

CMG Capital Management Group, Inc.

Anchor Capital Stratus Program

Investor Presentation

March 2010

Overview – Anchor Capital Stratus Program

Not all market environments are created equal.

Focus on Absolute Returns.

Attempts to produce positive results independent of equity market trends.

Hedging Against Market Declines.

Advanced risk management and portfolio protection strategies.

Diversified Uncorrelated Investment Methodologies.

Allocations to multiple alternative trading systems.

Access to Institutional Wealth Management Strategies.

Benefit from the same quantitative strategies delivered to Anchor Capital Hedge Funds and Institutional clients.

Overview – Anchor Capital Stratus Program

The Anchor Capital Multi-Strategy Absolute Return Series allocates portfolio holdings across alternative trading strategies that each benefit from differing market environments.

The synergistic nature of combining uncorrelated quantitative investment programs provides investors the tools necessary to generate results in multiple market environments. When combined with Anchor's proprietary risk management and hedging techniques, investors are given the opportunity for consistent performance that is not dependent upon a rising market.

Anchor Capital Management Group, Inc. has been recognized as a leading provider of quantitative trading strategies (Forbes® 2007 Top 10 Wealth Managers of Southern California). The firm provides investment solutions and advanced risk management and portfolio consulting to a broad array of institutions that include bank trust departments, hedge funds and large investment advisors.

Today, Anchor Capital manages and consults for over \$500 million institutional and high-net-worth client assets utilizing advanced quantitative, risk management, and hedging strategies.

Overview – Anchor Capital Stratus Program

Long/Short Equity Index Trading

Directional strategies attempt to profit from intermediate trends in various equity market indexes. Long/Short Directional models have the opportunity to profit from both Bull and Bear periods by remaining fully invested during rising trends, and selling short an index during declining market periods. This is expressed using the Russell 2000 and Nasdaq 100 index funds.

Long/Short Directional strategies have the dual advantage of providing both trend following and an excellent hedging method for creating market neutral portfolios when combined with additional long only strategies.

Best Periods: Strong Bull markets, strong Bear markets

Weakest Periods: Flat or non-trending markets

Statistical Arbitrage

Statistical Arbitrage exploits high probability price relationships between one or more securities. Statistical Arbitrage is a heavily quantitative and computational approach to equity trading, Stat Arb. methodologies make use of statistical methods and historical relationships of security correlations.

Stat Arb. trading is widely used by institutions and private equity funds because returns from Statistical Arbitrage strategies are generally independent of the equity market's overall trend.

Best Periods: Flat or slightly trending markets

Weakest Periods: Strong Bull markets

Mean Reversion

Mean Reversion strategies exploit short-term price extremes, benefiting from the tendency of short term oversold securities to return to mean average prices. While markets are generally efficient over the long term, short-term events can create extreme levels of fear or greed. These events offer short term, low risk opportunities to profit when price extremes are corrected.

Like Statistical Arbitrage strategies, Mean Reversion returns tend to be independent of overall equity market trends.

Best Periods: Strong Bull markets, flat markets

Weakest Periods: Strong Bear markets

Long/Short Fixed Income Hedging

An intermediate-term strategy that exploits trends in the High Yield Bond market. In a rising interest rate or declining economic climate, this can be a very important tool for portfolio stability and profits.

The trending nature of High Yield instruments make them excellent vehicles for Long/Short Directional trading. The High Yield Bond Model therefore works well as both directional trading and interest rate hedging.

Best Periods: Rising or falling interest rate environments

Weakest Periods: Flat or sideways trendless markets

Overview – Anchor Capital Stratus Program

Portfolio Description

The Stratus portfolio allocates portfolio holdings across a blend of un-correlated trading strategies including: Long/Short Equity Index Trading, Mean Reversion, Statistical Arbitrage and Long/short Fixed Income Hedging.

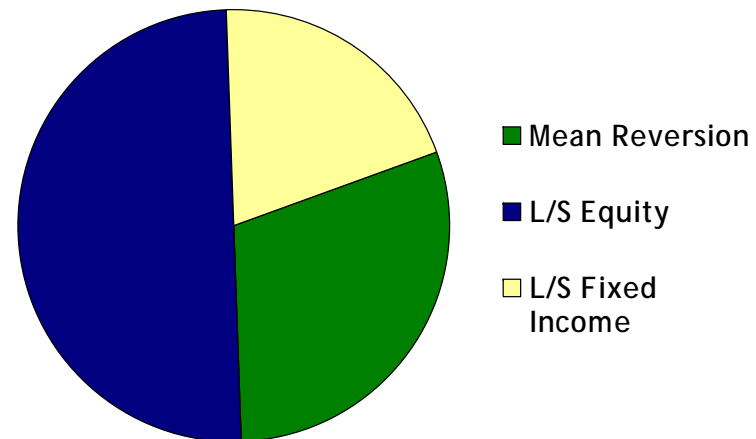
Each strategy generates return by exploiting different market behavior. The combined result is higher returns with less volatility than any individual strategy alone.

