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|--|---|---|--|---|---|---|--|------------------|-----------------|---------------|--------------------|--------------------|-----------|-----------|
| Date ¹ Default = 120 months Change Start Date below | Cayler Capital LLC Systematic Energy Algorithmic / Energies Min Inv ² =\$250K Prg Start Date ³ : 01/2019 | HiProb Capital Mgt Neutral Index Option Spreads Min Inv ² =\$500K Prg Start Date ³ : 09/2015 | Davis Commodities Ag Program Fundamental / Agricultural Min Inv ² =\$200K Prg Start Date ³ : 01/2012 | Portfolio AUM | Portfolio ROR | Portfolio VAMI | | | | | | | | |
| ACROR: ⁴ 15.14% | MaxDD ⁵ : -0.53% | ACROR: ⁴ 8.00% | MaxDD ⁵ : -2.17% | ACROR: ⁴ 14.46% | MaxDD ⁵ : -6.95% | <input type="checkbox"/> Percent Allocation | <input checked="" type="checkbox"/> Correlation Matrix | | | | | | | |
| Cayler Systematic | 1.00000 | 0.03899 | 0.21555 | Ability to View Correlation Over Time Frame | | | | | | | | | | |
| HiProb Neutral | 0.03899 | 1.00000 | 0.03481 | | | | | | | | | | | |
| Davis Agricultural | 0.21555 | 0.03481 | 1.00000 | | | | | | | | | | | |
| <input type="checkbox"/> Add Notional Funding | <input checked="" type="checkbox"/> Add Annual Rebalancing | <input type="checkbox"/> Add Notional Funding | <input checked="" type="checkbox"/> Add Annual Rebalancing | <input checked="" type="checkbox"/> Add Notional Funding | <input checked="" type="checkbox"/> Add Annual Rebalancing | rebalance all | notionalize all | | | | | | | |
| Nominal ROR | Nominal AUM | Nominal ROR | Nominal AUM | N ROR | Cash ROR | AUM | Cash AUM | Portfolio AUM | Notional AUM | Actual AUM | Portfolio N ROR | Portfolio A ROR | N VAMI | A VAMI |

