

Tudor Futures-Historical Monthly & Annual Returns

Value Date	NAV	Monthly Change%	Yearly Change%	Units held	SFL Value
23-May-2014	648,411.4438	-2.00%	est -3.17%	20.6758498	13,406,458
30-Apr-2014	661,620.7850	-1.11%		20.6758498	13,679,572
31-Mar-2014	669,062.7316	0.46%		20.6758498	13,833,441
28-Feb-2014	666,029.2750	-0.64%		20.6758498	13,770,721
31-Jan-2014	670,317.5321	0.10%		20.6758498	13,859,385
31-Dec-2013	669,669.4969	1.33%	10.07%	20.6758498	13,845,986
30-Nov-2013	660,889.5160	3.41%		20.6758498	13,664,452
31-Oct-2013	639,077.9939	0.68%		20.6758498	13,213,481
30-Sep-2013	634,735.3829	2.10%		20.6758498	13,123,693
31-Aug-2013	621,651.0336	-0.83%		20.6758498	12,853,163
31-Jul-2013	626,857.1302	-2.12%		20.6758498	12,960,804
30-Jun-2013	640,448.6446	-1.14%		20.6758498	13,241,820
31-May-2013	647,851.7559	1.85%		20.6758498	13,394,886
30-Apr-2013	636,092.6477	-3.96%		20.6758498	13,151,756
31-Mar-2013	662,313.0649	2.90%		20.6758498	13,693,885
28-Feb-2013	643,622.6999	1.50%		20.6758498	13,307,446
31-Jan-2013	634,133.1207	4.23%		20.6758498	13,111,241
1/4/13	608,390.7578	Distribution		-6.8920802	(4,193,078)
31-Dec-2012	608,390.7578	2.57%	5.37%	27.56793	16,772,074
30-Nov-2012	593,141.4015	0.43%		27.56793	16,351,681
31-Oct-2012	590,579.8845	-0.81%		27.56793	16,281,065
30-Sep-2012	595,408.4287	-0.17%		27.56793	16,414,178
31-Aug-2012	596,426.6310	-0.16%		27.56793	16,442,248
31-Jul-2012	597,382.1479	-0.24%		27.56793	16,468,589
30-Jun-2012	598,830.3603	-0.29%		27.56793	16,508,513
31-May-2012	600,585.9660	1.60%		27.56793	16,556,912
30-Apr-2012	591,156.7075	-0.11%		27.56793	16,296,967
31-Mar-2012	591,791.5066	-0.69%		27.56793	16,314,467
29-Feb-2012	595,916.6466	2.64%		27.56793	16,428,188
31-Jan-2012	580,602.7381	0.55%		27.56793	16,006,016
31-Dec-2011	577,408.0861	-0.02%	7.78%	27.56793	15,917,946
30-Nov-2011	577,511.6524	-1.20%		27.56793	15,920,801
31-Oct-2011	584,503.2629	-2.01%		27.56793	16,113,545
30-Sep-2011	596,484.9458	6.12%		27.56793	16,443,855
31-Aug-2011	562,084.3186	3.70%		27.56793	15,495,501
31-Jul-2011	542,038.3462	1.07%		27.56793	14,942,875
30-Jun-2011	536,282.8964	-1.45%		27.56793	14,784,209
31-May-2011	544,183.3613	0.78%		27.56793	15,002,009
30-Apr-2011	539,964.7071	0.24%		27.56793	14,885,709
31-Mar-2011	538,648.4555	2.21%		27.56793	14,849,423
28-Feb-2011	526,998.1896	-0.44%		27.56793	14,528,249
31-Jan-2011	529,319.6813	-1.20%		27.56793	14,502,248