Stratus Strategy Breakdown:

30% Mean Reversion

50% Long/Short Equity w/ Stat. Arb. Overlay

20% Long/Short Fixed Income



**Strategy allocations are for illustrative purposes only and are subject to review and change.

Investment Terms

- Minimum Investment \$100,000
- Subscriptions Daily
- Withdrawals Daily with 1 day prior written notice
- Lock up None
- Management fee 2.50%
- Administrator/Custodian Trust Company of America (member FDIC)

Fund Manager

Eric Leake - CIO/Partner

Mr. Leake is a founding partner and chief investment officer of Anchor Capital Management Group, Inc., an SEC registered investment advisory firm, where he serves as portfolio manager for Anchor Capital's separate accounts. Mr. Leake is also chief investment officer for Anchor Capital Research, LLC, a market research and trading strategy firm providing real time trading instruction and model portfolios to hedge funds, institutional advisors, and financial advisors. Launched in September 2005, Anchor Research currently provides daily trade signals to over \$500MM of institutional assets. Mr. Leake formed Anchor Capital Management Group, Inc. in 1996.

Mr. Leake is an active member of the professional investments community and is a sought after speaker on the topic of quantitative market strategies and trading systems. Mr. Leake is also a member of the Market Technicians Association and currently a Level II Chartered Market Technician and a candidate for the Level III charter.

Mr. Leake serves as an advisory board member to Rydex Financial Services, a division of Rydex Mutual Funds, and the National Association of Active Investment Managers, as well as an advisory board member and executive committee member to the National Association of Active Investment Managers, an association representing a collective \$16 billion in assets under management.

Business Background:

- 03/94- Present: Vice President and Chief Investment Officer, Anchor Capital Management Group, Inc., Irvine, CA
- 03/03 - 01/28/05: Registered Representative, Rydex Financial Services, Rockville, MD
- 03/00-03/03: Branch Manager and Registered Representative, Crown Capital Securities, Orange, CA
- 03/99-03/00: Branch Manager and Registered Representative, Mutual Service Corporation, West Palm Beach, FL
- 05/93-03/99: Branch Manager and Registered Representative, Titan Value Equities Group, Irvine, CA

