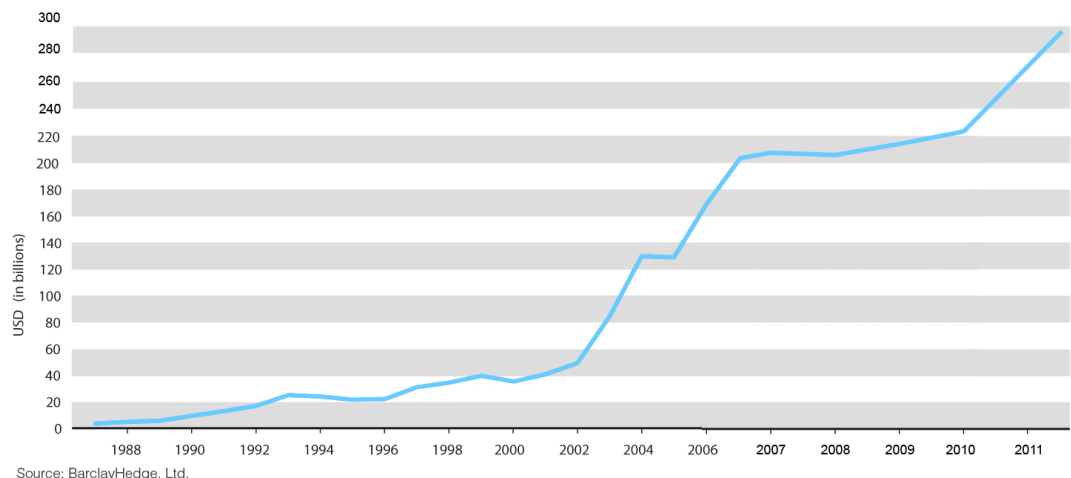


Many times, the best and easiest way to convey an important point is with graphs. A picture is worth a thousand words!

**We believe the following graphs represent some of the strongest evidence available today in support of the key tenet espoused in Modern Portfolio Theory, that diversification in different asset classes incorporated in an investment portfolio can reduce risk, and increase returns. And as Dr. Lintner concluded, managed futures are an ideal asset class to use in portfolio diversification. In viewing the charts, you be the judge!**

## GROWTH OF THE MANAGED FUTURES INDUSTRY

In the last 11 years, assets under management for the managed futures industry have grown approximately an unprecedented 689%.



Recent growth in managed futures has been substantial. In 2000, it was estimated that there was \$37.90 billion was under management by managed futures trading advisors. By the end of second quarter of 2011, that number had grown to more than \$299 billion. According to Barclay Hedge, one of the oldest and most respected providers of alternative investment data, out of the total \$1.78 trillion invested in alternative investment strategies Managed futures is now #1 surpassing all other investment strategies based on assets under management.

Why are managed futures so popular with investors? According to Sol Waksman, founder and President of BarclayHedge the current growth in managed futures assets has been more closely aligned with changing sentiment among sophisticated investors, who are now seeking transparency, liquidity and lower downside volatility within their portfolios all of which managed futures can potentially provide.

Please be advised that trading futures and options involves substantial risk of loss and is not suitable for all investors. There are no guarantees of profit no matter who is managing your money. An investor must read and understand the current disclosure document before investing. Past performance is not necessarily indicative of future results.

We believe the dramatic rise in managed futures is due to investors becoming better informed about its values, benefits and risks... and enabling investors to be better informed about professionally managed futures is the purpose of this brochure.

The following material mentions services which rank the performance of Commodity Trading Advisors. Please note that the rankings apply only to those CTAs who submit their trading results. The rankings in no way purport to be representative of the entire universe of Commodity Trading Advisors. The material in no way implies that these results are officially sanctioned results of the commodity industry.