STATISTICAL INFORMATION

Total Return (TR)
with 90 day T-Bills

"SIMULATED" PRIOR TO 1/1/2004 USING END OF MONTH ROLL DATE
"LIVE" COMMENCING 1/1/2004 USING RANDOM ROLL DATE THROUGH 11/14/2009 AND END OF MONTH ROLL DATE COMMENCING 11/15/2009

CTI® TR

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Total Return YTD %
2000	3.23	2.71	-1.24	0.27	6.94	5.74	-1.97	-0.61	0.25	0.75	5.03	3.72	27.29
2001	-3.55	2.54	3.39	1.79	0.89	-2.88	-2.24	-0.50	2.27	1.64	-2.28	-1.39	-0.63
2002	-1.92	1.36	-2.14	0.99	-2.85	2.78	-0.92	4.10	2.08	-2.47	1.96	-5.59	-3.02
2003	4.34	2.62	-4.44	-3.23	-0.60	-2.03	-1.59	-1.21	-1.13	8.78	-0.17	4.99	5.66
2004	3.37	6.93	4.88	-0.40	0.77	1.03	7.77	-3.91	12.42	1.99	-1.09	-3.21	33.62
2005	3.33	-5.03	5.27	-5.06	0.19	3.70	2.37	5.09	3.52	-4.39	4.64	-1.11	12.29
2006	2.99	-3.09	4.86	6.28	-0.04	-3.52	3.95	-0.98	-4.07	0.48	2.72	-0.05	9.27
2007	2.16	1.87	-1.18	0.53	-2.38	2.28	-0.08	-1.86	0.48	4.82	-0.86	6.26	12.32
2008	1.72	8.51	-3.52	2.83	3.95	-1.86	-13.65	-4.81	10.98	18.64	2.34	-4.84	17.70
2009	1.18	3.11	-8.71	-4.86	4.09	-3.87	-1.34	1.13	1.80	-2.65	1.46	-0.82	-9.79
2010	-7.44	-4.05	5.47	-1.77	-2.72	0.10	-9.84	-0.39	6.89	7.16	-0.02	10.16	1.51

Source: Alpha Financial Technologies, LLC.

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Compiled by Alpha Financial Technologies, LLC.

STATISTICAL INFORMATION

Price Return (PR)

without 90 day T-Bills

"SIMULATED" PRIOR TO 1/1/2004 USING END OF MONTH ROLL DATE

"LIVE" COMMENCING 1/1/2004 USING RANDOM ROLL DATE THROUGH 11/14/2009 AND END OF MONTH ROLL DATE COMMENCING 11/15/2009

CTI® PR

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Total Return YTD %
2000	2.75	2.25	-1.74	-0.20	6.42	5.30	-2.49	-1.15	-0.27	0.18	4.51	3.24	19.96
2001	-4.11	2.14	3.00	1.41	0.55	-3.18	-2.57	-0.80	2.02	1.42	-2.46	-1.54	-4.35
2002	-2.07	1.22	-2.28	0.83	-3.00	2.65	-1.08	3.96	1.94	-2.61	1.84	-5.71	-4.64
2003	4.23	2.53	-4.54	-3.33	-0.70	-2.13	-1.66	-1.29	-1.29	8.77	-0.24	4.91	4.54
2004	3.29	6.86	4.81	-0.48	0.70	0.94	7.67	-4.02	12.34	1.86	-1.24	-3.37	32.07
2005	3.14	-5.21	5.09	-5.31	-0.06	3.50	2.15	4.89	3.34	-4.74	4.47	-1.40	9.33
2006	2.74	-3.46	4.70	6.19	-0.39	-3.98	3.76	-1.38	-4.62	0.13	2.52	-0.40	5.23
2007	1.90	1.67	-1.61	0.10	-2.82	1.88	-0.51	-2.28	0.10	4.48	-1.16	5.99	7.61
2008	1.42	8.28	-3.79	2.72	3.84	-1.97	-13.80	-4.98	10.83	18.56	2.28	-4.91	15.64
2009	1.18	3.10	-8.72	-4.88	4.07	-3.89	-1.36	1.12	1.79	-2.67	1.46	-0.83	-9.92
2010	-7.44	-4.06	5.47	-1.78	-2.73	0.09	-9.85	-0.41	6.88	7.15	-0.03	10.15	1.15

Source: Alpha Financial Technologies, LLC.