Tudor Futures-Historical Monthly & Annual Returns					
Value Date	NAV	Monthly Change%	Yearly Change%	Units held	SFL Value
31-Dec-2010	535,751.4966	5.77%	1.80%	27.56793	14,769,560
30-Nov-2010	506,501.3920	-4.79%		27.56793	13,963,195
31-Oct-2010	531,966.5251	1.78%		27.56793	14,665,216
30-Sep-2010	522,662.6916	1.72%		27.56793	14,408,728
31-Aug-2010	513,800.5753	0.21%		27.56793	14,164,418
31-Jul-2010	512,727.1304	-0.91%		27.56793	14,134,826
30-Jun-2010	517,451.6790	-0.86%		27.56793	14,265,072
31-May-2010	521,929.9898	-3.49%		27.56793	14,388,529
30-Apr-2010	540,828.2611	0.71%		27.56793	14,909,516
31-Mar-2010	537,014.9660	1.69%		27.56793	14,804,391
28-Feb-2010	528,077.5184	-0.24%		27.56793	14,558,004
31-Jan-2010	529,362.5821	0.59%		27.56793	14,593,431
31-Dec-2009	526,279.5375	-1.50%	8.65%	27.56793	14,508,437
30-Nov-2009	534,316.9611	3.92%		27.56793	14,730,013
31-Oct-2009	514,158.2842	-0.11%		27.56793	14,174,280
30-Sep-2009	514,704.5759	0.32%		27.56793	14,189,340
31-Aug-2009	513,057.8429	-0.67%		27.56793	14,143,943
31-Jul-2009	516,514.6137	-0.87%		27.56793	14,239,239
30-Jun-2009	521,056.0252	-1.35%		27.56793	14,364,436
31-May-2009	528,185.2179	3.15%		27.56793	14,560,973
30-Apr-2009	512,052.0335	1.03%		27.56793	14,116,215
31-Mar-2009	506,808.37	-0.48%		27.56793	13,971,658
28-Feb-2009	509,262.1173	-0.42%		27.56793	14,039,302
31-Jan-2009	511,389.1774	5.58%		27.56793	14,097,941
31-Dec-2008	484,367.5723	1.15%	23.06%	27.56793	13,353,011
30-Nov-2008	478,851.4511	5.60%		27.56793	13,200,943
31-Oct-2008	453,460.0462	3.73%		27.56793	12,500,955
30-Sep-2008	437,134.1107	-0.90%		27.56793	12,050,883
31-Aug-2008	441,124.05	4.88%		27.56793	12,160,877
31-Jul-2008	420,586.32	0.52%		27.56793	11,594,694
30-Jun-2008	418,427.2521	1.39%		27.56793	11,535,173
31-May-2008	412,707.0972	0.24%		27.56793	11,377,480
30-Apr-2008	411,729.1596	2.72%		27.56793	11,350,521
31-Mar-2008	400,820.6988	-0.83%		27.56793	11,049,797
29-Feb-2008	404,172.9985	-0.36%		27.56793	11,142,213
31-Jan-2008	405,613.0589	3.05%		27.56793	11,181,912
31-Dec-2007	393,609.2543	0.04%	6.17%	27.56793	10,850,992
30-Nov-2007	393,444.7592	-1.91%		27.56793	10,846,458
31-Oct-2007	401,099.6919	0.74%		27.56793	11,057,488
30-Sep-2007	398,170.2889	3.29%		27.56793	10,976,731
31-Aug-2007	385,492.3851	1.28%		27.56793	10,627,227
31-Jul-2007	380,620.5455	4.12%		27.56793	10,402,021

Tudor Futures-Historical Monthly & Annual Returns

Value Date	NAV	Monthly Change%	Yearly Change%	Units held	SFL Value
				27.56793	10,077,754
30-Jun-2007	365,560.7982	3.06%		27.56793	10,077,754
31-May-2007	354,698.35	0.61%		27.56793	9,778,299
30-Apr-2007	352,538.67	-1.30%		27.56793	9,718,761
31-Mar-2007	357,194.5879	-3.38%		27.56793	9,847,115
28-Feb-2007	369,684.7223	0.82%		27.56793	10,191,443
31-Jan-2007	366,692.6992	-1.09%		27.56793	10,108,959
31-Dec-2006	370,724.1760	1.51%	16.84%	27.56793	10,220,098
30-Nov-2006	365,201.6284	4.80%		27.56793	10,067,853
31-Oct-2006	348,460.0709	-0.29%		27.56793	9,606,323
30-Sep-2006	349,460.3051	1.00%		27.56793	9,633,897
31-Aug-2006	345,992.3501	0.43%		27.56793	9,538,293
31-Jul-2006	344,495.0525	0.15%		27.56793	9,497,015
30-Jun-2006	343,978.1325	-1.38%		27.56793	9,482,765
31-May-2006	348,805.1421	1.96%		27.56793	9,615,836
30-Apr-2006	342,095.9155	0.76%		27.56793	9,430,876
31-Mar-2006	339,507.9641	2.80%		27.56793	9,359,532
28-Feb-2006	330,269.4244	-0.13%		27.56793	9,104,844
31-Jan-2006	330,683.5274	4.22%		27.56793	9,116,260
31-Dec-2005	317,282.5018	1.17%	14.49%	27.56793	8,746,822
30-Nov-2005	313,628.4426	2.27%		27.56793	8,646,087
31-Oct-2005	306,673.6928	2.15%		27.56793	8,454,359
30-Sep-2005	300,232.2522	2.12%		27.56793	8,276,782
31-Aug-2005	293,993.1912	3.03%		27.56793	8,104,784
31-Jul-2005	285,348.8944	1.51%		27.56793	7,866,478
30-Jun-2005	281,106.8370	-0.26%		27.56793	7,749,534
31-May-2005	281,831.7748	-2.16%		27.56793	7,769,519
30-Apr-2005	288,050.7440	1.66%		27.56793	7,940,963
31-Mar-2005	283,342.4282	-2.43%		27.56793	7,811,164
28-Feb-2005	290,391.1997	3.66%		27.56793	8,005,484
31-Jan-2005	280,135.4502	1.09%		27.56793	7,722,754
31-Dec-2004	277,127.4825	0.35%	6.11%	27.56793	7,639,831
30-Nov-2004	276,164.5452	2.10%		27.56793	7,613,285
31-Oct-2004	270,474.7727	-2.03%		27.56793	7,456,430
30-Sep-2004	276,067.9502	-1.32%		27.56793	7,610,622
31-Aug-2004	279,755.5290	-0.83%		27.56793	7,712,281
31-Jul-2004	282,104.7325	-1.07%		27.56793	7,777,044
30-Jun-2004	285,163.4264	4.11%		27.56793	7,861,365
31-May-2004	273,913.6197	-1.92%		27.56793	7,551,231
30-Apr-2004	279,261.5144	0.32%		27.56793	7,698,662
31-Mar-2004	278,369.0827	6.48%		27.56793	7,674,059
29-Feb-2004	261,438.8093	0.43%		27.56793	7,207,327
31-Jan-2004	260,317,2589	-0.33%		27.56793	7,176,408

