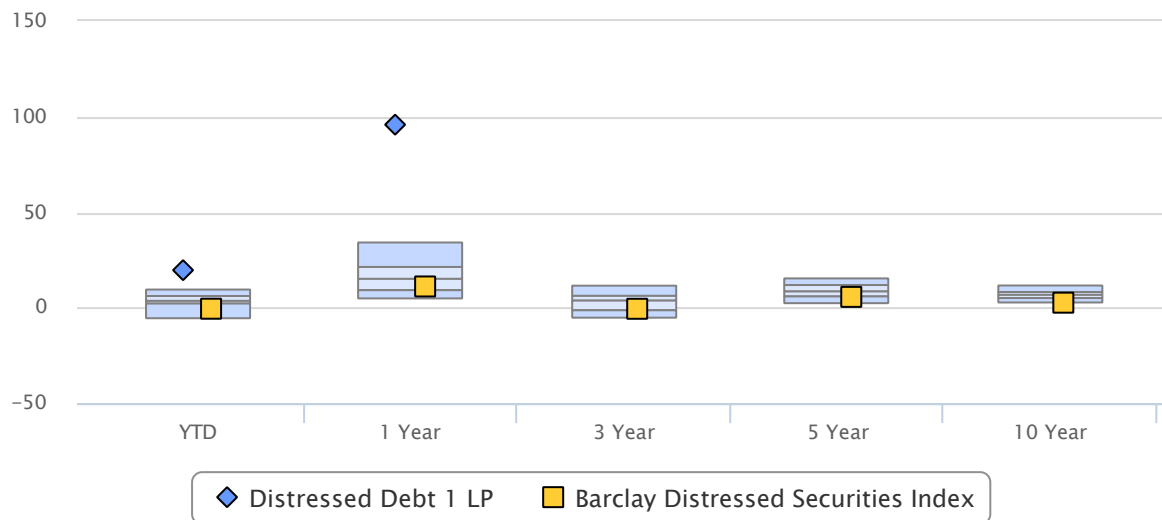


Durig : Distressed Debt 1 LP

Quartile

Universe Rankings: Annualized Returns



Background Universe: **Event Driven - Distressed**

Risk Analysis

Statistic	Durig: Distressed Debt 1 LP	Barclay Distressed Securities Index
MRM	-6.13%	-1.41%
YTD	19.61%	-0.57%
1 Year Return	95.78%	11.07%
2 Year Return	---	0.50%
3 Year Return	---	-0.61%
5 Year Return	---	5.62%
7 Year Return	---	4.55%
10 Year Return	---	2.59%
Cumulative Return	180.49%	9.04%
Standard Deviation	37.18%	6.12%
Sharpe Ratio (Citi 3 Mo. T-Bill)	2.30	0.82
Sortino Ratio RF (Citi 3 Mo. ...	6.05	1.33
Kurtosis	-0.91	-0.91
Skewness	0.12	-0.56
Gain/Loss Ratio	2.14	0.96
Loss Deviation MAR (5%)	14.79%	4.53%

Performance Statistics - All Market

Benchmark	Alpha	Beta	R^2	Excess Rtn	Info Ratio	Returns	Bench Rtn	Tracking Err	Up Mkt Capture	Down Mkt Capture	Corr (R)
Barclay Distressed Securities Index	87.99%	0.91	0.02	80.34%	2.19	85.67%	5.33%	36.76%	559.66%	-235.92%	0.15

Vehicle Type: CF - Composite - eA Auto - Distressed Debt 1 LP - Net of Fees. Displayed in US Dollar (USD). Data frequency: Monthly

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Historical Performance - Monthly Returns

