

JWH VISION PROGRAM

Broadly Diversified Program

ALL JWH VISION PROGRAM PERFORMANCE IS HYPOTHETICAL*

Program Overview

JWH Vision Program ("JWH Vision") is a systematic managed futures strategy developed by one of the pioneers of the managed futures industry, John W. Henry & Company, Inc ("JWH"), and has as its foundation the same investing principles and philosophy employed by JWH since it began managing client assets in 1982. JWH Vision consists of a trend-following component and incorporates an uncorrelated equity index overlay component that is currently only offered through the JWH Vision Program. JWH believes this program offers qualified investors an exceptional opportunity to obtain potential investment advantages including long-term, positive returns, portfolio diversification and overall portfolio risk reduction based on returns that historically have not been correlated with traditional equity and bond markets. Trading futures is speculative, involves substantial risk and is not suitable for all investors. The JWH Vision portfolio was constructed using the most liquid CME Group (CME, CBOT, NYMEX and COMEX) products allowing for low barriers of entry in an Individually Managed Account ("IMA") structure with minimum account participation beginning at \$250,000. The portfolio includes allocations to diverse market sectors including grains, metals, interest rates, currencies, energies and equities.

The trend-following model seeks to identify and capitalize on long-term price movements and can hold positions that are either long or short. Position sizes in the model are dynamic and adjust to market volatility. The equity index overlay component is designed to have a low correlation to the trend following strategy and establishes long and short positions in the S&P 500 futures contract, the most widely followed U.S. equity benchmark, and also traded on the CME Group. The equity index component is price driven and operates independently of single stock and market fundamentals and related forecasts. The time horizons of these directional stances can range from very short to intermediate in term.

The objective of JWH Vision is to provide investors access to a professionally managed futures program that incorporates the benefits of over a quarter century of research and experience in disciplined and systematic investing for clients. The IMA structure provides investors with complete position transparency and full account liquidity in addition to the stability and market liquidity provided by trading exclusively in extremely liquid exchange traded futures contracts.

Performance Data*

2009 (YTD)	0.9%
June	-0.3%
July	0.1%
August	1.2%

5-Year Statistics* (9/04 - 8/09)

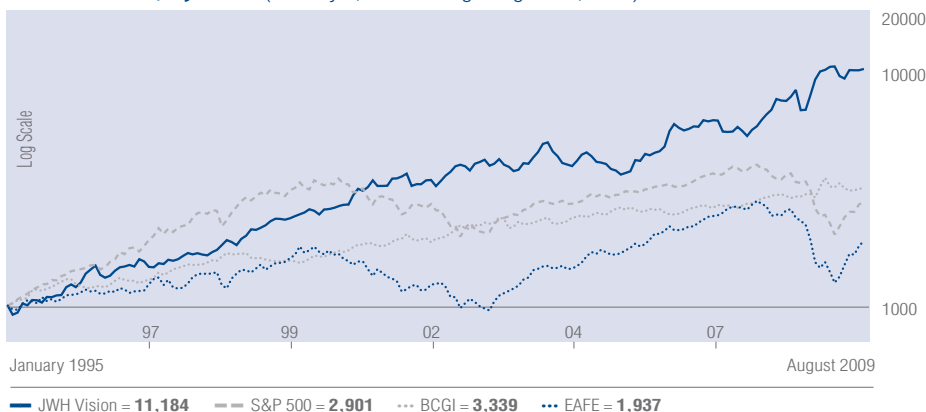
Volatility	21.93
Sharpe Ratio	0.89
Largest Drawdown (11/04-6/05)	-20.25%
Average Profitable Month	5.47%

Risk Analysis* (Annualized Standard Deviation)