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STATISTICAL INFORMATION

Total Return (TR)
with 90 day T-Bills

"SIMULATED" PRIOR TO 1/1/2004 USING END OF MONTH ROLL DATE
"LIVE" COMMENCING 1/1/2004 USING RANDOM ROLL DATE THROUGH 11/14/2009 AND END OF MONTH ROLL DATE COMMENCING 11/15/2009

DTI® TR

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Total Return YTD %
2000	1.85	2.08	-1.01	1.86	3.51	2.28	-1.46	1.20	0.58	1.73	3.02	1.40	18.30
2001	-1.56	1.57	2.44	0.13	1.02	-0.85	-0.62	0.28	1.09	0.74	-1.67	0.77	3.30
2002	-0.01	0.40	-1.59	0.37	-0.22	3.40	-0.15	2.71	1.56	-1.41	0.61	-2.38	3.17
2003	2.54	1.92	-2.25	-0.48	2.08	-1.46	-2.33	-1.30	-2.01	3.23	0.87	3.93	4.53
2004	1.71	3.64	1.47	-2.12	0.43	-0.08	3.85	-2.29	5.63	1.77	0.42	-1.00	13.92
2005	0.86	-2.34	2.28	-3.26	1.39	2.68	1.00	2.13	2.37	-1.55	2.61	-0.62	7.55
2006	0.35	-1.46	2.62	3.21	0.52	-1.96	2.03	0.36	-1.36	0.46	1.02	-0.05	5.74
2007	1.52	-0.06	-0.14	1.07	-0.70	1.84	-0.43	-0.90	1.33	3.28	0.59	2.88	10.66
2008	1.77	5.30	-0.41	0.45	1.97	-0.90	-6.82	-3.60	3.06	10.41	0.80	-2.97	8.29
2009	-0.24	0.25	-4.32	-3.03	3.38	-1.71	-0.45	0.56	1.83	-1.19	1.76	-2.74	-6.02
2010	-4.01	-0.67	1.25	-0.69	-0.11	0.74	-4.12	0.38	1.91	3.57	-1.44	5.21	1.63

Source: Alpha Financial Technologies, LLC.

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STATISTICAL INFORMATION

Price Return (PR)
without 90 day T-Bills

"SIMULATED" PRIOR TO 1/1/2004 USING END OF MONTH ROLL DATE
"LIVE" COMMENCING 1/1/2004 USING RANDOM ROLL DATE THROUGH 11/14/2009 AND END OF MONTH ROLL DATE COMMENCING 11/15/2009

DTI® PR

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Total Return YTD %
2000	1.37	1.62	-1.51	1.39	2.98	1.84	-1.97	0.66	0.05	1.16	2.50	0.92	11.45
2001	-2.12	1.17	2.04	-0.25	0.69	-1.15	-0.95	-0.02	0.83	0.52	-1.85	0.62	-0.55
2002	-0.16	0.26	-1.73	0.20	-0.37	3.28	-0.30	2.57	1.42	-1.55	0.49	-2.50	1.46
2003	2.44	1.83	-2.35	-0.58	1.99	-1.56	-2.41	-1.38	-2.18	3.21	0.79	3.86	3.42
2004	1.63	3.57	1.39	-2.20	0.36	-0.17	3.75	-2.41	5.53	1.63	0.27	-1.15	12.56
2005	0.67	-2.52	2.09	-3.50	1.14	2.47	0.76	1.88	2.16	-1.87	2.38	-0.91	4.59
2006	0.01	-1.81	2.37	2.99	0.15	-2.40	1.72	-0.02	-1.81	0.08	0.70	-0.42	1.42
2007	1.20	-0.43	-0.54	0.63	-1.14	1.45	-0.86	-1.32	0.95	2.95	0.30	2.59	5.82
2008	1.49	5.05	-0.67	0.34	1.86	-1.01	-6.97	-3.76	2.90	10.33	0.74	-3.05	6.37
2009	-0.26	0.25	-4.33	-3.05	3.37	-1.73	-0.47	0.54	1.81	-1.20	1.75	-2.75	-6.16
2010	-4.02	-0.67	1.24	-0.70	-0.12	0.73	-4.14	0.36	1.89	3.56	-1.45	5.20	1.48