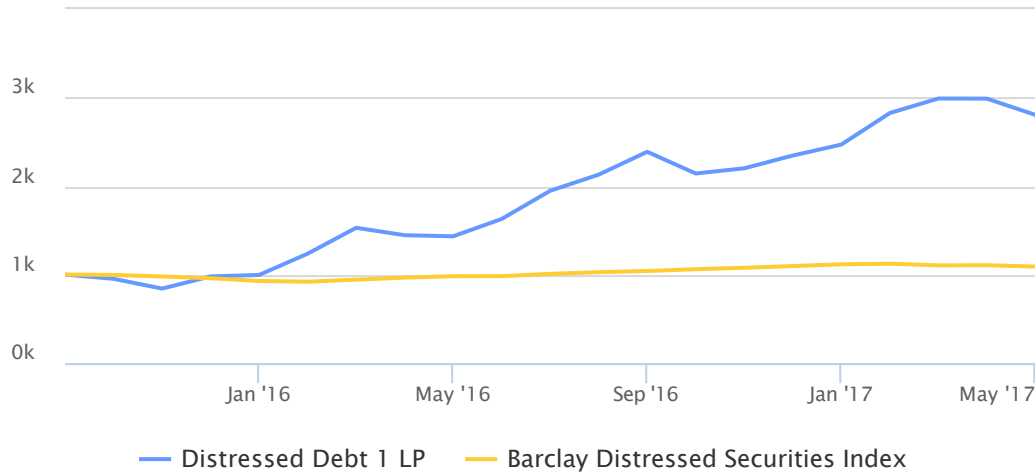
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2017	5.27%	14.44%	5.81%	-0.04%	-6.13%	---	---	---	---	---	---	---	19.61%
2016	1.73%	24.09%	23.65%	-5.44%	-0.88%	13.66%	19.56%	9.37%	12.12%	-10.27%	2.73%	6.56%	139.47%
2015	---	---	---	---	---	---	---	---	---	-4.75%	-11.60%	16.30%	-2.07%

Vehicle Type: CF - Composite - eA Auto - Distressed Debt 1 LP - Net of Fees. Displayed in US Dollar (USD). Data frequency: Monthly

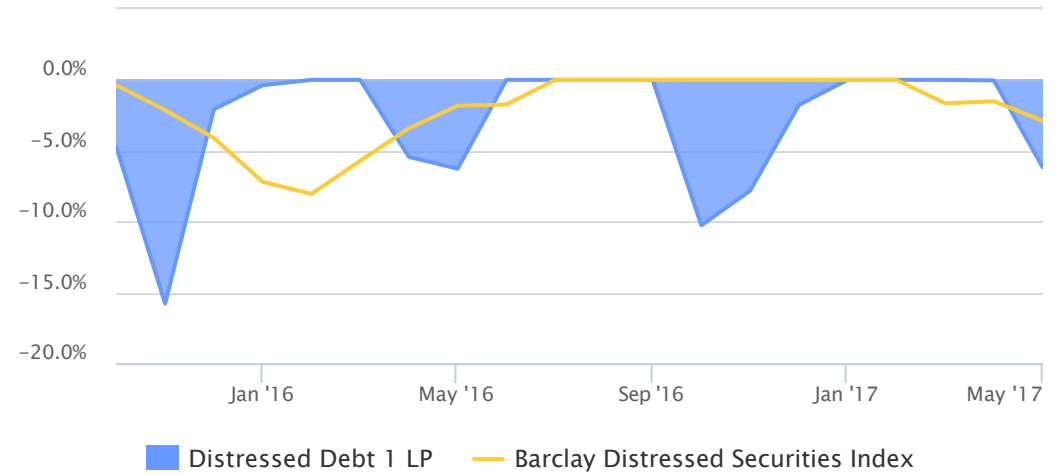
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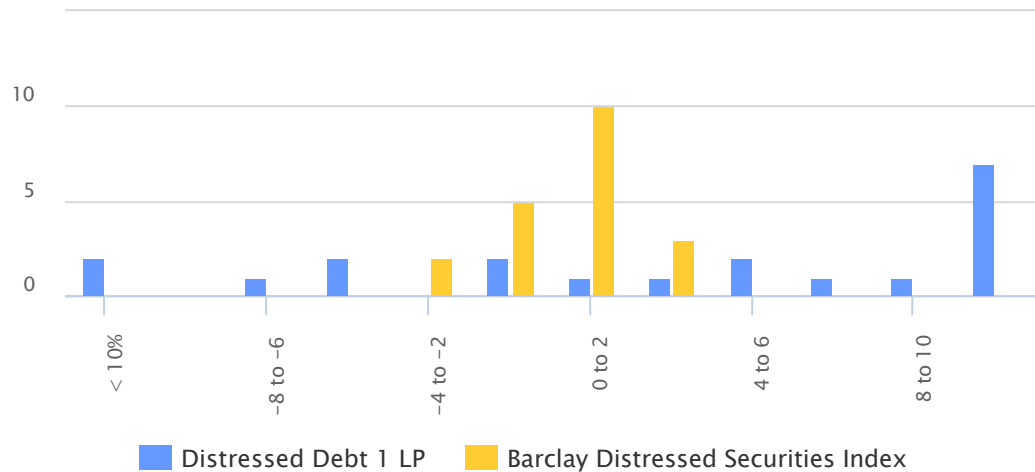
Growth of \$1,000



