

FACTSHEET

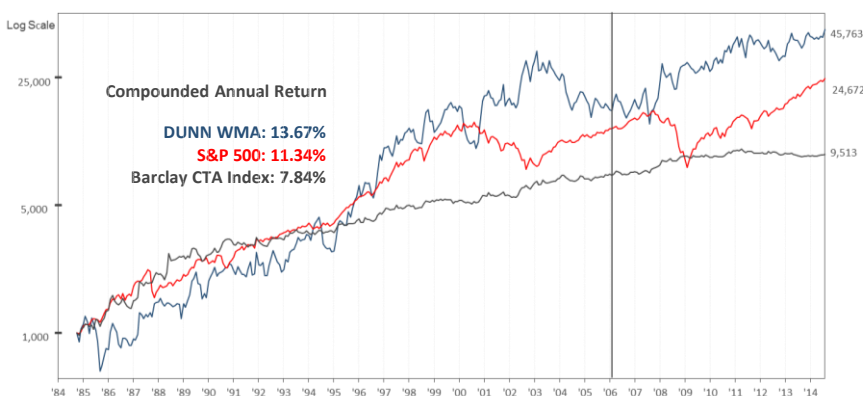
Performance Returns

The Dunn WMA UCITS Fund ended up 11.06% in August (USD Institutional share class C) vs. the Barclay CTA Index, 1.14% and the S&P 500 Index, 4.00%.

Trading Strategy

Dunn WMA UCITS Fund is a 100% systematic medium to long-term trend following program, encompassing a portfolio of financial, energy, metal and agricultural futures markets. The investment objective is to extract profits from up & down-trends, resulting in a return stream that exhibits very low correlation with traditional asset classes.

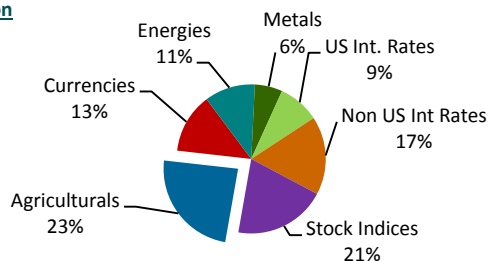
DUNN WMA Program Performance*



* The above performance pertains to the performance since inception of the Dunn World Monetary and Agriculture (WMA) Program, which is not a UCITS regulated Fund.

Material modifications to the WMA program were implemented in March 2006 and January 2013

Sector Risk Allocation



USD Institutional C Class Shares

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sept	Oct	Nov	Dec	Y-T-D
2011	-	-	-	-	-	-	-	-	-1.48%	-10.99%	7.56%	1.19%	-4.56%
2012	-3.13%	-4.93%	-3.10%	2.63%	7.37%	-13.39%	4.27%	-4.46%	-4.47%	-6.76%	3.02%	2.47%	-20.21%
2013	-0.47%	16.77%	3.83%	10.42%	-7.48%	-1.76%	-0.47%	-4.75%	-4.57%	5.65%	9.88%	4.90%	33.48%
2014	-4.01%	-1.73%	-1.96%	2.15%	-2.39%	3.99%	-1.15%	11.06%	-	-	-	-	5.28%

The performance figures quoted above represent the performance of the Dunn WMA UCITS Fund since its launch on 1st Sept 2011. These performance figures refer to the past and past performance is not a guarantee of future performance or a reliable guide to future performance.

THE MANAGER

DUNN

CAPITAL MANAGEMENT, LLC



William Dunn William A. Dunn, Ph.D. , is the Chairman and Treasurer of DUNN. He oversees all mission-critical operations of the firm, including trading system development and enhancement as well as improvement of risk management methodologies. Dr. Dunn received a Bachelor of Science degree in Engineering Physics from the University of Kansas in 1960 and a Doctor of Philosophy degree in Theoretical Physics from Northwestern University in 1966.



Marty Bergin is the President of DUNN. He works closely with Dr. William A. Dunn in directing and overseeing the firm's research and development efforts and in constructing and managing the firm's managed futures portfolios.