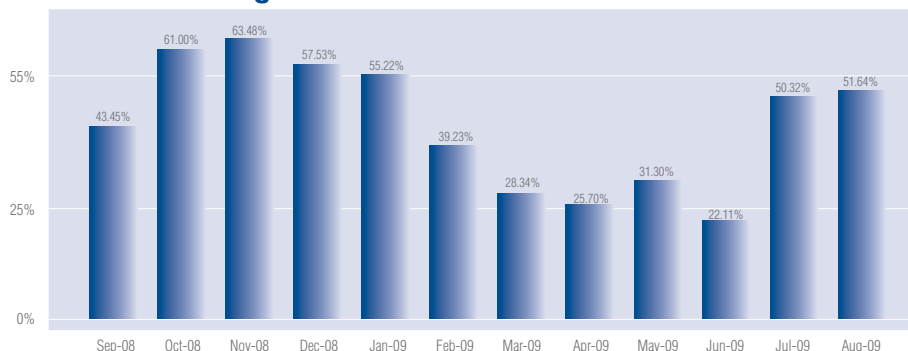
1-Year	26.6%
3-Year	23.7%
5-Year	21.9%

Average Unprofitable Month	-3.56%
% of Profitable Months	60%
% of Unprofitable Months	40%
Correlation to S&P 500*	-0.35

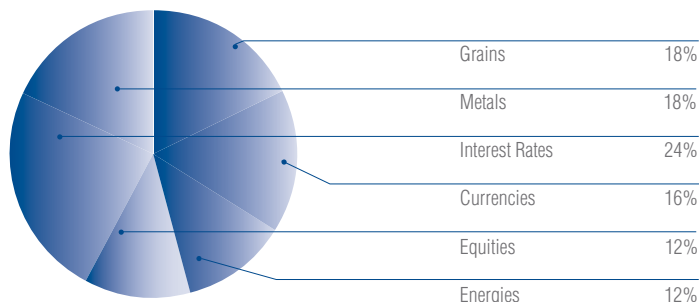
Growth of \$1,000* (January 1, 1995 through August 31, 2009)



12-Month Rolling Return*



Sector Risk Allocation* (as of August 2009)



NOT FOR USE AFTER NOVEMBER 30, 2009.

HYPOTHETICAL PERFORMANCE IS NOT INDICATIVE OF FUTURE RESULTS.

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HYPOTHETICAL PERFORMANCE DATA* (as of 8/31/09)

	1-Year			3-Year			5-Year			Since January 1995			2009 (YTD)		
	Comp. Ann ROR	Std. Deviation	Corr. to Vision	Comp. Ann ROR	Std. Deviation	Corr. to Vision	Comp. Ann ROR	Std. Deviation	Corr. to Vision	Comp. Ann ROR	Std. Deviation	Corr. to Vision	Comp. YTD ROR	Std. Deviation	Corr. to Vision
Vision	51.64%	26.62%	1.00	22.59%	23.73%	1.00	21.93%	21.90%	1.00	17.90%	17.44%	1.00	0.91%	17.92%	1.00
S&P 500	-18.26%	30.42%	-0.68	-5.78%	19.61%	-0.48	0.49%	15.88%	-0.35	7.53%	15.89%	-0.24	14.97%	26.88%	-0.30
MSCI EAFE	-14.95%	38.14%	-0.63	-4.75%	24.01%	-0.37	5.82%	19.88%	-0.23	4.61%	16.82%	-0.14	24.22%	31.57%	-0.05
BCGI	7.22%	19.76%	-0.10	7.63%	12.12%	-0.00	6.34%	10.39%	-0.13	8.57%	9.40%	0.10	-9.33%	14.09%	-0.52

HYPOTHETICAL MONTHLY PERFORMANCE* (as of 8/31/09)

