



GLOBAL STOCK INDEX PROGRAM

TRADING STRATEGY

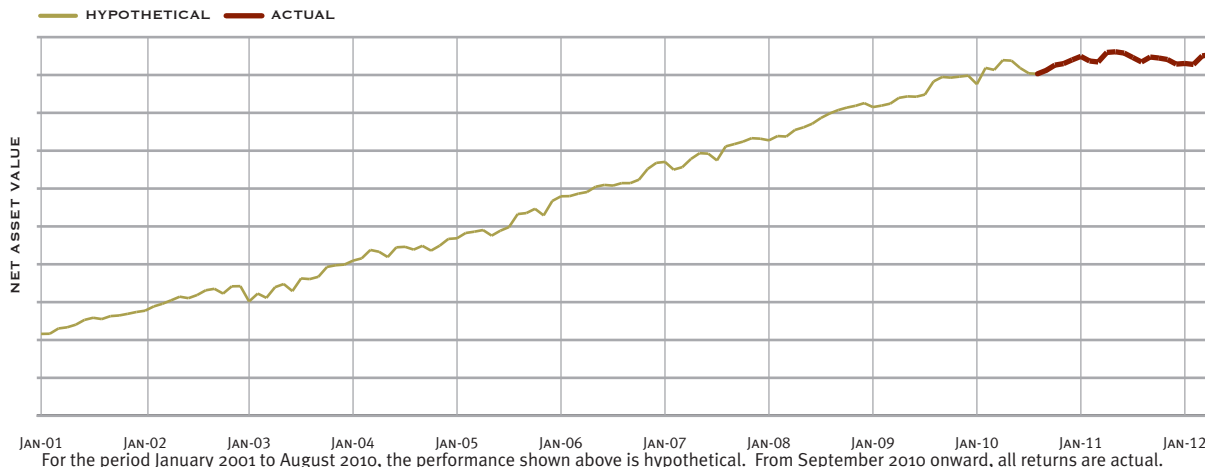
Global Stock Index is a short-term program that utilizes a multi-strategy pattern-recognition methodology and trades a global portfolio of stock index futures. It targets a long-term correlation of zero both to trend-following indices and to stock indices such as the S&P 500. Annual volatility is targeted to approximately 12%.

COMPOSITE MONTHLY RETURNS

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2001	-0.26%	0.10%	3.19%	0.65%	1.59%	2.93%	1.30%	-0.76%	1.75%	0.41%	1.00%	1.14%	13.76%
2002	0.71%	2.61%	1.61%	2.16%	2.12%	-0.86%	1.85%	2.91%	0.98%	-2.90%	4.34%	0.11%	16.59%
2003	-9.31%	4.81%	-2.55%	6.49%	1.90%	-4.34%	7.76%	-0.41%	1.38%	5.98%	0.98%	0.43%	12.43%
2004	2.42%	1.35%	5.14%	-1.11%	-3.16%	5.89%	0.31%	-1.69%	2.30%	-2.94%	2.97%	4.12%	16.19%
2005	0.36%	3.28%	0.80%	0.92%	-3.36%	3.01%	2.17%	7.93%	0.64%	2.54%	-4.00%	8.79%	24.76%
2006	2.77%	0.14%	1.48%	1.01%	3.18%	1.14%	-0.41%	1.49%	0.03%	2.08%	6.55%	3.68%	25.51%
2007	0.62%	-4.79%	1.55%	5.05%	3.41%	-0.25%	-4.07%	8.50%	1.33%	1.54%	2.13%	-0.30%	14.95%
2008	-1.03%	2.59%	-0.29%	3.95%	1.64%	2.23%	3.52%	2.61%	2.11%	1.54%	1.10%	1.61%	23.71%
2009	-2.41%	0.88%	1.21%	3.49%	0.91%	-0.24%	1.37%	8.00%	2.64%	-0.41%	0.67%	0.61%	17.66%
2010	-5.23%	9.93%	-1.20%	5.91%	-0.35%	-4.49%	-3.24%	-0.27%	2.09%	3.17%	0.96%	2.27%	8.76%
2011	2.16%	-2.88%	-0.61%	5.81%	0.48%	-0.89%	-2.62%	-2.74%	3.03%	-0.59%	-0.96%	-2.76%	-2.92%
2012	0.35%	-0.59%	5.21%	0.76%									5.75%

Shaded areas indicate hypothetical values. Real-time trading began September 7, 2010.

REVOLUTION CAPITAL MANAGEMENT GLOBAL STOCK INDEX PROGRAM PERFORMANCE



ASIA-PACIFIC 30%

Nikkei
Hang Seng
SFE SPI 200

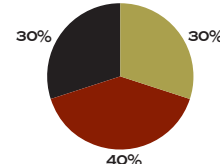
EUROPE 40%

CAC
DAX
FTSE
Euro Stoxx 50

AMERICAS 30%

S&P 500
Dow Jones
Nasdaq

GEOGRAPHIC ALLOCATION



DISCLAIMER

Past performance is not necessarily indicative of future results. The risk of loss in commodity futures trading is substantial. The Global Stock Index program is available to Qualified Eligible Persons (QEPs) only.

Hypothetical performance methodology: The hypothetical returns from January 2001 through August 2010 are calculated assuming a 0% management fee and 25% performance fee.

HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM.

ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE

OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.