

Valhalla Capital Group, LLC

CSL

Manager: **Stephen Hart**

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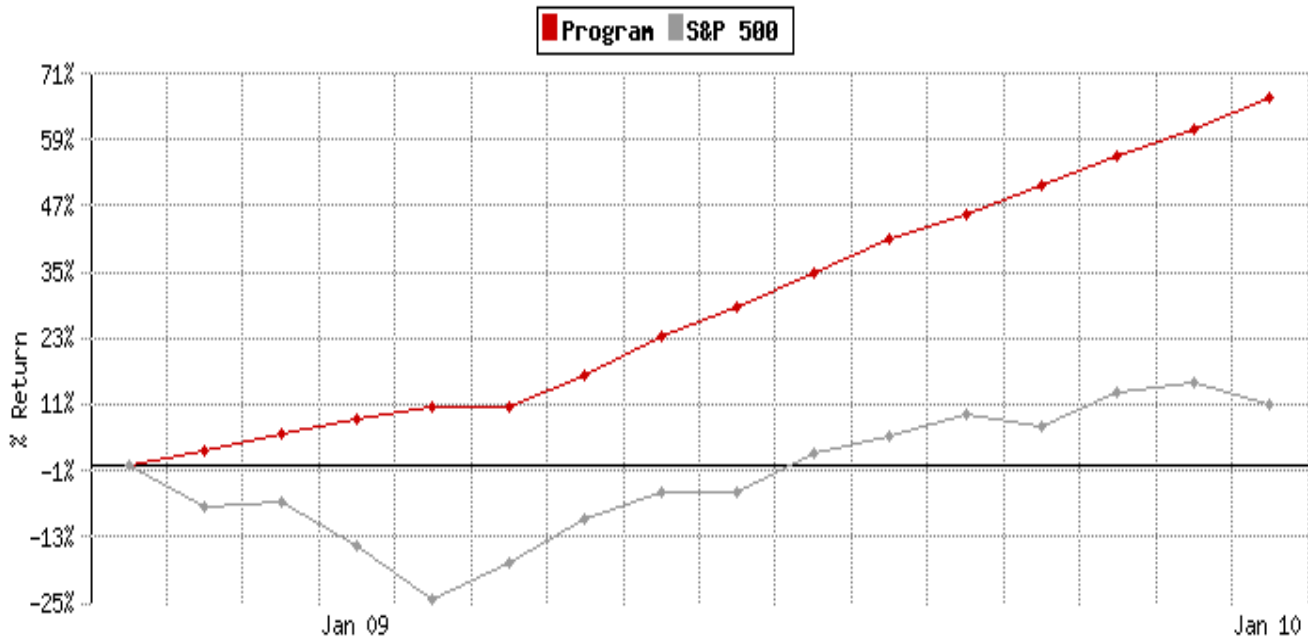
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Program Summary

Primary Market:	Options	Accepting Funds:	Yes
Inception Date:	Nov, 2008	Min Investment:	\$500,000
Registrations:	N/A	Notional Funding:	Yes
Current Assets:	\$6,000,000	Annual Mgt Fee:	N/A
Max Capacity:	\$100,000,000	Incentive Fee:	25%
CPO Strategy:	N/A	Other Fee:	N/A
Max Margin/Equity:	N/A	RT per Mil \$:	N/A
		Disclosure:	Yes