Source: Alpha Financial Technologies, LLC.

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STATISTICAL INFORMATION

Total Return (TR)

with 90 day T-Bills

"SIMULATED" PRIOR TO 1/1/2004 USING END OF MONTH ROLL DATE

"LIVE" COMMENCING 1/1/2004 USING RANDOM ROLL DATE THROUGH 11/14/2009 AND END OF MONTH ROLL DATE COMMENCING 11/15/2009

FTI™ TR

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Total Return YTD %
2000	0.47	1.45	-0.78	3.46	0.08	-1.19	-0.94	2.34	0.90	2.70	1.01	-0.93	8.77
2001	0.43	0.59	1.49	-1.52	1.16	1.18	0.39	0.77	0.35	0.17	-1.29	2.12	5.94
2002	1.19	-0.21	-1.25	-0.26	2.42	4.03	0.62	1.32	1.03	-0.35	-0.24	-0.38	8.08
2003	0.75	1.23	-0.06	1.23	3.76	-0.89	-3.07	-1.40	-2.90	-0.24	1.51	2.88	2.59
2004	0.04	0.30	-1.95	-3.84	-0.01	-1.19	-0.03	-0.68	-0.98	1.36	1.93	1.16	-3.94
2005	-1.03	-0.65	-0.16	-1.43	2.59	1.55	0.06	-0.80	1.22	1.32	1.62	-0.35	3.92
2006	-1.25	0.21	1.02	0.68	1.01	-0.42	0.13	1.69	0.24	0.30	-0.01	-0.04	3.57
2007	1.13	-1.25	0.60	1.58	0.96	1.42	-0.79	0.06	1.83	1.29	2.08	-0.49	8.70
2008	1.84	2.06	2.58	-1.80	-0.02	0.07	0.06	-2.28	-1.79	5.29	-0.16	-2.18	3.44
2009	-1.41	-1.53	-1.59	-2.03	2.93	0.24	0.27	-0.03	1.85	-0.32	1.61	-4.66	-4.79
2010	-0.59	1.44	-1.39	-0.01	2.50	1.15	-0.55	0.85	-1.21	1.33	-2.86	0.26	0.80

Source: Alpha Financial Technologies, LLC.

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STATISTICAL INFORMATION

Price Return (PR)
without 90 day T-Bills

"SIMULATED" PRIOR TO 1/1/2004 USING END OF MONTH ROLL DATE
"LIVE" COMMENCING 1/1/2004 USING RANDOM ROLL DATE THROUGH 11/14/2009 AND END OF MONTH ROLL DATE COMMENCING 11/15/2009