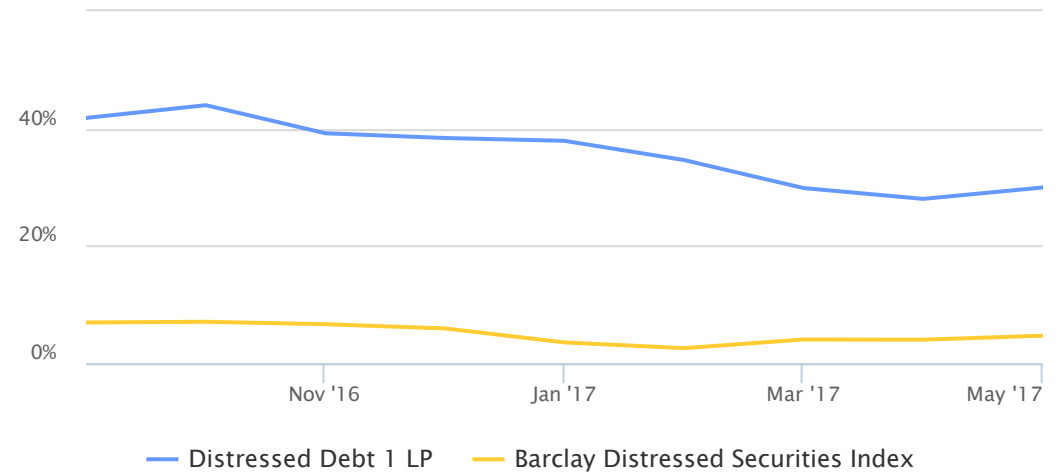
Drawdown



Distribution of Monthly Returns



Standard Deviation - One Year Rolling



Vehicle Type: CF - Composite - eA Auto - Distressed Debt 1 LP - Net of Fees. Displayed in US Dollar (USD). Data frequency: Monthly

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Background Universe: Event Driven - Distressed

