00%
Monthly Accounting Fee	\$25.00
Investor Restrictions: 4.7 Exempt QEPs Only	

Program Structure

Min Investment	\$150,000
Average Margin to Equity	10-15%
Round Turns Per Million	2400
AUM	\$4,500,000

Risk / Reward Statistics

Sharpe Ratio (1% Risk-Free ROR)	1.75	36 Month Calmar Ratio	4.25	% of Winning Months	68.63%
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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.