

CPC Performance 8/16/2017

## CPC Returns

CPC Program, 08/16/2017, USD

Account Name	NAV Per Share	1 Day Return	Last 5 Days			Cumulative Since Inception Return	Annualized Std. Dev
			Return	WTD Return	MTD Return		
CPC Program	1,002.5	1.4	0.6	1.2	0.9	0.3	8.3
CPC Mgr A LLC	985.6	1.6	0.4	3.1	(0.5)	(1.4)	14.9
CPC Mgr B LLC	1,026.6	2.8	1.4	2.4	0.3	2.7	12.7
Long Duration Mgr C	999.2	0.6	0.3	(0.3)	1.8	(0.1)	8.3
Long Duration Mgr D	998.5	0.6	0.3	(0.3)	1.8	(0.2)	8.3
CPC Trend	1,006.1	2.2	0.9	2.8	(0.1)	0.6	12.9
CPC Long Duration	998.8	0.6	0.3	(0.3)	1.8	(0.1)	8.3
Market Monitor: IBOXHY+A57	265.4	0.1	(0.2)	0.3	(0.7)		
Market Monitor: SG Trend Index	2,399.1	0.1	(2.0)	(0.1)	(1.5)		
Market Monitor: S&P 500 INDEX	2,468.1	0.1	(0.2)	1.1	(0.1)		
Market Monitor: Barclays Long term bond Index	3,871.4	0.5	0.1	0.2	0.2		
Market Monitor: US 10YR NOTE (CBT)	126.2	(0.3)	0.1	(0.3)	0.2		
Market Monitor: WTI Crude Oil	47.6	(0.1)	(3.3)	(2.1)	(4.4)		
Market Monitor: Gold	1,279.7	(0.8)	1.4	(0.8)	0.4		
90 Day T-Bill	1.0	(1.3)	(3.7)	(2.4)	(6.1)		
MSCI The World Index	5,476.1	0.3	(0.3)	0.9	(0.2)		
Russell 3000 Index	7,460.0	0.2	(0.2)	1.1	(0.2)		

# CPC Trend Manager Performance Heat Map

CPC Trend, 08/16/2017, USD

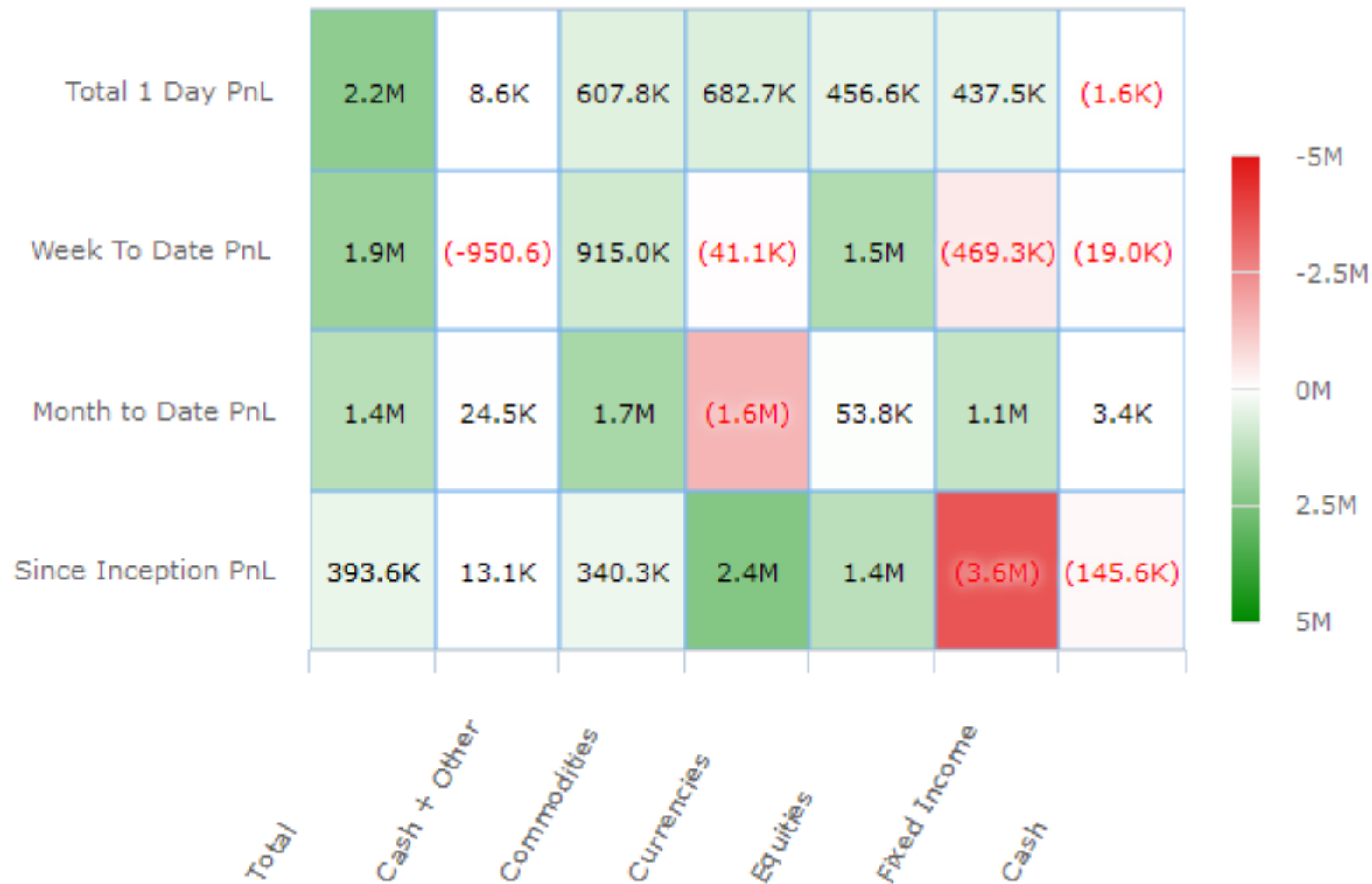
Asset Exposure 2 NotEqualTo Cash - Operating Account



