Oahu Capital
Alternative Investments
Professional trading programs

ACT Currency Partner - ACT Alpha Strategy
September 2016

OVERVIEW

YTD	JULY 2016	TOTAL RETURN
▲ +1.17%	▼ -1.13%	▲ +141.85%
(JAN 2016 - JUL 2016)	VS JUN 2016	(NOV 2003 - JUL 2016)

Min Acct	$1 M
Mgmt Fee	20%
Perf Fee	1%
AUM	$30 M
Margin/Equity	NA

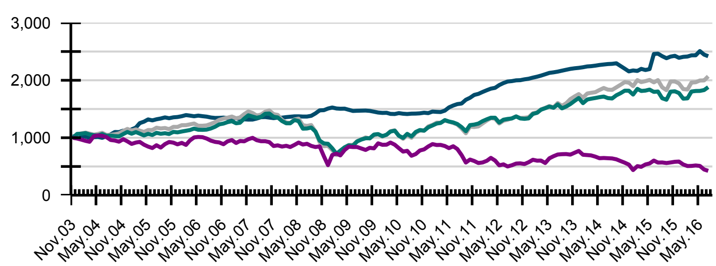
Eligibility	Qualified (QEP)
Systematic	70%
Discretionary	30%
RT/Million	$200

COMPARATIVE ANALYSIS

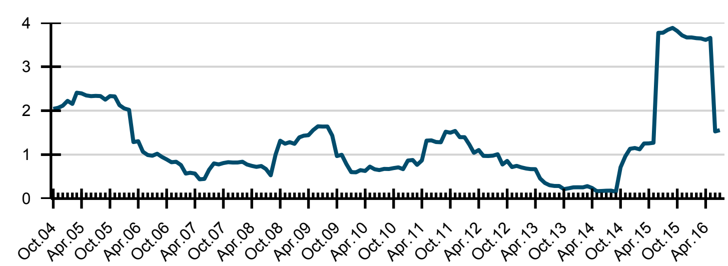
	Total Return	Compound Annualized ROR	Last Month	Last 3 Months	Last 12 Months	Annualized Standard Deviation
Program	141.85%	7.17%	-1.13%	-0.66%	-1.82%	5.85%
S&P 500	106.87%	5.87%	3.56%	5.24%	3.32%	13.90%
Dow Industrials	88.06%	5.08%	2.80%	3.71%	4.20%	13.19%
	-57.59%	-6.51%	-5.22%	-18.05%	-25.34%	22.93%

VAMI (Value of Inital $1,000 Investment)

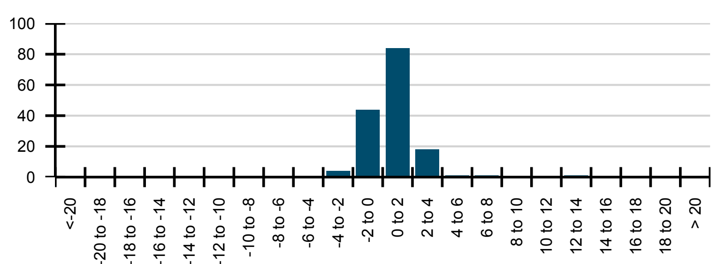
Program S&P 500 Dow Industrials 30-Year Treasury Bond



