

DUNN Capital Management, Inc. Performance of Programs Currently Open for Investment

Includes notional and proprietary funds including interest income, expenses and pro forma fees of 0 and 25%

March 1, 2008 SYSTEMS & FUNDS	2008			2007											2006									
	2008 YTD	Feb	Jan	Dec	Nov	Oct	Sep	Aug	Jul	Jun	May	Apr	Mar	Feb	Jan	Dec	Nov	Oct	Sep	Aug	Jul	Jun	May	Apr
WMA System 74,471,000 Traded NAV	55.38	29.55	19.94	6.55	7.78	3.00	16.90	-22.63	-17.75	7.39	11.77	8.22	-3.36	-8.30	6.21	7.86	4.33	5.93	-5.22	-8.76	-5.69	-1.63	-7.78	9.38
FLAG System 85,951,000 Traded NAV	45.07	35.50	7.06	7.92	-6.53	7.58	14.05	-27.32	-26.91	1.84	10.10	9.94	-1.21	-10.88	6.87	17.51	2.17	11.80	-1.78	-6.81	-8.39	-0.42	-13.64	7.76
MOSAIC System 40,237,000 Traded NAV	-5.03	-2.83	-2.27	-0.69	-8.32	-4.57	3.04	13.13	6.98	13.16	6.68	13.52	8.87	5.52	5.96	-0.59	3.66	-10.59	N/A	N/A	N/A	N/A	N/A	N/A
D'Best Futures Fund, L.P. 36,965,000 AUM	44.28	24.24	16.13	1.85	2.50	1.88	15.11	-15.78	-16.50	7.36	11.28	5.59	-6.40	-10.92	5.87	-0.03	7.28	-1.11	0.97	0.43	-0.11	-0.65	-1.19	-1.73
DUNN Combined Fund, LLC 15,856,000 AUM	51.05	31.63	14.75	6.83	1.48	4.76	15.68	-24.39	-22.01	4.88	7.47	4.10	-6.07	-11.81	1.87	-0.91	3.60	-3.55	-3.22	-3.92	-7.25	-5.94	13.25	11.41
DUNN Combined Offshore, Ltd. 12,433,000 AUM	50.91	31.58	14.69	6.78	1.42	4.71	15.64	-24.46	-22.06	4.84	7.42	4.06	-6.12	-11.85	1.84	-0.95	3.57	-3.59	-3.26	-3.95	-7.28	-5.97	13.22	11.38
DUNN Insurance Fund, LLC 13,278,000 AUM	32.72	17.78	12.69	3.65	-1.39	2.05	15.51	-9.38	-14.92	6.21	7.24	9.05	-5.20	-10.11	5.98	0.94	5.51	-0.26	0.01	-0.52	-8.04	-3.27	-5.42	12.72

SYSTEMS & FUNDS	Annual Performance																							
	2007 Year	2006 Year	2005 Year	2004 Year	2003 Year	2002 Year	2001 Year	2000 Year	1999 Year	1998 Year	1997 Year	1996 Year	1995 Year	1994 Year	1993 Year	1992 Year	1991 Year	1990 Year	1989 Year	1988 Year	1987 Year	1986 Year	1985 Year	1984 Year
WMA System	7.60	3.08	-16.41	-16.68	-13.41	54.06	1.10	13.08	13.34	13.72	44.60	58.21	98.69	-19.33	60.28	-21.78	16.91	51.55	30.51	-18.72	72.15	3.56	-21.68	5.09 ⁺
FLAG System	-23.75	22.33	26.34	31.01	11.68 [†]	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
MOSAIC System	80.76	-7.86 [‡]	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
D'Best Futures Fund, L.P.	-4.13	-0.86	-10.20	3.81	-13.43	55.50	5.14	37.84	-21.17	20.54	1.55	28.09	75.10	-22.96 ^{**}	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DUNN Combined Fund, LLC	-23.30	-11.53	-15.00	-4.53	-15.83	47.12	-0.29	21.76	-1.82 [Ⓞ]	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DUNN Combined Offshore, Ltd.	-23.75	-11.64	-14.97	-3.52	-12.03 [‡]	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DUNN Insurance Fund, LLC	4.21	11.61	-0.56 ⁺	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DUNN Composite Performance [*]	-2.95	-9.14	-14.65	-4.97	-12.97	48.64	1.31	17.25	6.06	14.91	40.52	53.30	78.49	-18.73	45.25	-16.80	11.25	46.56	15.09	-0.33	94.85	-8.57	-1.94	83.96

^{*} The DUNN Composite is not an investable product. It is shown for informational purposes only.

[†] 1 month

[‡] 2 months

[‡] 3 months

^{**} 7 months

[Ⓞ] 9 months

Past performance does not necessarily indicate future results.

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