FTI™ PR

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Total Return YTD %
2000	-0.01	0.99	-1.28	2.99	-0.45	-1.63	-1.46	1.79	0.37	2.14	0.49	-1.41	2.43
2001	-0.13	0.19	1.09	-1.90	0.82	0.88	0.07	0.47	0.10	-0.05	-1.46	1.97	2.01
2002	1.04	-0.34	-1.39	-0.43	2.27	3.90	0.47	1.18	0.89	-0.49	-0.36	-0.50	6.30
2003	0.64	1.14	-0.16	1.14	3.66	-0.99	-3.15	-1.48	-3.06	-0.26	1.44	2.80	1.49
2004	-0.04	0.23	-2.04	-3.92	-0.09	-1.27	-0.13	-0.79	-1.09	1.23	1.78	1.02	-5.13
2005	-1.22	-0.82	-0.36	-1.67	2.35	1.33	-0.19	-1.10	0.98	1.04	1.36	-0.65	0.97
2006	-1.65	-0.11	0.70	0.35	0.63	-0.82	-0.29	1.35	-0.15	-0.11	-0.42	-0.44	-0.97
2007	0.76	-1.74	0.23	1.15	0.54	1.04	-1.21	-0.35	1.47	0.96	1.78	-0.81	3.79
2008	1.56	1.81	2.32	-1.91	-0.14	-0.04	-0.08	-2.42	-1.95	5.21	-0.22	-2.26	1.61
2009	-1.42	-1.54	-1.59	-2.04	2.92	0.22	0.26	-0.04	1.84	-0.33	1.60	-4.67	-4.92
2010	-0.59	1.44	-1.40	-0.02	2.49	1.13	-0.57	0.84	-1.23	1.32	-2.87	0.25	0.66

Source: Alpha Financial Technologies, LLC.

- ***The FTI™ was created and is compiled, maintained and owned by Alpha Financial Technologies, LLC (AFT).***
- ***Investors can not invest directly in an index. Similarly, statistical information for indexes does not represent the results of actual trading of investor assets since AFT maintains the index and compiles the performance shown, but AFT does not manage actual assets. The performance shown does not reflect the fees, replication costs (such as execution costs and slippage) and other expenses of a fund or vehicle utilizing these products or the effect of taxes thereon, the compounded effect of which would materially reduce cumulative net returns.***
- ***FTI™ - statistical information is published "live" commencing January 1, 2004. From January 2004 to November 14, 2009, the returns are calculated using a random computer selection of any one of five business days after the end of the month as the monthly roll date (the "Random Roll Date"), with positions being determined the trading day before the last trading day of the month, based in each case on the daily settlement prices of the respective futures contracts represented in the methodology. From November 15, 2009 forward the returns are calculated with the monthly roll date being the last trading day of the month (the "End of Month Roll Date"), with the positions being determined the prior trading day, based in each case on the daily settlement prices of the respective futures contracts represented in the methodology. The statistical information prior to 2004 reflects the retroactive application of the FTI™ to past market histories, not actual performance, and are calculated with the End of Month Roll Date and the positions being determined the prior trading day, based in each case on the daily settlement prices of the respective futures contracts represented in the methodology. Bloomberg® serves as the calculation agent for the FTI™. Official values for the FTI™ can be obtained from the BLOOMBERG PROFESSIONAL® Service.***
- ***PR or "price return" does not include interest on a theoretical US Treasury Bill position used to fully collateralize the futures positions.***
- ***Past performance, especially simulated performance, is not necessarily indicative of future results.***

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Compiled by Alpha Financial Technologies, LLC.