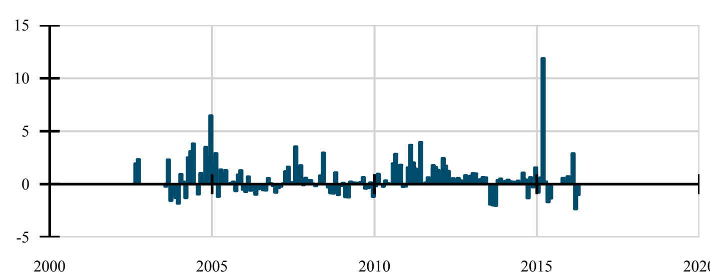
VOLATILITY



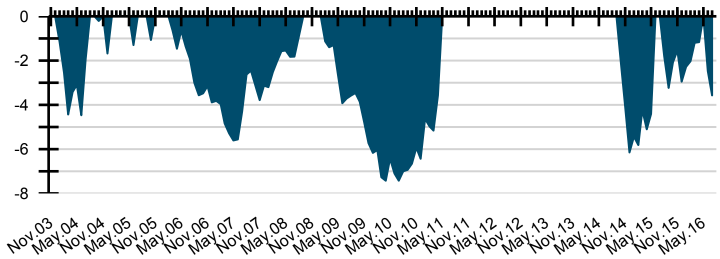
DISTRIBUTION OF MONTHLY RETURNS



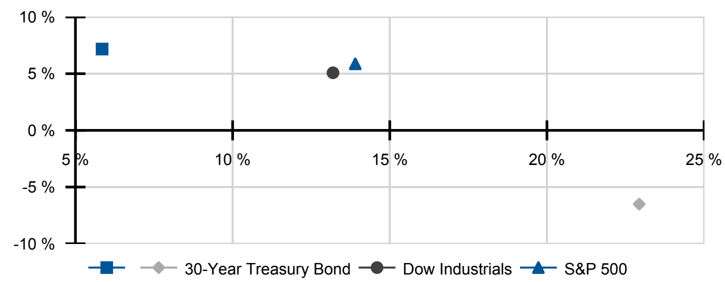
MONTHLY DISTRIBUTION



DRAWDOWN



RISK-RETURN PLOT



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RETURN SUMMARY	Program	S&P 500	Dow Industrials	30-Year Treasury Bond
Number of Periods	153	153	153	153
Compound Monthly ROR	0.58%	0.48%	0.41%	-0.56%
Last 6 Months	0.48%	12.03%	11.94%	-20.73%
Last 36 Months	12.47%	28.94%	18.92%	-40.11%
YTD	1.17%	6.34%	5.78%	-27.57%
QTD	-1.13%	0.00%	0.00%	0.00%
Gain Frequency Monthly	68.63%	63.40%	61.44%	45.75%
Gain Frequency Annual	0.00%	0.00%	0.00%	0.00%
Average ROR	0.59%	0.56%	0.49%	-0.34%
Average Annual ROR	6.86%	6.62%	5.59%	-2.32%
Average Gain	1.30%	2.84%	2.73%	4.71%
Max Monthly Gain	12.00%	10.77%	9.54%	33.83%
Max Annual Gain	23.46%	29.60%	26.50%	72.49%
Gain Monthly Deviation	1.55%	2.27%	2.27%	4.99%
Average Gain / Average Loss	-136.99%	-83.65%	-88.42%	-102.36%
Profit / Loss Ratio	-299.67%	-144.90%	-140.87%	-86.33%

RISK SUMMARY	Program	S&P 500	Dow Industrials	30-Year Treasury Bond
Average Loss	-0.95%	-3.39%	-3.09%	-4.60%
Loss Frequency Monthly	31.37%	36.60%	38.56%	54.25%
Loss Frequency Annual	0.00%	0.00%	0.00%	0.00%
Worst Monthly Loss	-2.47%	-16.83%	-14.06%	-22.92%
Worst Annual Loss	-4.58%	-38.49%	-33.84%	-39.69%
Standard Deviation Monthly	1.69%	4.01%	3.81%	6.62%
Loss Monthly Deviation	0.60%	3.23%	2.94%	4.49%
Downside Deviation (10%)	1.07%	3.20%	3.02%	5.16%
Downside Deviation (5%)	0.83%	3.01%	2.83%	4.94%
Downside Deviation (1%)	0.67%	2.86%	2.67%	4.76%
Downside Deviation (0%)	0.63%	2.82%	2.64%	4.72%
Sortino Ratio (10%) Monthly	-0.20	-0.10	-0.13	-0.26
Sortino Ratio (5%) Monthly	0.21	0.02	0.00	-0.20
Sortino Ratio (1%) Monthly	0.74	0.14	0.12	-0.13
Sortino Ratio (0%) Monthly	0.92	0.17	0.16	-0.12
Sortino Ratio (10%) Annualized	-0.71	-0.35	-0.44	-0.91
Sortino Ratio (5%) Annualized	0.71	0.08	0.01	-0.68
Sortino Ratio (1%) Annualized	2.58	0.48	0.43	-0.47
Sortino Ratio (0%) Annualized	3.20	0.58	0.54	-0.41
Sharpe Ratio (10%) Monthly	-5.57	-2.35	-2.50	-1.56
Sharpe Ratio (5%) Monthly	-2.61	-1.11	-1.19	-0.81
Sharpe Ratio (1%) Monthly	-0.24	-0.11	-0.13	-0.20
Sharpe Ratio (0%) Monthly	0.35	0.14	0.13	-0.05
Sharpe Ratio (10%) Annualized	-19.30	-8.15	-8.65	-5.41
Sharpe Ratio (5%) Annualized	-9.04	-3.83	-4.10	-2.79
Sharpe Ratio (1%) Annualized	-2.89	-1.24	-1.38	-1.23
Sharpe Ratio (0%) Annualized	1.22	0.48	0.44	-0.18
Skewness	2.43	-0.78	-0.62	0.42
Kurtosis	13.51	2.27	1.64	5.35
MAR Ratio	0.97	0.11	0.10	-0.11
CALMAR Ratio	0.65	0.99	0.58	-0.27
Sterling Ratio				
Max Drawdown	7.43%	52.56%	49.30%	59.25%

