

Trading Strategy: Trend Following / Quantitative / Energies, Stock Indices, Financials

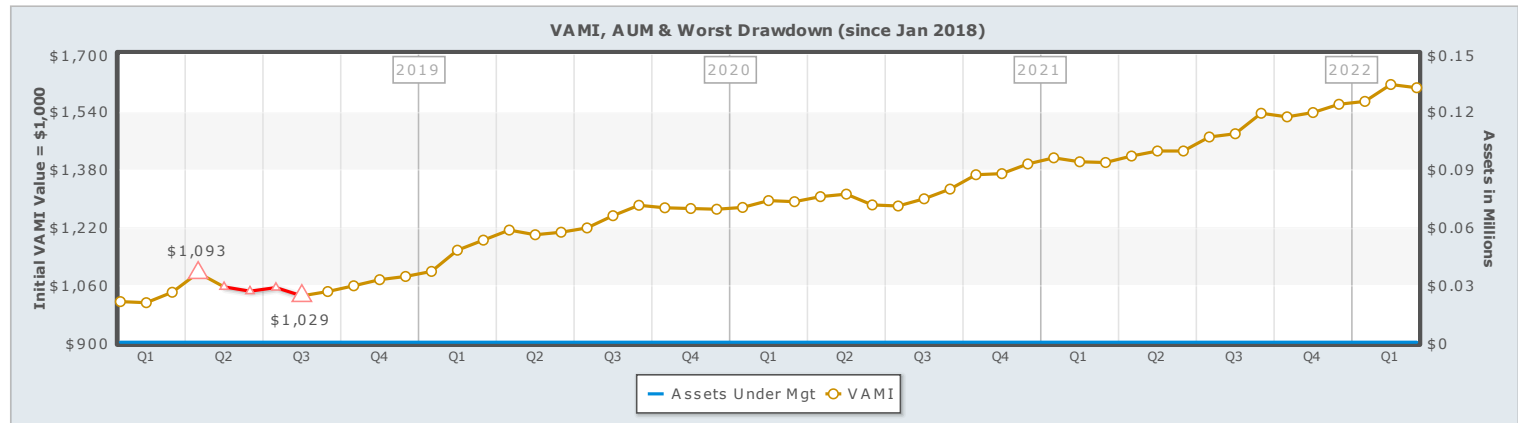
Trading Description Goes Here.

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

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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%

Track Record Compiled By: Prepared by Third Party Accountants

Investment Information	Program Statistics	Annualized Statistics
Program Start Date	Peak-to-Valley Drawdown (2)	Compound ROR (1)
Percent Discretionary	Drawdown Dates: Apr 2018 - Aug 2018	Standard Deviation
Percent Systematic	Worst Monthly Return (May 2018)	Downside Deviation
Minimum Investment	Current Losing Streak	Sharpe Ratio (3)
Management Fee	Average Monthly Return	Sortino Ratio (4)
Incentive Fee	Monthly Std. Deviation	Calmar Ratio (5)
Margin	Gain Deviation (35 months gain)	Sterling Ratio (6)
Round Turns per Million	Loss Deviation (16 months loss)	Gain Deviation
Currency	Gain to Loss Ratio	Loss Deviation
NFA No:	Omega Ratio 5 % Threshold	Profit Loss Ratio

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. PROSPECTIVE CLIENTS SHOULD NOT BASE THEIR DECISION TO INVEST SOLELY ON THE PAST PERFORMANCE PRESENTED HEREIN.

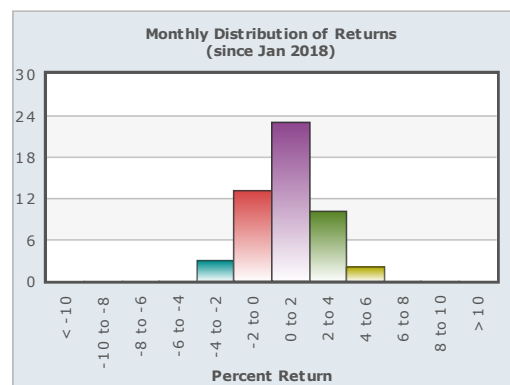
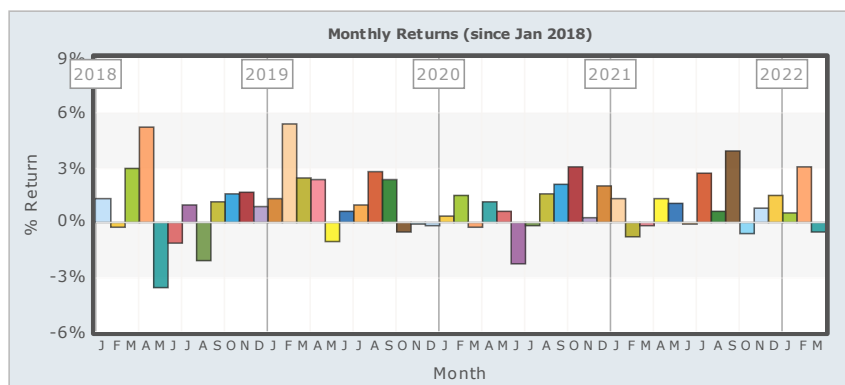
Time Window Analysis

