REVOLUTION
Capital Management

FEBRUARY 2014

ALPHA PROGRAM

TRADING STRATEGY

Alpha is a fully-diversified, short- to medium-term program that utilizes a multi-strategy pattern-recognition methodology. It targets a low long-term correlation to trend-following indices. Annual volatility is targeted to 12% based on daily returns.

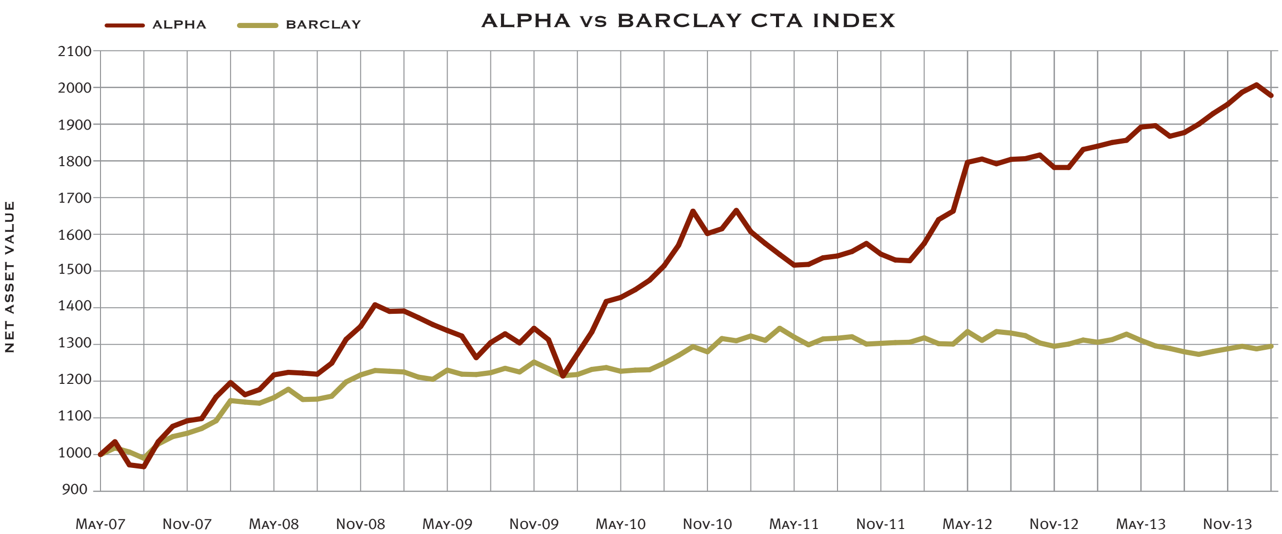
COMPOSITE MONTHLY RETURNS (SHOWN NET OF 0% MGMT. AND 25% INCENTIVE FEE, CHARGED MONTHLY, FROM INCEPTION TO DEC. 2013, AND NET OF 2% MGMT. AND 20% INCENTIVE FEE, CHARGED MONTHLY, FROM JAN. 2014 ONWARD)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	**YTD**
2007	–	–	–	–	–	3.54%	-6.17%	-0.42%	6.99%	4.06%	1.39%	0.56%	**9.82%**
2008	5.33%	3.42%	-2.81%	1.26%	3.34%	0.58%	-0.11%	-0.30%	2.51%	5.20%	2.68%	4.35%	**28.23%**
2009	-1.27%	0.04%	-1.26%	-1.42%	-1.18%	-1.11%	-4.45%	3.20%	1.87%	-1.85%	3.07%	-2.37%	**-6.79%**
2010	-7.49%	4.94%	4.71%	6.23%	0.76%	1.43%	1.83%	2.65%	3.68%	5.92%	-3.66%	0.83%	**23.06%**
2011	3.06%	-3.43%	-1.99%	-1.92%	-1.88%	0.09%	1.19%	0.36%	0.75%	1.44%	-1.86%	-1.01%	**-5.26%**
2012	-0.13%	3.04%	4.14%	1.44%	7.99%	0.50%	-0.73%	0.67%	0.12%	0.53%	-1.84%	-0.05%	**16.43%**
2013	2.76%	0.51%	0.56%	0.31%	1.94%	0.21%	-1.55%	0.53%	1.23%	1.53%	1.30%	1.70%	**11.53%**
2014	1.01%	-1.47%											**-0.47%**

PERFORMANCE STATISTICS

Total Returns Since Inception	97.77%
Compounded Annual Return	10.63%
Annualized Return over last 12 months	7.47%
Annualized Return over last 24 months	12.07%
Annualized Return over last 36 months	7.15%
% Winning Months	66.67%
% Losing Months	33.33%
Average Monthly Gain	2.32%
Average Monthly Loss	-1.99%
Sharpe Ratio	1.10

REVOLUTION CAPITAL MANAGEMENT ALPHA PROGRAM PERFORMANCE



Agriculturals 22%
Soybeans
Wheat
Soybean Oil
Corn
Coffee
Cotton
Sugar
Live Cattle
Lean Hogs

Energies 10%
Crude Oil
Heating Oil
Natural Gas
RBOB Gas

Stock Indices 22%
S&P
CAC
DAX
Euro Stoxx
FTSE
Nasdaq
Nikkei
Hang Seng
SFE SPI 200

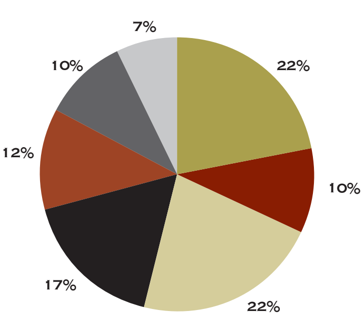
Non-US Interest Rates 12%
SFE 3-Year Bond
Long Gilt
BOBL
Bund
Schatz

Currencies 17%
Australian Dollar
British Pound
Canadian Dollar
Euro
Swiss Franc
Mexican Peso
Japanese Yen

US Interest Rates 10%
30-Year Bonds
10-Year Notes
5-Year Notes
2-Year Notes

Metals 7%
Gold
Copper
Silver

SECTOR ALLOCATION



DISCLAIMER

Past performance is not necessarily indicative of future results. The risk of loss in commodity futures trading is substantial.

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