# CPC Total Program Performance Heat Map

CPC Program, 08/16/2017, USD

Asset Exposure 2 NotEqualTo Cash - Operating Account,Other



## Portfolio Beta

Account Name	Market Value	Market Monitor: S&P 500	Market Monitor: WTI	Market Monitor: CBOE Volatility	Market Monitor: IBXHY	Market Monitor: Gold	Market Monitor: US 10YR NOTE (CBT)	Market Monitor: Barclays Long term bond	Market Monitor: SG Trend	Market Monitor: Dollar
		INDEX   Beta	Crude Oil   Beta	Index   Beta	IBOXHY   Beta	Gold   Beta	(CBT)   Beta	Index   Beta	Index   Beta	Index   Beta
CPC Program	160,274,250	0.38	0.01	(0.01)	1.11	0.30	1.92	0.97	0.85	(0.54)
CPC Mgr A LLC	39,262,036	1.59	0.12	(0.06)	3.95	(0.25)	(0.42)	0.51	3.51	(0.11)
CPC Mgr B LLC	41,067,468	0.69	0.08	(0.01)	1.88	0.50	2.31	1.02	1.82	(0.96)
Long Duration Mgr C	39,982,747	(0.37)	(0.09)	0.02	(0.67)	0.47	2.83	1.17	(0.95)	(0.53)
Long Duration Mgr D	39,961,999	(0.38)	(0.09)	0.02	(0.69)	0.49	2.89	1.18	(0.96)	(0.55)

## Portfolio Correlation

CPC Fund	CPC Mgr A LLC	CPC Mgr B LLC	Long Duration Mgr C	Long Duration Mgr D	TOTAL
CPC Mgr A LLC	1.00	0.79	(0.07)	(0.08)	0.75
CPC Mgr B LLC	0.79	1.00	0.36	0.37	0.94
Long Duration Mgr C	(0.07)	0.36	1.00	1.00	0.58
Long Duration Mgr D	(0.08)	0.37	1.00	1.00	0.58
TOTAL	0.75	0.94	0.58	0.58	1.00

# Return vs VaR (1day MC VaR 95%)

CPC Program, 08/16/2017, USD