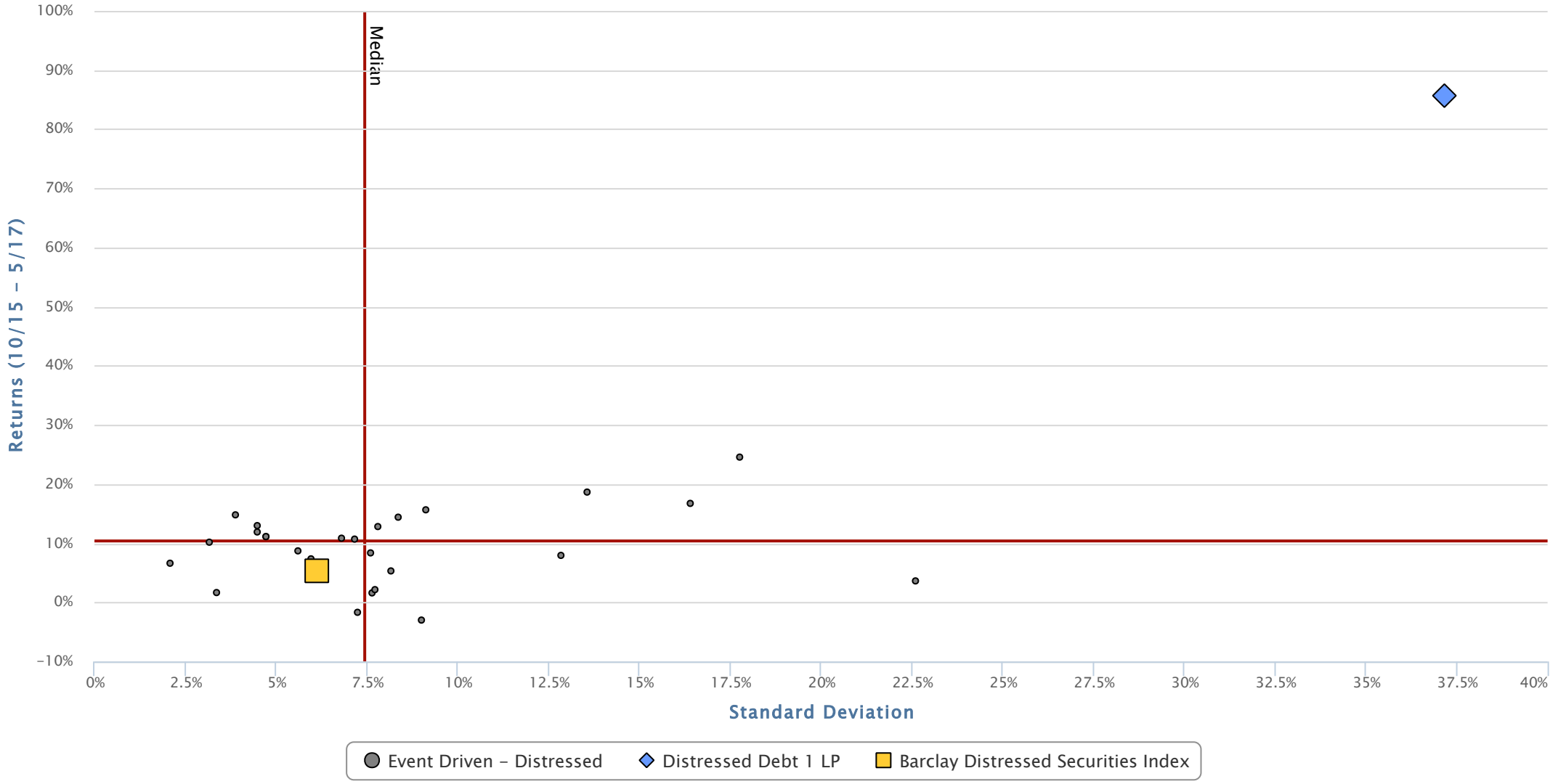


Vehicle Type: CF - Composite - eA Auto - Distressed Debt 1 LP - Net of Fees. Displayed in US Dollar (USD). Data frequency: Monthly

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Background Universe: Event Driven - Distressed displaying 26 peers