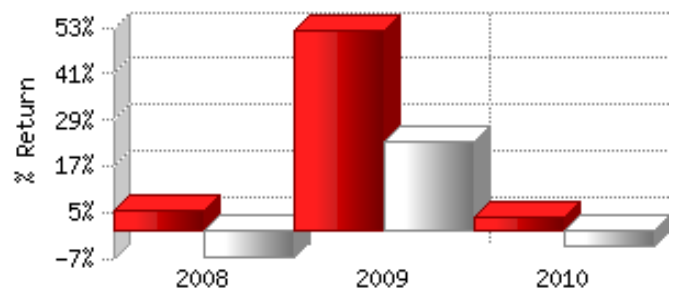
Program Performance VS S&P 500



PAST PERFORMANCE IS NOT INDICATIVE OF FUTURE RESULTS

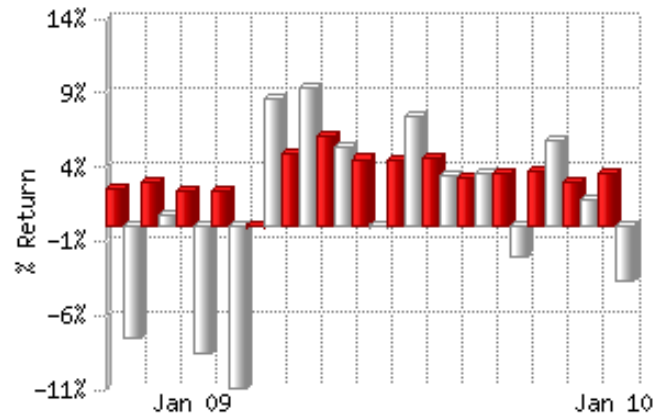
Performance	Program	S&P
Total ROR:	66.60%	10.85%
Annual ROR:	50.43%	8.59%
Year to Date:	3.61%	-3.70%
1 Year:	54.09%	30.03%
3 Years:	66.60%	10.85%
Alpha:	3.41	
Beta:	0.06	

Yearly Returns Program VS S&P 500



Statistics	Program	S&P
Avg Monthly Gain:	3.47%	4.59%
Avg Monthly Loss:	N/A	-6.54%
Winning Months:	15	10
Losing Months:	0	5
Current Drawdown:	0%	3.70%
Max Drawdown:	0%	18.62%
# DD > 25%:	0	0
# DD > 20%:	0	0
# DD > 15%:	0	1
# DD > 10%:	0	0
# DD > 5%:	0	0
Sharpe Ratio:	10.22	0.39
Annualized Std Dev.:	4.92	
Sortino Ratio:	401.64	
Sterling Ratio:	5.04	
Calmar Ratio:	N/A	
Risk Free Rate:	0.14%	

Monthly Returns
Program VS S&P 500



Directional	
Long:	0%
Short:	0%

Sectors Traded

Strategy	
Systematic:	20%
Discretionary:	80%
Trend Following:	0%
Day Trading:	0%
Fundamentals:	0%
Pattern Recognition:	0%
Arbitrage:	0%
Other:	0%

- Meats
- Grains
- Softs
- Financial
- Metals
- Energy
- Stock Index
- Diversified
- Currency
- Interest Rates
- Single Stock Futur
- Mini-Futures
- Other

Yearly Monthly Returns			
	2010	2009	2008
January	3.61%	2.45%	
February		2.42%	
March		0.00%	
April		4.87%	
May		6.13%	
June		4.53%	
July		4.47%	
August		4.67%	
September		3.21%	
October		3.51%	
November		3.74%	2.47%
December		2.99%	2.99%
YTD	3.61%	52.37%	5.53%

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Company Info

Valhalla Capital Group, LLC is registered as an Independent Introducing Broker with the Commodity Futures Trading Commission and a member firm of the National Futures Association and the National Introducing Brokers Association.

VCG evaluates hundreds of forex portfolio managers annually, to continue to provide a few select investment opportunities, which we consider to be of the highest value to our investors globally.

Program Info

The CSL program trades options for a net premium in the derivatives market on publicly traded exchanges that ensure liquidity and counterparty security. Options trades are based on proprietary models that track the targeted asset classes, principally the NDX and SPX indices, and provide timing and value correlation decision support. The models use a wide spread of metrics, such as the CBOE VIX volatility index as well as exhaustive historical and quantitative analysis. Continuous assessment of the overall market environment determines which asset class derivatives present the best risk to reward opportunities for each trading cycle.

Trades are made on a monthly cycle, with a fully liquid cash position at the end of each cycle.

Manager Biography

No data present