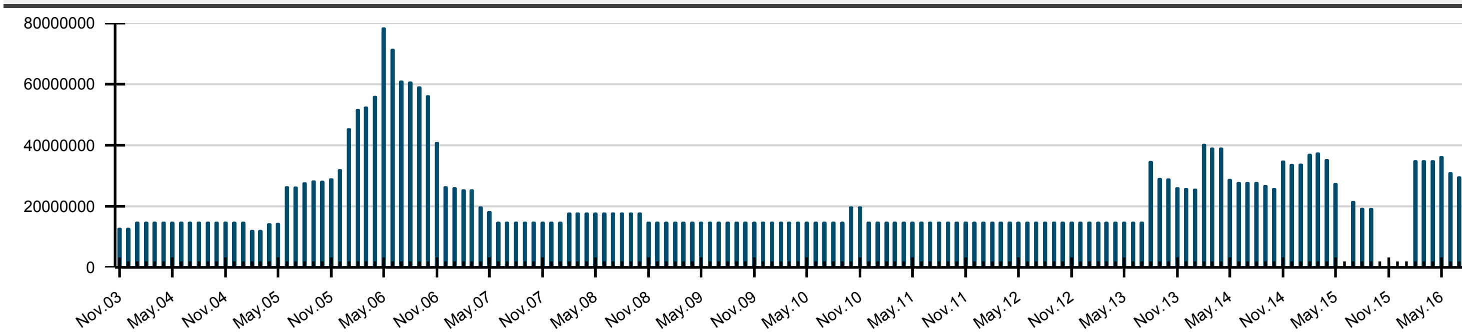
MONTHLY PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2016	0.69	0.26	0.85	0.03	3.02	-2.47	-1.13						1.17
2015	0.76	-0.40	1.68	-0.91	0.73	12.00	0.23	-1.80	-1.46	1.19	0.55	-1.43	10.96
2014	0.49	0.63	0.20	0.41	0.52	0.37	0.34	0.16	0.43	-2.03	-2.10	-2.15	-2.77
2013	0.95	0.82	0.89	1.14	1.12	0.47	0.57	0.77	0.74	0.69	0.47	0.33	9.33
2012	1.90	1.72	1.45	0.77	2.57	1.84	1.36	0.38	0.66	0.13	0.75	0.51	14.95
2011	1.93	-0.36	-0.20	1.68	3.81	2.16	1.57	0.64	4.08	2.07	2.96	1.03	23.46
2010	-0.47	0.14	-1.31	-0.17	1.08	-0.72	-0.35	0.46	0.07	0.30	0.77	-0.53	-0.75
2009	1.22	-1.13	-0.27	0.10	-1.33	-1.35	0.22	0.14	0.12	-0.41	-0.96	-0.99	-4.58
2008	-0.07	0.70	0.49	0.48	0.03	-0.29	0.01	0.93	3.08	3.67	0.24	1.89	11.65
2007	0.07	-0.15	-0.91	-0.47	-0.34	0.05	1.33	1.75	0.18	-0.67	-0.70	0.68	0.79
2006	1.01	1.42	-0.63	-0.84	0.83	-0.72	-0.57	-1.10	-0.58	0.09	0.34	-0.76	-1.54
2005	3.62	2.70	6.60	2.08	3.03	-1.30	1.49	1.04	1.43	-1.07	1.16	0.43	23.11
2004	-1.15	-1.41	-1.94	1.06	0.34	-1.42	2.63	3.22	3.94	-0.21	2.43	-1.68	5.71
2003											2.06	2.46	4.57

PROGRAM DESCRIPTION

ACT undertakes a currency only strategy using foreign exchange forward and spot transactions with margin assets invested in call and fixed deposits with prime brokers. The currencies traded are in particular (but not limited to): EUR, USD, CHF, GBP, JPY, CAD, AUD and SEK

TOTAL ASSESTS UNDER MANAGEMENT



DISCLAIMER

PAST PERFORMANCE ARE NOT NECESSARILY INDICATIVE OF FUTURES RESULTS. THE RISK OF LOSS IN TRADING FUTURES OR OPTIONS CAN BE SUBSTANTIAL, CAREFULLY CONSIDER THE INHERENT RISKS OF SUCH AN INVESTMENT IN LIGHT OF YOUR FINANCIAL CONDITION. YOU MUST REVIEW THE CUSTOMER ACCOUNT AGREEMENT AND RISK DISCLOSURE PRIOR TO ESTABLISHING AN ACCOUNT. ONLY RISK CAPITAL SHOULD BE USED WHEN TRADING FUTURES OR OPTIONS. INVESTORS COULD LOSE MORE THAN THEIR INITIAL INVESTMENT. ALTHOUGH IT IS BELIEVED THAT THE INFORMATION PROVIDED IS ACCURATE, NO GUARANTEE IS MADE. SOLSTICE AND GATE 39 MEDIA, INC. ASSUMES NO RESPONSIBILITY FOR ANY ERRORS OR OMISSIONS. INFORMATION CONTAINED, VIEWED, SENT OR ATTACHED IS CONSIDERED A SOLICITATION FOR BUSINESS. ALL BENCHMARK DATA ARE COPYRIGHT THEIR RESPECTIVE OWNERS.

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