

FORTRESS FUTURES

A MANAGED FUTURES TRADING PROGRAM

INTRODUCTORY INFORMATION

FORTRESS FUTURES

NOTICE

This document has been prepared in relation to providing general information to a potentially limited number of investors. The Fortress Futures Program ("FFP") shall only be disseminated to select limited private persons or entities and is not offered to the general broad-spectrum public investor profile, nor is the FFP suitable for every type of investor.

The participation in the FFP in certain jurisdictions may be restricted by the Advisors or by the FCM (and their respective jurisdiction) in which the Advisors trades through. Potential investors are required to inform themselves about and to observe any such restrictions. As such, this document does not constitute, and may not be used for the purpose of, an offer or solicitation to anyone in any jurisdiction in which such offer or solicitation is not authorised or to any person to whom it is unlawful to make such offer or solicitation.

Prospective investors should not construe the contents of this document as legal, tax or financial advice. Each prospective investor should consult his own professional advisers on (a) the legal requirements within the country of their residence for making an investment in the FFP, (b) any foreign exchange restrictions that may be relevant to him and (c) the income and other tax consequences that may be relevant to participation in the FFP. The FFP is intended for, and but not limited to, the professional or sophisticated investor, an experienced investor, or an ECP (eligible contract participant), who can afford the risks inherent in this type of investment. An investment in the FFP should be considered by an investor as speculative and high risk, and an investment made in the FFP should not constitute the sole or principal holding of any investor.

NO GLOBALLY RECOGNIZED REGULATORY BODY OR COMMISSION HAS PASSED UPON THE MERITS OF PARTICIPATING IN THIS TRADING PROGRAM NOR HAS ANY SUCH GLOBALLY RECOGNIZED REGULATORY BODY OR COMMISSION PASSED ON THE ADEQUACY OR ACCURACY OF THIS DISCLOSURE DOCUMENT. THE INFORMATION AND OPINION CONTAINED HEREIN AT ANY TIME DOES NOT IMPLY THAT THE INFORMATION CONTAINED HEREIN IS CORRECT AS OF ANY TIME SUBSEQUENT TO THE DATE SHOWN BELOW IN THE FOOTER.

RISK DISCLOSURE STATEMENT

THE RISK OF LOSS IN TRADING COMMODITY AND FUTURES INTERESTS CAN BE SUBSTANTIAL. YOU SHOULD THEREFORE CAREFULLY CONSIDER WHETHER SUCH TRADING IS SUITABLE FOR YOU IN LIGHT OF YOUR FINANCIAL CONDITION. IN CONSIDERING WHETHER TO TRADE OR TO AUTHORIZE SOMEONE ELSE TO TRADE FOR YOU, YOU SHOULD BE AWARE OF THE FOLLOWING: IF YOU PURCHASE A COMMODITY OPTION YOU MAY SUSTAIN A TOTAL LOSS OF THE PREMIUM AND OF ALL TRANSACTION COSTS.

IF YOU PURCHASE OR SELL A COMMODITY FUTURES CONTRACT OR SELL A COMMODITY OPTION OR ENGAGE IN OFF-EXCHANGE FOREIGN CURRENCY TRADING, YOU MAY SUSTAIN A TOTAL LOSS OF THE INITIAL MARGIN FUNDS OR SECURITY DEPOSIT AND ANY ADDITIONAL FUNDS THAT YOU DEPOSIT WITH YOUR BROKER TO ESTABLISH OR MAINTAIN YOUR POSITION. IF THE MARKET MOVES AGAINST YOUR POSITION, YOU MAY BE CALLED UPON BY YOUR BROKER TO DEPOSIT A SUBSTANTIAL AMOUNT OF

ADDITIONAL MARGIN FUNDS, ON SHORT NOTICE, IN ORDER TO MAINTAIN YOUR POSITION. IF YOU DO NOT PROVIDE THE REQUESTED FUNDS WITHIN THE PRESCRIBED TIME, YOUR POSITION MAY BE LIQUIDATED AT A LOSS, AND YOU WILL BE LIABLE FOR ANY RESULTING DEFICIT IN YOUR ACCOUNT.

UNDER CERTAIN MARKET CONDITIONS, YOU MAY FIND IT DIFFICULT OR IMPOSSIBLE TO LIQUIDATE A POSITION. THIS CAN OCCUR, FOR EXAMPLE, WHEN A MARKET MAKES A "LIMIT MOVE."

