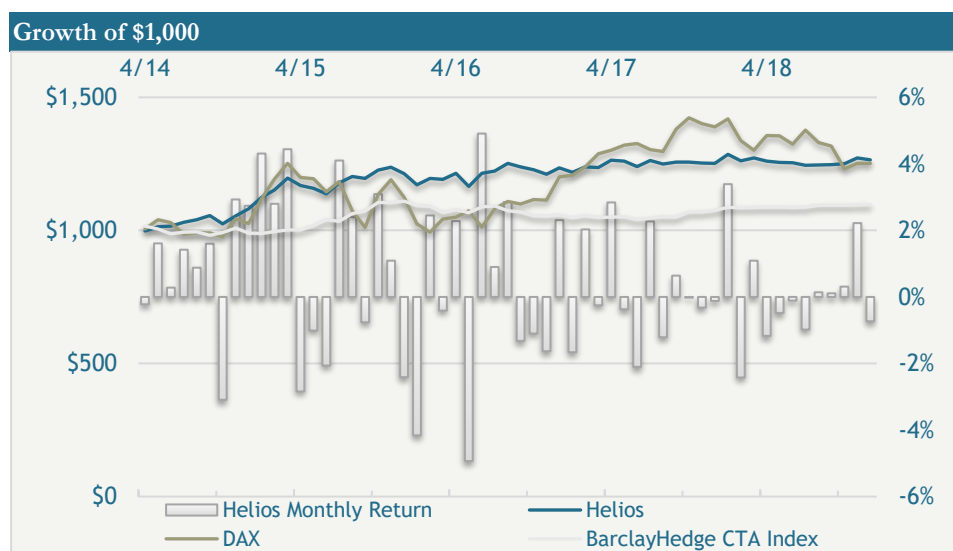


Monthly Net Performance													
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2018	3.39%	(2.42%)	1.09%	(1.17%)	(0.48%)	(0.11%)	(0.98%)	0.14%	0.11%	0.31%	2.22%	(0.73%)	1.37%
2017	(1.66%)	2.03%	(0.25%)	2.84%	(0.37%)	(2.10%)	2.27%	(1.21%)	0.64%	(0.02%)	(0.32%)	(0.12%)	1.73%
2016	(4.16%)	2.45%	(0.41%)	2.28%	(4.93%)	4.91%	0.90%	2.85%	(1.32%)	(1.10%)	(1.63%)	2.31%	2.15%
2015	4.31%	2.80%	4.44%	(2.84%)	(1.01%)	(2.06%)	4.10%	2.40%	(0.76%)	3.09%	1.09%	(2.41%)	13.15%
2014				(0.22%)	1.61%	0.28%	1.42%	0.88%	1.60%	(3.09%)	2.93%	2.74%	8.15%

The Helios Deutsche Program, managed by Damian Taylor and Hubert Van Den Bergh, uses a proprietary short-term systematic model to trade DAX® futures in an attempt to generate absolute returns uncorrelated to other asset classes. The DAX®'s volatility and price action have made it an ideal instrument for expressing the Helios methodology.



Return Analysis	Helios	DAX® ¹	BH ¹
Growth of \$1,000	\$ 1,266	\$ 1,252	\$ 1,097
Cumulative Return	26.55%	25.16%	9.69%
Average Gain	2.15%	3.70%	0.85%
Average Loss	(1.40%)	(3.20%)	(0.77%)
Annualized Return	5.59%	4.84%	1.97%

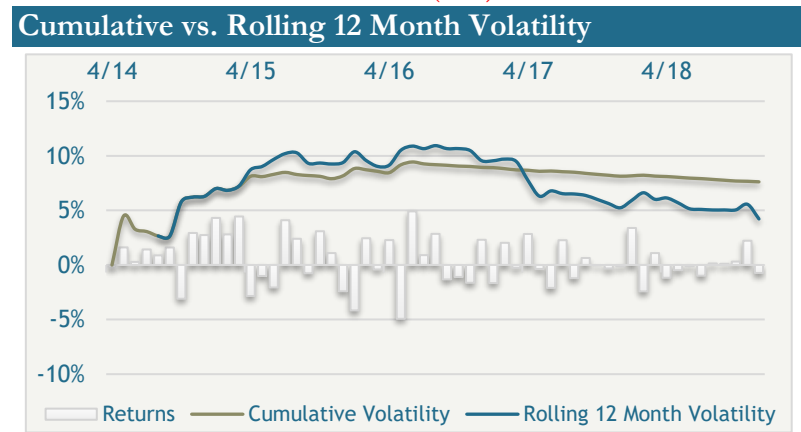
Investment Terms	
Liquidity	Daily
AUM	\$4M
Minimum Investment	500k
Lockup Period	None
Management Fee	2%
Incentive Fee	20%, with HWM
Margin:Equity Max	10.0%
Leverage Available	4:1
NFA ID	398233
Contact	info@typhoncap.com

Annual Returns	Helios	DAX® ¹	BH ¹
2018	1.37%	(9.92%)	2.01%
2017	1.73%	15.67%	1.68%
2016	2.15%	6.87%	(4.72%)
2015	13.15%	9.55%	12.09%
2014	8.15%	2.60%	(0.98%)

Volatility Analysis			
% Positive	52.63%	52.63%	57.89%
Max Drawdown	(7.18%)	(20.65%)	(6.32%)
Largest Gain	4.91%	12.32%	3.07%
Largest Loss	(4.93%)	(9.28%)	(2.14%)
Volatility (σ)	7.62%	15.29%	3.85%

Risk Return Ratios			
Sharpe Ratio	0.73	0.38	0.52
Sortino Ratio	0.34	0.14	0.25

Risk Analysis			
Correlation (r)		0.36	0.22
r ²		0.133	0.049
Downside Dev.	1.29%	2.78%	0.66%
Skewness	(0.10)	0.13	0.33
Kurtosis	(0.37)	0.13	0.41



DISCLAIMER: As of October 2018 performance is proprietary account pro forma for fees, Since April 2017, performance is a composite of Typhon managed accounts net of fees and commissions. From October 2015 through March 2017, performance is of the McLean Systematic Fund Class D, net of fees and has been audited by a big 4 auditor. Prior to October 2015, performance is proprietary pro forma for fees. YTD returns are calculated for capital invested from January 1 and do not reflect compounding. Actual returns may differ from reported results due to differences in contribution dates, commissions, and fee structures.¹ Any indices and other financial benchmarks shown are provided for illustrative purposes only, are unmanaged, reflect reinvestment of income and dividends and do not reflect the impact of advisory fees. Data is of date of publication and may be a MTD estimate. For more information regarding the indices included herein, see barclayhedge.com and en.boerse-frankfurt.de. THIS COMMUNICATION IS NOT TO BE CONSTRUED AS AN OFFER TO SELL OR THE SOLICITATION OF AN OFFER TO INVEST IN ANY MANAGED FUTURES PRODUCT. ANY SUCH OFFER OR SOLICITATION CAN BE MADE ONLY BY MEANS OF A DISCLOSURE DOCUMENT AND TRADING AUTHORIZATION AGREEMENT (WHICH CONTAIN A DETAILED DESCRIPTION OF RISK FACTORS). PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RETURNS. QUALIFIED ELIGIBLE PARTICIPANTS ONLY.