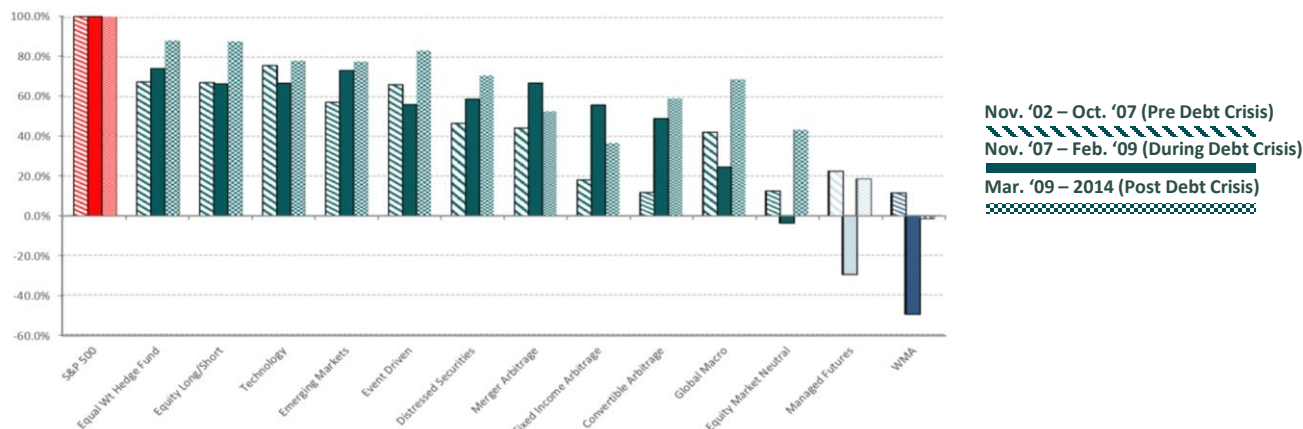
Mr. Bergin also manages all operational and financial activities of DUNN. Mr. Bergin earned a Bachelor of Science degree in Business Administration from George Mason University in 1987. He became a Certified Public Accountant in 1988.

FUND FACTS

Structure	UCITS Fund
Domicile	Ireland
Liquidity	Daily
AUM	\$26m
Share Class	Institutional
Currency	EUR/GBP/CHF/USD
Mgt. Fee	0.30%
Perf. Fee	25.00%
Min Init. Sub.	100,000
Inception	01.09.2011
ISIN Codes	EUR Class A: IE00B6R2T693 USD Class A: IE00B6R2TK36 CHF Class A: IE00B6R2TG99 GBP Class A: IE00B6R2T925 Pooled GBP: IE00B6R2TC51

Share Class	Retail
Currency	EUR/GBP/CHF/USD
Mgt. Fee	0.80%
Perf. Fee	25.00%
Min Init. Sub.	1,000
Inception	01.09.2011
ISIN Codes	EUR: IE00B6R2T818 USD: IE00B6R2TN66 CHF: IE00B6R2TJ21 GBP: IE00B6R2TD68 Pooled GBP: IE00B6R2TF82

Correlation of Hedge Fund Strategies to the S&P 500 Index*



Data Source: BarclayHedge Indices

Performance Statistics*

Trailing 12 Months	20.57%
Trailing 24 Months	32.03%
Trailing 36 Months	7.19%
Compounded Annual Return	13.67%
Average Monthly Return	1.55%
Avg. Monthly Standard Deviation	9.84%
Annualized Sharpe Ratio	0.44

* The above performance pertains to the performance since inception of the Dunn World Monetary and Agriculture (WMA) Program, which is not a UCITS regulated Fund.

Sector Performance Attribution*

(trailing 12 months)

Agriculturals	14.21%
Energies	-4.56%
Metals	-1.86%
Stock Indices	6.77%
Currencies	-4.14%
Short-Term Interest Rates	-1.10%
Long-Term Interest Rates	11.24%
TOTAL	20.57%

Correlations (Trailing 60 Months)*

S&P 500 Index	0.02
Barclay CTA Index	0.72
New Edge STTI Index	0.77

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Disclaimer

Risk Warning: Past performance is not a reliable indicator of future results, prices of investments and the income from them may fall as well as rise. The DUNN WMA UCITS Fund (the "Fund") may use higher leverage and financial derivative instruments such as total return swaps on commodities as part of the investment process. Investments in commodities are highly volatile and involve a high degree of risk and may therefore only be suitable for the more experienced investor. The distribution of this report does not constitute an offer or solicitation. Any investment in the Fund should be based on the full details contained in the Fund's Supplemental Prospectus and Key Investor Information Document which together with the MontLake UCITS Platform Prospectus may be downloaded from the MontLake website (www.montlakeucits.com). Information given in this document has been obtained from, or based upon, sources believed by us to be reliable and accurate although ML Capital does not accept liability for the accuracy of the contents. DUNN Capital Management LLC is authorised and regulated by the US Commodity Futures Trading Commission. Funds regulated under UCITS must abide by onerous investment restrictions. Consequently the DUNN WMA UCITS Fund will only invest in commodities through a total return swap. The performance of the Fund may not always be the same as the DUNN WMA Program. ML Capital does not offer investment advice or make recommendations regarding investments. The Investment Manager and Promoter of the DUNN WMA UCITS Fund is ML Capital Asset Management Ltd, a company regulated by the Malta Financial Services Authority. The MontLake UCITS Platform plc. is registered and regulated in Ireland as an open ended investment company with variable share capital and segregated liability between sub-funds. This notice shall not be construed as an offer of sale in the sub-fund.

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