Tudor Futures-Historical Monthly & Annual Returns					
Value Date	NAV	Monthly Change%	Yearly Change%	Units held	SFL Value
31-Dec-2003	261,167.8887	3.21%	5.71%	27.56793	7,199,858
30-Nov-2003	253,057.1891	0.64%		27.56793	6,976,263
31-Oct-2003	251,452.7072	-3.69%		27.56793	6,932,031
30-Sep-2003	261,096.4026	6.71%		27.56793	7,197,887
31-Aug-2003	244,675.0704	2.27%		27.56793	6,745,185
31-Jul-2003	239,233.7795	-2.17%		27.56793	6,595,180
30-Jun-2003	244,546.4772	3.08%		27.56793	6,741,640
31-May-2003	237,250.8845	0.24%		27.56793	6,540,516
30-Apr-2003	236,677.7290	1.53%		27.56793	6,524,715
31-Mar-2003	233,119.7781	-1.73%		27.56793	6,426,630
28-Feb-2003	237,224.7319	-2.76%		27.56793	6,539,795
31-Jan-2003	243,950.7882	-1.26%		27.56793	6,725,218
31-Dec-2002	247,052.9446	0.84%	15.90%	27.56793	6,810,738
30-Nov-2002	244,988.4243	3.95%		27.56793	6,753,824
31-Oct-2002	235,685.9415	-0.59%		27.56793	6,497,374
30-Sep-2002	237,078.9546	1.32%		27.56793	6,535,776
31-Aug-2002	233,989.6718	-1.96%		27.56793	6,450,611
31-Jul-2002	238,674.7698	-1.73%		27.56793	6,579,769
30-Jun-2002	242,875.01	4.19%		27.56793	6,695,561
31-May-2002	233,097.2863	3.67%		27.56793	6,426,010
30-Apr-2002	224,837.9848	2.40%		27.56793	6,198,318
31-Mar-2002	219,574.0364	0.94%		27.56793	6,053,202
28-Feb-2002	217,531.1235	0.59%		27.56793	5,996,883
31-Jan-2002	216,246.1255	1.44%		27.56793	5,961,458
31-Dec-2001	213,167.5011	1.04%	17.33%	27.56793	5,876,587
30-Nov-2001	210,983.08	-3.88%		27.56793	5,816,367
31-Oct-2001	219,498.7534	1.40%		27.56793	6,051,126
30-Sep-2001	216,470.7103	2.79%		27.56793	5,967,649
31-Aug-2001	210,594.3851	4.50%		27.56793	5,805,651
31-Jul-2001	201,533.5466	2.95%		27.56793	5,555,863
30-Jun-2001	195,750.00	2.78%		27.56793	5,396,422
31-May-2001	190,460.6909	1.02%		27.56793	5,250,607
30-Apr-2001	188,545.7438	-3.99%		27.56793	5,197,816
31-Mar-2001	196,379.9546	6.23%		27.56793	5,413,789
28-Feb-2001	184,857.4575	1.92%		27.56793	5,096,137
31-Jan-2001	181,367.9043	-0.18%		27.56793	4,999,938