THE PLACEMENT OF CONTINGENT ORDERS BY YOU OR YOUR TRADING ADVISOR, SUCH AS A "STOP-LOSS" OR "STOP-LIMIT" ORDER, WILL NOT NECESSARILY LIMIT YOUR LOSSES TO THE INTENDED AMOUNTS, SINCE MARKET CONDITIONS MAY MAKE IT IMPOSSIBLE TO EXECUTE SUCH ORDERS.

A "SPREAD" POSITION MAY NOT BE LESS RISKY THAN A SIMPLE "LONG" OR "SHORT" POSITION.

THE HIGH DEGREE OF LEVERAGE THAT IS OFTEN OBTAINABLE IN COMMODITY OR FUTURES INTEREST 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. THIS DISCLOSURE DOCUMENT CONTAINS, A COMPLETE DESCRIPTION OF EACH FEE TO BE CHARGED TO YOUR ACCOUNT BY THE ADVISOR.

THIS BRIEF STATEMENT CANNOT DISCLOSE ALL THE RISKS AND OTHER SIGNIFICANT ASPECTS OF THE COMMODITY AND FUTURS INTEREST MARKETS. YOU SHOULD THEREFORE CAREFULLY STUDY THIS DISCLOSURE DOCUMENT AND COMMODITY INTEREST TRADING BEFORE YOU TRADE, INCLUDING THE DESCRIPTION OF THE PRINCIPAL RISK FACTORS OF THIS INVESTMENT CONTAINED HEREIN.

YOU SHOULD ALSO BE AWARE THAT THIS COMMODITY TRADING ADVISOR MAY ENGAGE IN TRADING FOREIGN FUTURES OR OPTIONS CONTRACTS. TRANSACTIONS ON MARKETS LOCATED OUTSIDE THE UNITED STATES, INCLUDING MARKETS FORMALLY LINKED TO A UNITED STATES MARKET MAY BE SUBJECT TO REGULATIONS WHICH OFFER DIFFERENT OR DIMINISHED PROTECTION. FURTHER, UNITED STATES REGULATORY AUTHORITIES MAY BE UNABLE TO COMPEL THE ENFORCEMENT OF THE RULES OF REGULATORY AUTHORITIES OR MARKETS IN NON-UNITED STATES JURISDICTIONS WHERE YOUR TRANSACTIONS MAY BE EFFECTED OR PARTIES DOMICILED. BEFORE YOU TRADE YOU SHOULD INQUIRE ABOUT ANY RULES RELEVANT TO YOUR PARTICULAR CONTEMPLATED TRANSACTIONS AND ASK THE FIRM WITH WHICH YOU INTEND TO TRADE FOR DETAILS ABOUT THE TYPES OF REDRESS AVAILABLE IN BOTH YOUR LOCAL AND OTHER RELEVANT JURISDICTIONS.

THE ADVISOR FOR THE FORTRESS FUTURES PROGRAM DOES NOT ACCEPT FUNDS IN THEIR NAME FROM A CLIENT FOR TRADING COMMODITY INTERESTS. YOU MUST PLACE ALL FUNDS FOR TRADING IN THIS TRADING PROGRAM DIRECTLY WITH A FUTURES COMMISSION MERCHANT OR RETAIL FOREIGN EXCHANGE DEALER, AS APPLICABLE.

INTRODUCTION

PROGRAM HIGHLIGHTS

- Investors maintain full ownership, access, and control of their individually-owned account at all times in a Managed Futures Account structure.
- Trading Agent/Advisor (Money Manager) maintains "*trade-only*" access.
- Clients may withdraw funds or remove their account from the management service *at any time*. There are no "lock-in" periods.
- Monthly Performance Fee: 30-35% with high watermark policy.
- Trading Methodology: Extremely diversified.
- Annual NET Profit Targets: Absolute, with a 50% compounded target goal. Can be scaled up or down notionally in some cases for clients.
- Maximum Risk to Capital per Trade: 2% historically at std risk profile.
- 80/20 systematic/discretionary trade execution and management.
- 80/20 technical/fundamental based trade strategy.
- Trade Frequency: short-medium term (intra-day + swing strategies).
- Built-in capital protection via customizable fixed-risk threshold.
- Trading occurs in highly regulated environments.

