

FINANCIAL OPTIONS GROUP

CTA Monthly Returns

August 2008 returns are estimated

Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----	-----

Performance Analysis

Total Returns Since Inception	T%	% Winning Months	T%
Compounded Annual Return	T%	Maximum Drawdown	T%
Average Monthly Return	T%	Monthly Volatility	T%
Average Monthly Gain	T%	Correlation S&P 500	0.14
Average Monthly Loss	T%	Sharpe Ratio (rf=5%)	T

Financial Options Group

Minimum Investment	\$50,000	Management Fee	2%
Incentive Fee	25%	Program Assets	\$954,046



PLEASE READ THE FOLLOWING STATEMENT

Past Performance Is Not Necessarily Indicative Of Future Results The risk of loss in trading commodities can be substantial. You should therefore carefully consider whether such trading is suitable for you in light of your financial condition. The high degree of leverage that is often obtainable in commodity trading can work against you as well as for you. The use of leverage can lead to large losses as well as gains. In some cases, managed commodity accounts are subject to substantial charges for management and advisory fees. It may be necessary for those accounts that are subject to these charges to make substantial trading profits to avoid depletion or exhaustion of their assets. The disclosure document contains a complete description of the principal risk factors and each fee to be charged to your account by the commodity trading advisor ("CTA").

The regulations of the Commodity Futures Trading Commission ("CFTC") require that prospective clients of a

CTA receive a disclosure document when they are solicited to enter into an agreement whereby the CTA will direct or guide the client's commodity interest trading and that certain risk factors be highlighted. Therefore, you should proceed directly to the disclosure document and study it carefully to determine whether such trading is appropriate for you in light of your financial condition. You will not incur any additional charges by accessing the disclosure document. You may also request delivery of a hard copy of the disclosure document, which also will be provided to you at no cost. The CFTC has not passed upon the merits of participating in this trading program nor on the adequacy or accuracy of the disclosure document.

This PDF was generated on February 06, 2012 1:13 PM for the IP address 172.30.11.15.