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***

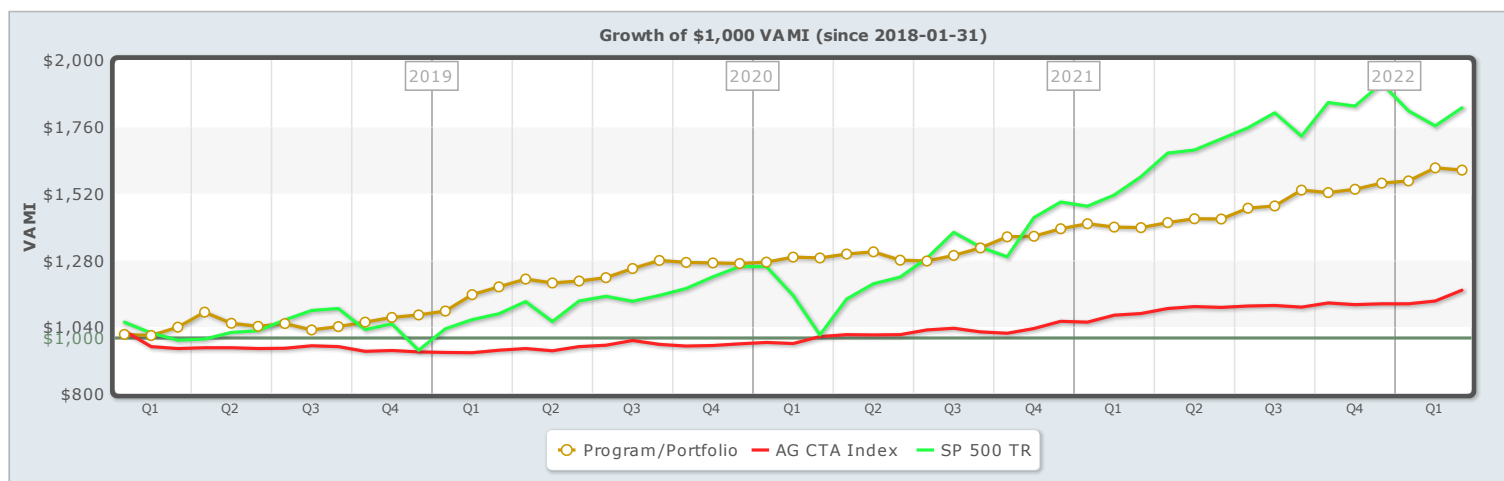
Start	Depth	Length	Recovery	End
May-18	-5.82%	4 mo	5 mo	Jan-19
Jun-20	-2.51%	2 mo	2 mo	Sep-20
May-19	-1.10%	1 mo	2 mo	Jul-19
Feb-21	-0.98%	2 mo	1 mo	Apr-21
Oct-19	-0.86%	3 mo	2 mo	Feb-20
Oct-21	-0.63%	1 mo	1 mo	Nov-21

Current Losing Streak = -0.53%



Statistical Comparisons

	Program	AG CTA Index	SP 500 TR
Annualized Compound ROR (1)	11.76%	3.80%	15.25%
Cumulative Return	60.39%	17.16%	82.79%
Cumulative VAMI(7)	1604	1172	1828
Best Monthly Return	5.34%	3.38%	12.82%
Worst Monthly Return	-3.60%	-5.53%	-12.35%
Annual Standard Deviation	5.90%	4.74%	17.10%
Profit Loss Ratio	4.43	2.01	1.93
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%



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An Important Note on the Start Date and End Dates of this Report. If the Start Date of this Report Predates the Inception of the Program, the Maximum Drawdown from Inception may be larger than indicated in this report.

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.

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.
9. Rates of Returns ("RORs") are computed under Generally Accepted Accounting Principles.

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.

This report has been prepared from information provided by the Trader and is believed to be reliable. This report should be read in conjunction with each Trader's Disclosure Document or Fund's Offering Document.

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