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|----------|---------------------------------|-----------|--------|-----------|-----------------------------------|--------|-----------|-----------|-----------------------------------|-----------------|---------------|--------------------|--------------------|-----------|-----------|
| 2019 | Ability to Add Notional Funding | | | 500,000 | Ability to Add Annual Rebalancing | | | \$200,000 | Calculates Notional & Actual VAMI | | | | | | |
| | A ROR | A AUM | A ROR | A AUM | N ROR | A ROR | N AUM | A AUM | Portfolio AUM | Notional AUM | Actual AUM | Portfolio N ROR | Portfolio A ROR | N VAMI | A VAMI |
| 2019-Jan | -3.67% | \$240,825 | 0.50% | \$502,505 | -2.02% | -4.04% | \$195,960 | \$95,960 | \$939,290 | \$100,000 | \$839,290 | -1.13% | -1.26% | 989 | 987 |
| 2019-Feb | 2.64% | \$247,192 | 0.11% | \$503,068 | -2.11% | -4.31% | \$191,825 | \$91,825 | \$942,085 | \$100,000 | \$842,085 | 0.30% | 0.33% | 992 | 991 |
| 2019-Mar | 4.91% | \$260,774 | 0.61% | \$506,121 | -2.98% | -6.23% | \$186,109 | \$86,109 | \$937,149 | \$100,000 | \$837,149 | -0.52% | -0.59% | 986 | 985 |
| 2019-Apr | 6.47% | \$277,396 | 0.97% | \$511,051 | 2.10% | 4.54% | \$190,017 | \$90,017 | \$961,842 | \$100,000 | \$861,842 | 2.64% | 2.95% | 1012 | 1014 |
| 2019-May | 6.37% | \$277,396 | 1.79% | \$520,173 | 5.99% | 12.64% | \$201,399 | \$101,399 | \$998,968 | \$100,000 | \$898,968 | 3.86% | 4.31% | 1052 | 1058 |
| 2019-Jun | -1.11% | \$274,317 | 1.63% | \$528,673 | -3.54% | -7.03% | \$194,270 | \$94,270 | \$997,259 | \$100,000 | \$880,420 | -1.69% | -1.88% | 1032 | 1036 |
| 2019-Jul | -1.02% | \$271,519 | -2.17% | \$517,195 | -1.32% | -2.72% | \$191,705 | \$91,705 | \$980,420 | \$100,000 | \$873,273 | -0.73% | -0.81% | 1024 | 1027 |
| 2019-Aug | -5.58% | \$256,355 | 2.33% | \$529,220 | -2.09% | -4.37% | \$187,699 | \$87,699 | \$973,273 | \$100,000 | \$890,774 | 1.80% | 2.00% | 1043 | 1048 |
| 2019-Sep | 3.99% | \$266,593 | 0.26% | \$530,570 | 3.15% | 6.74% | \$193,611 | \$93,611 | \$990,774 | \$100,000 | \$909,159 | 1.86% | 2.06% | 1062 | 1070 |
| 2019-Oct | 3.54% | \$276,041 | 0.44% | \$532,904 | 3.41% | 7.05% | \$200,213 | \$100,213 | \$1,009,159 | \$100,000 | \$904,349 | -0.48% | -0.53% | 1057 | 1064 |
| 2019-Nov | -0.77% | \$273,930 | 0.23% | \$534,130 | -1.96% | -3.92% | \$196,289 | \$96,289 | \$1,004,349 | \$100,000 | \$904,418 | 0.01% | 0.01% | 1057 | 1064 |
| 2019-Dec | -2.38% | \$267,424 | 0.65% | \$537,623 | 1.57% | 3.20% | \$199,371 | \$99,371 | \$1,004,418 | \$100,000 | \$904,418 | 0.01% | 0.01% | 1057 | 1064 |

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|----------|-----------|-----------|--------|-----------|--------|--------|-----------|-----------|------------------|-----------------|---------------|--------------------|--------------------|-----------|-----------|
| 2020 | \$264,320 | | | \$528,641 | | | \$211,456 | | | | | | | | |
| | A ROR | A AUM | A ROR | A AUM | N ROR | A ROR | N AUM | A AUM | Portfolio AUM | Notional AUM | Actual AUM | Portfolio N ROR | Portfolio A ROR | N VAMI | A VAMI |
| 2020-Jan | 7.15% | \$283,219 | 2.59% | \$542,333 | 3.83% | 8.15% | \$219,555 | \$107,470 | \$1,045,107 | \$112,086 | \$933,022 | 4.05% | 3.16% | 1100 | 1098 |
| 2020-Feb | -3.60% | \$273,024 | 3.06% | \$558,928 | 0.31% | 0.63% | \$220,236 | \$108,150 | \$1,052,187 | \$112,086 | \$940,102 | 0.68% | 0.76% | 1108 | 1106 |
| 2020-Mar | 14.94% | \$313,813 | 0.06% | \$559,264 | 0.80% | 1.63% | \$221,998 | \$109,912 | \$1,095,074 | \$112,086 | \$982,989 | 4.08% | 4.56% | 1153 | 1156 |
| 2020-Apr | 10.39% | \$346,418 | 1.60% | \$568,212 | 4.55% | 9.19% | \$232,099 | \$120,013 | \$1,146,729 | \$112,086 | \$1,034,643 | 4.72% | 5.25% | 1207 | 1217 |
| 2020-May | 3.55% | \$358,716 | -1.44% | \$560,029 | -0.30% | -0.58% | \$231,402 | \$119,317 | \$1,150,148 | \$112,086 | \$1,038,062 | 0.30% | 0.33% | 1211 | 1221 |
| 2020-Jun | 1.03% | \$362,411 | -0.05% | \$559,749 | 1.91% | 3.70% | \$235,822 | \$123,737 | \$1,157,983 | \$112,086 | \$1,045,897 | 0.68% | 0.75% | 1219 | 1230 |
| 2020-Jul | -1.82% | \$355,815 | 0.34% | \$561,653 | 2.13% | 4.06% | \$240,845 | \$128,760 | \$1,158,313 | \$112,086 | \$1,046,227 | 0.03% | 0.03% | 1219 | 1231 |
| 2020-Aug | -1.08% | \$351,972 | 0.68% | \$565,472 | 4.25% | 7.95% | \$251,081 | \$138,995 | \$1,168,525 | \$112,086 | \$1,056,440 | 0.88% | 0.98% | 1230 | 1243 |
| 2020-Sep | 1.72% | \$358,026 | 0.71% | \$569,487 | 3.61% | 6.52% | \$260,145 | \$148,059 | \$1,187,658 | \$112,086 | \$1,075,572 | 1.64% | 1.81% | 1250 | 1265 |
| 2020-Oct | -8.81% | \$326,484 | 0.36% | \$571,537 | 3.40% | 5.97% | \$268,990 | \$156,904 | \$1,167,011 | \$112,086 | \$1,054,925 | -1.74% | -1.92% | 1228 | 1241 |
| 2020-Nov | 0.22% | \$327,202 | 0.54% | \$574,623 | 4.89% | 8.38% | \$282,144 | \$170,058 | \$1,183,969 | \$112,086 | \$1,071,884 | 1.45% | 1.61% | 1246 | 1261 |
| 2020-Dec | -0.28% | \$326,286 | 0.46% | \$577,266 | 4.46% | 7.40% | \$294,727 | \$182,642 | \$1,198,280 | \$112,086 | \$1,086,194 | 1.21% | 1.34% | 1261 | 1278 |