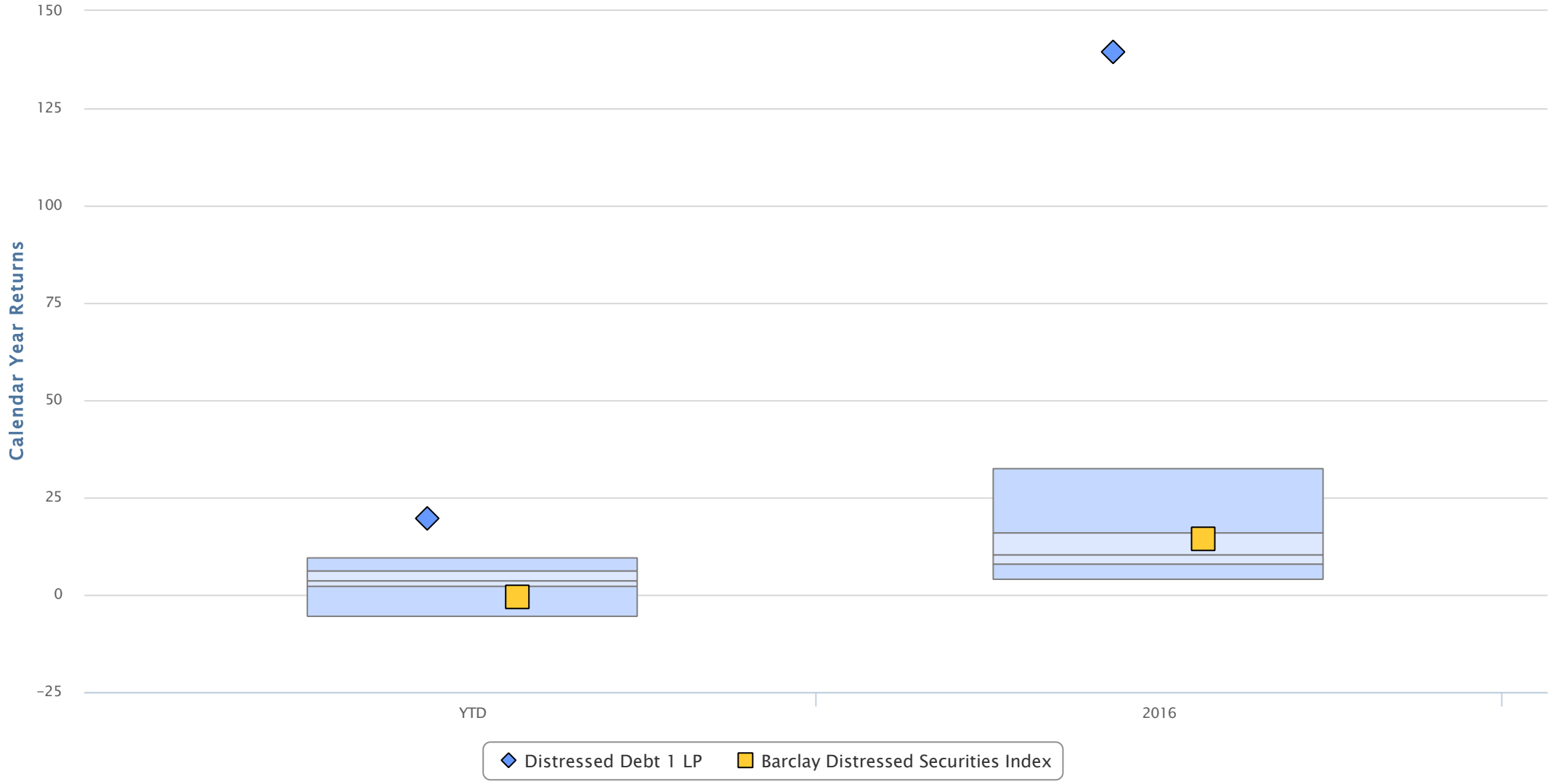


Vehicle Type: CF - Composite - eA Auto - Distressed Debt 1 LP - Net of Fees. Displayed in US Dollar (USD). Data frequency: Monthly

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Background Universe: Event Driven - Distressed



Vehicle Type: CF - Composite - eA Auto - Distressed Debt 1 LP - Net of Fees. Displayed in US Dollar (USD). Data frequency: Monthly

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