Education: Azusa Pacific University, Azusa, CA 1992

Licenses: Series 7, 24, 63

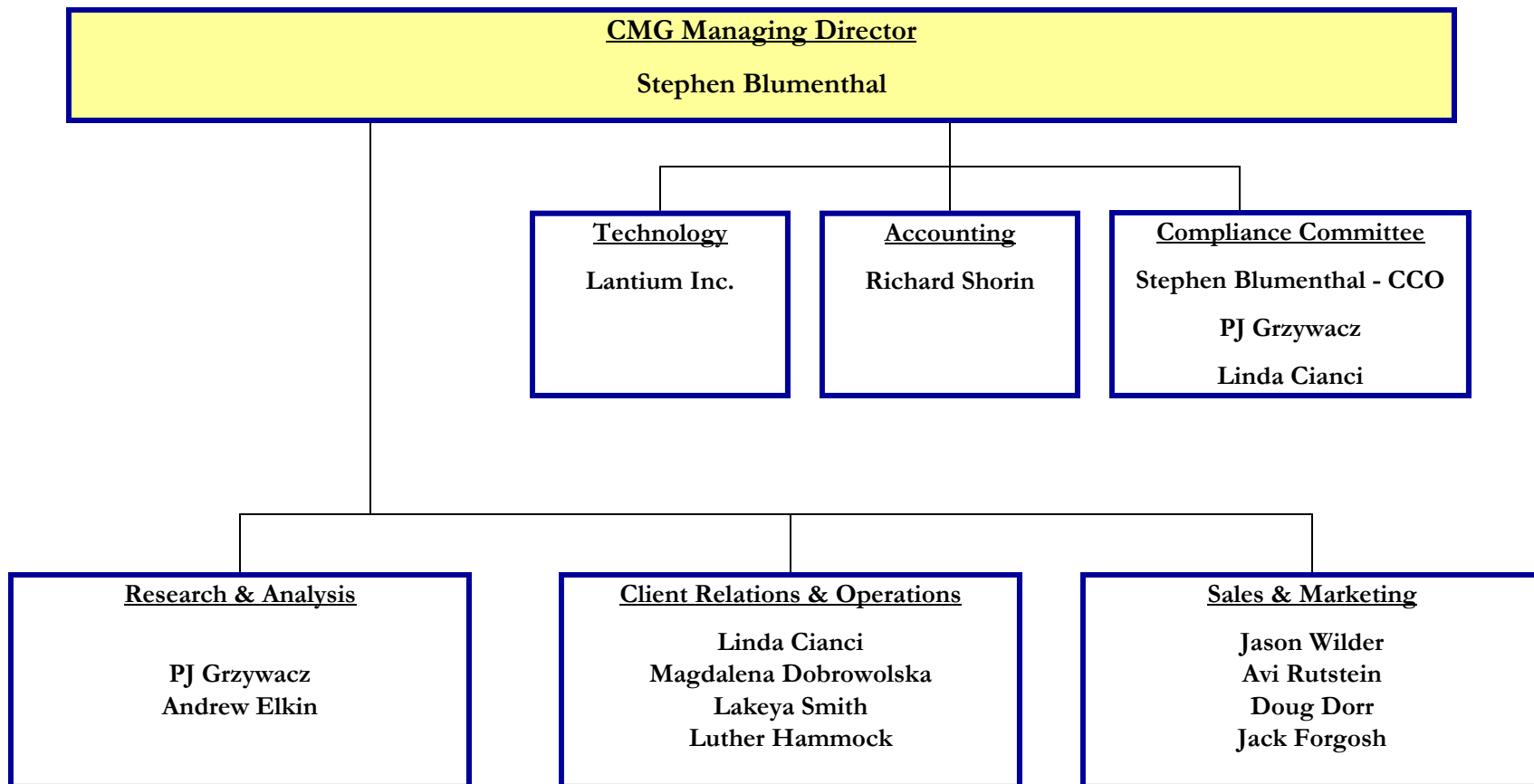
Benefits Of Investing With CMG

- Absolute Return Strategies platform offers multiple strategies through one account -- allows investors to customize their portfolio
- Research and due diligence team evaluate & monitor managers
- Seasoned and experienced investment team
- Daily liquidity; daily transparency
- Dynamic approach to asset allocation -- low correlation between investment strategies
- Consultative approach to match investor suitability with the appropriate investment strategies.
- Boutique Investment Advisory firm -- personalized attention that larger firms cannot provide.

Absolute Return Strategies Overview

- Eight investment programs designed for non-accredited investors:
 - **Anchor Capital Stratus Program**
 - Anchor Capital Long/Short High Yield Bond Strategy
 - Bandon Directional Interest Rate Strategy
 - CMG Managed Yield Bond Program
 - Heritage Capital Gold Strategy
 - Schreiner Capital Dynamic Index Program
 - Scotia Growth S&P Plus Program
 - System Research Treasury Bond Program
- Established client base includes institutional investors and high net worth individuals.
- 11 employees
- CMG Capital Management Group, Inc. is a Registered Investment Advisor with the SEC.

Organizational Chart



CMG Contact Information

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If you are interesting in participating in the Stratus program please contact:

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A potential investor considering an investment in one of the Anchor programs should read the respective subscription documents for purposes of making its investment decision. The relevant documents contain a more complete description of each funds’ restrictions, risks, and other factors relevant to a decision to invest.

No representations or warranties, expressed or implied, have been made as to the accuracy or the completeness of the information in this presentation and this presentation should not be relied upon for making an investment decision.

Performance Disclosure:

Performance from May 2007 to Present are based off actual client accounts and are net of the current fee for the program, 2.25%. The performance results shown include the reinvestment of dividends and other earnings. Performance from January 2002 to April 2007 are hypothetical, net of the 2.25% program fee, and for illustrative purposes only. Back tested performance may not reflect the impact that any material market or economic factors might have had on the advisor's use of the hypothetical portfolio if the portfolio had been used during the period to actually manage client assets. For various reasons, Anchor's clients may have experienced investment results during the corresponding time periods that were materially different from those portrayed in the portfolio. Comparison of the Stratus Strategy to any other indices is for illustrative purposes only and the volatility of the indices used for comparison may be materially different from the volatility of the Stratus strategy due to varying degrees of diversification and/or other factors. Different types of investments involve varying degrees of risk and there can be no assurance that any specific investment will be profitable. The Stratus strategy may involve above average portfolio turnover which could negatively impact upon the net after-tax gain experienced by an individual client. Anchor does not make any representation that the strategy will or is likely to achieve returns similar to those shown in the performance results in this presentation.