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|----------|-----------|-----------|-------|-----------|--------|--------|-----------|-----------|------------------|-----------------|---------------|--------------------|--------------------|-----------|-----------|
| 2021 | \$315,337 | | | \$630,674 | | | \$252,269 | | | | | | | | |
| | A ROR | A AUM | A ROR | A AUM | N ROR | A ROR | N AUM | A AUM | Portfolio AUM | Notional AUM | Actual AUM | Portfolio N ROR | Portfolio A ROR | N VAMI | A VAMI |
| 2021-Jan | 3.15% | \$325,270 | 0.56% | \$634,205 | -1.06% | -1.46% | \$249,595 | \$179,968 | \$1,209,071 | \$69,628 | \$1,139,443 | 0.90% | 4.90% | 1273 | 1341 |
| 2021-Feb | 7.02% | \$348,117 | 0.30% | \$636,108 | 1.09% | 1.51% | \$252,316 | \$182,688 | \$1,236,541 | \$69,628 | \$1,166,913 | 2.27% | 2.41% | 1302 | 1373 |
| 2021-Mar | -2.67% | \$338,822 | 0.25% | \$637,698 | -4.28% | -5.91% | \$241,517 | \$171,889 | \$1,218,037 | \$69,628 | \$1,148,409 | -1.50% | -1.59% | 1282 | 1351 |
| 2021-Apr | -7.51% | \$313,377 | 0.30% | \$639,611 | 5.65% | 7.94% | \$255,163 | \$185,535 | \$1,208,151 | \$69,628 | \$1,138,523 | -0.81% | -0.86% | 1272 | 1339 |
| 2021-May | 1.68% | \$318,654 | 0.83% | \$644,920 | 1.89% | 2.60% | \$259,985 | \$190,357 | \$1,223,559 | \$69,628 | \$1,153,931 | 1.28% | 1.35% | 1288 | 1358 |
| 2021-Jun | 3.75% | \$330,603 | 0.72% | \$649,564 | -0.76% | -1.04% | \$258,009 | \$188,381 | \$1,238,176 | \$69,628 | \$1,168,548 | 1.19% | 1.27% | 1303 | 1375 |