	January	February	March	April	May	June	July	August	September	October	November	December	Year
2009	3.23%	0.28%	-9.32%	-2.47%	9.08%	-0.31%	0.11%	1.25%					0.91%
2008	4.77%	11.79%	-1.63%	-0.42%	4.43%	7.19%	-18.68%	0.37%	16.85%	16.49%	8.72%	1.54%	57.53%
2007	1.14%	-0.29%	-10.66%	-0.40%	0.39%	4.91%	-3.85%	-5.17%	6.36%	3.80%	7.06%	5.38%	7.33%
2006	2.58%	1.41%	4.99%	17.06%	7.56%	-4.03%	-2.39%	1.53%	2.51%	-0.37%	6.99%	-1.18%	41.23%
2005	-5.55%	-0.90%	-1.34%	-5.07%	-1.43%	-4.05%	1.59%	1.67%	12.24%	-0.91%	7.37%	-1.22%	1.02%
2004	5.35%	8.90%	1.61%	-8.84%	-4.91%	-6.57%	-1.58%	-1.64%	5.69%	6.25%	2.48%	-3.81%	1.16%
2003	1.74%	2.42%	-5.87%	1.83%	4.98%	-5.60%	-2.12%	-4.18%	1.35%	6.93%	-0.66%	6.84%	6.79%
2002	-0.05%	4.13%	0.40%	-6.12%	5.28%	5.53%	4.04%	5.85%	1.60%	-1.60%	-4.16%	7.13%	23.22%
2001	-1.93%	3.73%	7.24%	-5.51%	-0.07%	0.10%	7.69%	0.22%	1.85%	3.11%	-11.88%	1.80%	4.85%
2000	1.86%	3.28%	-1.55%	-3.61%	5.16%	0.70%	0.81%	1.95%	1.28%	0.32%	9.77%	6.99%	29.63%
1999	3.25%	6.86%	-0.60%	2.18%	2.45%	4.36%	2.58%	-0.17%	-0.92%	1.42%	2.20%	2.00%	28.53%
1998	2.91%	-1.32%	1.26%	-1.53%	-0.68%	3.33%	2.26%	5.10%	5.14%	-1.91%	-3.19%	6.65%	18.93%
1997	1.59%	-1.66%	7.86%	-2.37%	-5.34%	-0.46%	4.20%	-0.74%	4.45%	-1.05%	1.68%	3.43%	11.44%
1996	2.82%	-2.84%	4.96%	9.47%	4.26%	4.15%	-8.92%	-3.04%	1.98%	5.32%	3.52%	0.90%	23.49%
1995	-8.83%	2.20%	9.62%	-1.77%	5.36%	-0.12%	-2.31%	5.85%	-0.18%	1.85%	0.37%	8.36%	20.72%

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Unless otherwise noted, data is shown through August 2009.

Performance shown above is hypothetical for the period January 1, 1995 through August 31, 2009. The minimum account size used to prepare these hypothetical results was \$250,000. The hypothetical performance for JWH Vision was derived by utilizing the trend following and S&P 500 overlay models which have been trading proprietary capital as components of other JWH Programs since 2006. Those same models generated the historical hypothetical trades, all of which could have been executed, and provide the basis for the track record shown. The JWH Vision performance is hypothetical because no trades were executed. The performance from January 1, 1995 through August 31, 2009 was then adjusted for the following fees: 2% annual management fee, paid monthly at 1/12th the annual rate. A 20% incentive fee on net new high profits is accrued monthly and paid quarterly. Interest is earned at 95% of the 3-month T-bill rate. An estimated total transaction cost of 2%, which includes clearing, administration and distribution charges, was applied to the results. All accrued profits are assumed reinvested in calculating hypothetical performance. Actual clearing, administration and distribution charges, as well as interest arrangements negotiated by Vision Financial Markets LLC clients may vary from these rates, and JWH does not represent that they are or will be available to Vision Financial Markets LLC clients.

HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM. ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS, AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.

Standard deviation measures the variability of a probability distribution and is widely used as a measure of risk. Figures are annualized using the monthly rates of return on a compounded basis from the beginning of the relevant period. **Compounded Annual Rate of Return** is the increase in value of an investment, expressed as a percentage per year.

Barclays Capital U.S. Long Government Bond Index (BCGI) consists of Treasury Bonds with at least ten years to maturity. The S&P 500® Index tracks the stock performance of 500 U.S. companies across four industry groups. All data for S&P 500® Index is obtained from PerTrac (a product of Strategic Financial Solutions, LLC. (2009)). – 1-775-851-5880. The Morgan Stanley Capital International MSCI EAFE® Index is a market capitalization weighted equity index composed of approximately 1,000 companies in 20 developed market countries.

The indices are provided for informational purposes only. Investors cannot directly invest in an index.

JWH cannot be responsible for errors or omissions from this source. Figures are calculated using the monthly rates of return on a compounded basis for the periods shown, and are not a sum or average of the annual rates of return.

Full performance of all accounts managed by JWH are available in its disclosure document or at www.jwh.com.

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