

\$5MM Hypothetical Portfolio - Manager Manager "C"

Contact Information				Annual Returns														
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Fund Information																		
Performance Measurement Statistics																		
Growth of \$1,000.				Fund	BM 1	BM 2												
Inception to date	\$2,109	\$908	\$1,264															
Annual Returns				Fund	BM 1	BM 2												
2009	9.47%	3.16%	-0.71%															
2008	14.00%	-37.00%	14.09%															
2007	27.40%	5.49%	7.64%															
Annualized Risk				Fund	BM 1	BM 2												
Standard Deviation	8.12%	15.18%	6.31%															
Semi Deviation	6.08%	20.59%	5.77%															
Gain Deviation	7.42%	7.32%	4.28%															
Loss Deviation	2.61%	14.06%	3.20%															
Downside Deviation (RF)	2.94%	12.82%	4.18%															
Maximum Drawdown	-5.0%	-50.9%	-7.7%															
Sharpe Ratio (RF)	1.27	-0.33	0.06															
Sortino Ratio (RF)	3.39	-0.48	0.04															
Return				Fund	BM 1	BM 2												
Cumulative Return	111%	-9%	26%															
Monthly Max Gain	8.9%	9.6%	5.5%															
Monthly Max Loss	-2.6%	-16.8%	-3.6%															
Monthly % Profitable	69.8%	63.5%	52.4%															
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year					
2009	1.60%	-0.75%	-0.08%	2.00%	7.00%	-0.45%							9.47%					
2008	2.74%	0.44%	0.07%	0.95%	1.17%	0.15%	2.83%	2.05%	1.98%	3.16%	-1.01%	-1.24%	14.00%					
2007	-0.55%	-0.16%	-0.20%	-1.27%	-0.11%	3.74%	8.65%	4.80%	1.69%	1.71%	5.51%	1.13%	27.40%					
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