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|----------|--------|-----------|-------|-----------|--------|--------|-----------|-----------|-------------|----------|-------------|--------|--------|------|------|
| 2021-Jul | 3.27% | \$341,427 | 0.47% | \$652,617 | -3.47% | -4.75% | \$249,056 | \$179,428 | \$1,243,100 | \$69,628 | \$1,173,472 | 0.40% | 0.42% | 1309 | 1381 |
| 2021-Aug | -2.91% | \$331,492 | 0.39% | \$655,162 | 2.36% | 3.28% | \$254,934 | \$185,306 | \$1,241,588 | \$69,628 | \$1,171,960 | -0.12% | -0.13% | 1307 | 1379 |
| 2021-Sep | -1.35% | \$327,017 | 1.32% | \$663,810 | 1.31% | 1.80% | \$258,274 | \$188,646 | \$1,249,100 | \$69,628 | \$1,179,472 | 0.61% | 0.64% | 1315 | 1388 |
| 2021-Oct | 4.03% | \$340,209 | 0.19% | \$665,071 | -0.58% | -0.79% | \$256,776 | \$187,148 | \$1,262,055 | \$69,628 | \$1,192,427 | 1.04% | 1.10% | 1328 | 1403 |
| 2021-Nov | -5.10% | \$322,858 | 0.17% | \$666,202 | -0.59% | -0.81% | \$255,261 | \$185,633 | \$1,244,320 | \$69,628 | \$1,174,692 | -1.41% | -1.49% | 1310 | 1382 |
| 2021-Dec | -0.51% | \$321,211 | 0.77% | \$671,331 | -0.07% | -0.10% | \$255,082 | \$185,454 | \$1,247,625 | \$69,628 | \$1,177,997 | 0.27% | 0.28% | 1313 | 1386 |

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|----------|--------|-----------|-------|-----------|-------|-------|-----------|-----------|---------------|--------------|-------------|-----------------|-----------------|--------|--------|
| 2022 | | \$328,322 | | \$656,645 | | | \$262,658 | | | | | | | | |
| | A ROR | A AUM | A ROR | A AUM | N ROR | A ROR | N AUM | A AUM | Portfolio AUM | Notional AUM | Actual AUM | Portfolio N ROR | Portfolio A ROR | N VAMI | A VAMI |
| 2022-Jan | 5.58% | \$346,643 | 1.26% | \$664,918 | 4.93% | 6.98% | \$275,607 | \$198,403 | \$1,287,168 | \$77,204 | \$1,209,964 | 3.17% | 2.71% | 1355 | 1423 |
| 2022-Feb | 10.05% | \$381,480 | 0.81% | \$670,304 | 4.05% | 5.63% | \$286,769 | \$209,565 | \$1,338,553 | \$77,204 | \$1,261,350 | 3.99% | 4.25% | 1409 | 1484 |

Legend

1. Start Date - You may change the Start Date by typing in the month and year and then Recalculate.

2. Minimum Investment - 2) Minimum Investment = the minimum ("Nominal") account size accepted by the CTA

Int % - Assign an annual interest rate for months when the trader has no performance.

Account Size - This represents the Fully Funded (Nominal) Account Size and is defaulted to the CTA's minimum account size.

Funding Level - the Funding Level represents the amount of capital (Actual Assets) committed to the trading program and is defaulted to 50%.

Nominal (Fully Funded Account) Funding Levels

N ROR - Monthly ROR Based on Fully Funded Account

N AUM - Growth of Program's Assets based on a Fully Funded Account

Portfolio N AUM - Growth of Portfolio's Assets based on a Fully Funded Account

Portfolio N ROR - Portfolio's Monthly ROR based on a Fully Funded Account

N VAMI - Growth of \$1000 based on a Fully Funded Account

Notional (Partially Funded Account) Funding Levels

A ROR - Monthly ROR Based on Actual Assets

A AUM - Growth of Program's Assets based on Actual Assets

Portfolio A AUM - Growth of the Portfolio's Assets based on Actual Assets

Portfolio A ROR - Portfolio's Monthly ROR based on Actual Assets

A VAMI - Growth of \$1000 based on Actual Assets