THE TRADING PROGRAM – "FORTRESS FUTURES"

INTRODUCTION

The Fortress Futures Program ("FFP") trades a globally diversified portfolio in order to achieve capital appreciation predominantly by engaging in the trading of various contracts such as (but not limited to) commodities, futures, equities, currencies, and money market instruments.

The objectives of the FFP are to achieve above-average growth during any annual period with low correlation to global stocks and indices, in addition to providing clients with a potential inflation hedge.

The FFP trades a widely diversified portfolio and attempts to benefits from both short, and long, broad based price trends in the markets it trades.

The FFP can include contracts traded in agricultural, livestock, energies, metals, 30 year bonds, Euro futures, spot currencies, E-mini contracts, and interest rate instruments as listed on various globally recognized Exchanges and U.S. Exchanges such as, CME Group, CBOE (Chicago Board Options Exchange), ICE (Intercontinental Exchange) and NYSE Liffe.

However, the FFP Managers and Advisors reserve the right to trade a broader portfolio of instruments including but not limited to any commodity futures contract or option or spot contract thereon on any exchange offered by their FCA at their sole discretion. Hence, additional asset classes can be added or removed as market opportunities arise and new models may be created if proven to be robust enough for use in the overall portfolio basket.

PROGRAM STRATEGY

Portfolio diversification is the key for both effective risk management and performance and this ultimately forms the underlying backbone to the entire FFP strategy. The FFP strategy is classified as “Systematic”, yet it has an important discretionary overlay, and is constantly being manually updated and fine-tuned, through the advancement of new models either being added, adjusted, or removed.

It is of the opinion of the FFP team, that commodities, bonds, equities, currencies and other asset classes are all in some ways inter-connected, and the FFP algorithms have been designed solely around interpreting and modelling these intricate inter-market relationships in order to profit from these associations when the best opportunities arise.

The FFP is comprised of groups or “bunches” of different algorithms working in unison to decipher and cover the three basic market movements that all asset classes ebb and flow through – 1. Trending markets, 2. Counter-trending markets (i.e., ranging and reversals), and 3. Breakouts. Therefore the FFP has the ability to trade and profit from virtually all market environments.

Currently, the FFP trades the following instruments in its portfolio basket; E-mini S&P 500, E-mini Dow, Crude Oil, Gold, 30 y US Bonds, Euro-Currency Futures, and Soybean Futures. Within each asset class, these multi-market algos are run congruently with the intention that the gains on one side consistently exceed the losses on the other.

PROGRAM ARCHITECT

The chief architect and original designer of the Fortress Futures algo is an experienced Financial Analyst and ex Hedge Fund trader. He holds a BEng (Honours) in Computer Engineering, a Masters in Business Administration, Postgraduate degrees both in Finance and International Securities and is also a Certified Derivatives Consultant and brings a vast amount of experience, expertise, and knowledge to the FFP program.

RISK MANAGEMENT

Money management and risk management are fundamentally embedded into the basic "rules" and overall design of the trading program. The algorithms trade with auto-adaptive stop losses and have

very rigid money management formulas which utilize a variable % of the trading account balance. This allows the FFP to accurately control the risk and contain draw downs when they inevitably occur. Error management and data management routines ensure the stability and ongoing success of these two key features.

As part of its built-in risk management strategy, FFP tracks its own internal moving average on each of its asset classes being traded. If one of these sub-classes begins underperforming below this threshold, the algo for that particular instrument will reduce in position size or detach altogether from the program automatically until it improves in a simulated environment and comes back in line with its internal moving average. This is a very unique and beneficial safeguard and helps to prevent strategy stagnation long before it may happen naturally.

GETTING STARTED

PARTICIPATING IN THE FORTRESS FUTURES PROGRAM

This tear sheet does not disclose all of the risks and information and significant aspects of the FFP, and as such is considered as "general program information".

For further detailed information and to get started participating with the FFP, **please request from your introducer a copy of the Fortress Futures Program Disclosure Document**. This Document must be completed in full, and returned to your introducer before commencing participation in the FFP program.

After the Disclosure Document has been completed and received, your introducer will guide you through the process of opening a brokerage account at the recommend FCM, and funding your account, at which point you will be ready to begin.

Current Minimum Participation Level: $100,000 USD