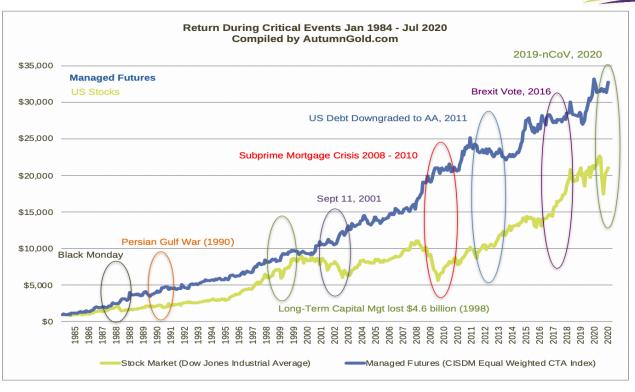


Return During Critical Events





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- The Dow Jones Industrial Average is a price-weighted average of 30 blue-chip stocks that are generally the leaders in their industry. It has been a widely followed indicator of the stock market since October 1, 1928.
- The CISDM Equal Weighted CTA Index is an equal weighted index of CTAs maintained by The Center for International Securities and Derivatives Markets at the University of Massachusetts Amherst. It reflects the average performance of Commodity Trading Advisors reporting to the CISDM Hedge Fund/CTA Database. Each CTA must have at least \$500,000 under management and at least a 12-month track record. Please note that the CISDM Equal Weighted CTA Index does not contain the complete universe of CTAs.

Past performance is not necessarily indicative of future results.