STATISTICAL INFORMATION

Total Return (TR)
with 90 day T-Bills

"SIMULATED" PRIOR TO 8/1/2010
"LIVE" COMMENCING 8/1/2010

FXTI® TR

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Total Return YTD %
2000	0.47	1.49	0.21	2.84	0.72	-0.32	0.43	2.48	1.52	2.82	0.26	-0.79	12.73
2001	0.98	0.76	5.27	-0.54	1.92	0.78	-0.20	1.03	0.20	-0.81	-0.12	3.08	12.88
2002	0.87	-0.21	0.65	0.38	2.81	4.15	-0.21	-0.53	1.17	0.59	0.91	2.92	14.23
2003	1.49	1.30	0.84	3.78	2.31	-0.07	-0.10	0.44	-1.07	1.09	2.85	2.37	16.22
2004	-0.44	0.60	-0.30	-1.37	-1.27	-0.13	-0.06	-0.30	-0.05	2.03	4.18	1.29	4.11
2005	-2.21	0.57	0.44	0.21	2.80	1.93	0.80	-0.96	0.78	0.22	2.18	-0.04	6.82
2006	0.04	-0.04	0.35	1.56	0.02	-1.09	0.00	1.03	0.88	0.30	-0.91	0.83	2.98
2007	0.58	0.11	0.96	1.92	0.85	1.37	-0.14	-0.56	3.46	2.48	-0.41	-0.01	11.05
2008	1.89	2.88	1.84	-0.68	0.43	0.05	-0.02	1.57	-0.28	10.06	3.48	-3.56	18.50
2009	-0.26	-0.39	-3.93	-2.75	3.40	-0.29	2.62	0.55	3.00	0.48	2.14	-2.34	1.93
2010	-0.95	0.31	-0.76	1.01	0.62	-1.14	-1.41	-0.66	-0.22	1.46	-2.65	0.45	-3.95

Source: Alpha Financial Technologies, LLC.

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- *FXTI® - statistical information is published "live" commencing August 1, 2010. Prior to such date, FXTI® statistical information is simulated and reflects the retrospective application of the FXTI® methodology to past price histories, not "live" performance, and is calculated with the monthly roll date being the last trading day of the month (the "End of Month Roll Date") and the positions being determined the prior trading day, in each case based on the daily settlement prices of the respective currency futures contracts represented in the methodology. In addition, in calculating these simulated returns, Norwegian Krone was included in January 2003. Prior to the inclusion date, its target weighting was reallocated among the other currencies proportionately.*
- *TR or "total return" includes interest on a theoretical US Treasury Bill position used to fully collateralize the futures positions.*
- *Past performance, especially simulated performance, is not necessarily indicative of future results.*

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Compiled by Alpha Financial Technologies, LLC.

STATISTICAL INFORMATION

Price Return (PR)

without 90 day T-Bills

"SIMULATED" PRIOR TO 8/1/2010
"LIVE" COMMENCING 8/1/2010

FXTI® PR

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	Total Return YTD %
2000	0.01	1.07	-0.24	2.38	0.20	-0.80	-0.08	1.99	1.08	2.27	-0.25	-1.29	6.93
2001	0.44	0.30	4.83	-0.91	1.56	0.44	-0.53	0.72	-0.08	-1.03	-0.32	2.88	8.46
2002	0.73	-0.35	0.51	0.23	2.66	4.03	-0.36	-0.67	1.03	0.46	0.79	2.79	12.37
2003	1.39	1.21	0.74	3.69	2.22	-0.16	-0.17	0.37	-1.15	1.00	2.78	2.29	15.06
2004	-0.52	0.52	-0.39	-1.45	-1.34	-0.22	-0.17	-0.42	-0.16	1.89	4.03	1.16	2.87
2005	-2.41	0.39	0.24	-0.01	2.56	1.71	0.55	-1.25	0.52	-0.08	1.89	-0.33	3.75
2006	-0.33	-0.35	-0.01	1.20	-0.39	-1.48	-0.43	0.60	0.49	-0.13	-1.32	0.44	-1.73
2007	0.12	-0.28	0.55	1.49	0.43	0.98	-0.56	-0.98	3.11	2.13	-0.72	-0.33	6.01
2008	1.61	2.63	1.58	-0.79	0.32	-0.07	-0.17	1.43	-0.43	9.98	3.42	-3.63	16.44
2009	-0.27	-0.40	-3.94	-2.77	3.38	-0.31	2.60	0.54	2.98	0.47	2.13	-2.35	1.78
2010	-0.95	0.30	-0.76	1.00	0.61	-1.16	-1.43	-0.68	-0.24	1.45	-2.66	0.43	-4.08

Source: Alpha Financial Technologies, LLC.

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