

# Wynn Capital Management, LLC

Thomas M. Wynn, Managing Member

999 Valley View Road  
Ben Lomond, CA 95005

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5/26/09

After the 1<sup>st</sup> quarter of 2009 Wynn Capital Management submitted its last 5 years of performance results to Money Manager Review and was ranked high in many categories.

Highlights for 1 Year Returns:

- In the category of all equity managers of all types WCM was ranked #92 out of 1,037 landing WCM in the top 9% of all managers in the category.
- In the Large Cap Core category WCM was ranked #3 out of 66 landing in the top 5% of managers in this category.
- Out of 7 appropriate categories WCM was ranked in the top 13% on average.

For the 3 year period:

- WCM ranked 117 out 975 vs. all equity managers to be in the top 12% of all managers.
- WCM ranked 5<sup>th</sup> in the Large Cap Core category out of 57 to be in the top 9%.
- Out of 7 appropriate categories WCM was ranked in top 19% on average.

When measuring which firms take the lowest risk:

- WCM was ranked #1 for the lowest amount of risk in 5 out of 21 categories.
  - WCM ranked 1, 2 or 3 in 13 out of 21 appropriate categories that measure risk.
  - WCM on average was in the top 5% for all appropriate categories over 1, 3 and 5 years.
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## About Money Manager Review:

Since 1987, Money Manager Review (MMR) has tracked, ranked and analyzed the performance of private money managers.

MMR began as a quarterly print magazine, published out of San Francisco and mailed to subscribers worldwide. The magazine differentiated itself with an emphasis on:

- **Risk Analysis** - identifying managers who take the lowest risks... and the smartest risks.
- **Comparison Reporting** - showing how every manager stacks up against peers.
- **Objective Presentation** - to preserve editorial integrity, MMR has never accepted fees from managers in exchange for tracking performance.

MMR posted the Internet's first manager information resource in 1995, years before "dot-coms" became commonplace. Today, the magazine is available online as an interactive, customizable database at [www.ManagerReview.com](http://www.ManagerReview.com). Investors and professionals use MMR to locate, research, compare, and contact any of 800+ managers offering 1300+ products.

MMR's mission is to deliver clear, comprehensive, timely, and cost-effective information to the investment community. We are proud of our site, which has been recommended by such sources as Barron's and CNNfn. But we are also committed to improving our services. Our programming team is continuously working on new features and upgrades to better serve our readers.

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## About WCM:

Wynn Capital Management is a registered investment advisor located in Ben Lomond, CA. WCM was founded in 2003 by Thomas Wynn, a professional trader and money manager with 24 year of experience. Information about WCM can be found at [WynnCapital.com](http://WynnCapital.com) or by calling 831-336-4367.

Past performance is no guarantee of future performance. Before investing the cost, risk and potential return of any investment should be fully understood by the investor. Any investor interested in fully understanding WCM's performance results is welcome to call anytime.

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**WCM vs. Various Categories for 1, 3 and 5 Years Ranked by Return**

Ranked #1
Top 5%
Top 10%
Top 20%

Asset Class	Equity Type	Style	1 Year Ranked by Return			3 Year Ranked by Return			5 Year Ranked by Return		
			1 Year Ranking	# of Funds in Category	Percentile Rank	3 Year Ranking	# of Funds in Category	Percentile Rank	5 Year Ranking	# of Funds in Category	Percentile Rank
Equity	All	All	92	1,037	91%	117	975	88%	410	873	53%
Equity	Large Cap	Core	3	66	95%	5	57	91%	17	53	68%
Equity	Large Cap	Growth	16	151	89%	24	146	84%	62	136	54%
Equity	Large Cap	Value	6	106	94%	8	103	92%	49	95	48%
Equity	Multi Cap	Core	6	23	74%	8	22	64%	15	20	25%
Equity	Multi Cap	Growth	15	59	75%	18	48	63%	28	40	30%
Equity	Multi Cap	Value	6	48	88%	7	45	84%	25	44	43%

**WCM vs. Various Categories for 1, 3 and 5 Years Ranked by Risk**

Ranked #1
Top 5%
Top 10%
Top 20%

Asset Class	Equity Type	Style	1 Year Ranked by Risk			3 Year Ranked by Risk			5 Year Ranked by Risk		
			1 Year Ranking	# of Funds in Category	Percentile Rank	3 Year Ranking	# of Funds in Category	Percentile Rank	5 Year Ranking	# of Funds in Category	Percentile Rank
Equity	All	All	23	1,037	98%	23	975	98%	17	873	98%
Equity	Large Cap	Core	3	66	95%	1	57	98%	1	53	98%
Equity	Large Cap	Growth	2	151	99%	2	146	99%	2	136	99%
Equity	Large Cap	Value	4	106	96%	2	103	98%	2	95	98%
Equity	Multi Cap	Core	4	23	83%	4	22	82%	4	20	80%
Equity	Multi Cap	Growth	3	59	95%	4	48	92%	2	40	95%
Equity	Multi Cap	Value	1	48	98%	1	45	98%	1	44	98%

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# Money Manager Review

## Wynn Capital Management

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## Company Information

Type of organization	: Limited Liability Company	# of Accounts Managed	: 42
Total Assets Managed (\$Mil)	: 8	In-House Research	: 50%
Tax-Exempt Managed (\$Mil)	: 5	Carries liability insurance?	: No
Taxable Assets Managed (\$Mil)	: 3	Errors & Omission Insurance?	: No
Year Founded	: 2003	Socially Responsible?	: No
Wrap Programs Offered?	: No	Minority Owned?	: No

### Wrap Program Description In \$ Thousands

## Company History

Thomas Wynn founded Wynn Capital Management in 2003. Thomas started his career in finance in 1981 as a trader's assistant on the floor of the Pacific Stock Exchange in San Francisco. In 1985 Thomas became an equity options market maker for Engmann Options. In 1987 Thomas started and self financed Wynn Options and traded equities and options for his own account. Thomas bought a "seat" on the exchange in 1989 and helped finance and train other traders. After 16 years as a successful independent and self financed investor Thomas founded Wynn Capital Management to use advanced trading and risk management strategies for the benefit of his clients. WCM specializes in the use of Exchange Traded Funds to create low cost, liquid, transparent and tax efficient portfolios. On top of these low cost, "passive" portfolios WCM uses a proprietary options strategy that helps increase the yield and reduce risk.

## Assets by Client Category

Assets	# of Clients	Amount (\$Mil)
Individuals/Trusts	: 100	\$8.2
Limited Partnership	:	
Foundations	:	
ERISA	:	
Unions, Taft-Hartley	:	
Public	:	
Others	:	

## Professional Categories

Total # of Professional	: 1	Analysts	: 1
Portfolio Managers	: 1	Traders	: 1
Client Service	: 1	Operation	: 1

## Company Personnel

**Mr. Thomas Wynn**  
President/CEO  
Tel : 831-336-4367  
Email : Info@WynnCapital.com

Thomas Wynn is the owner and senior portfolio manager for Wynn Capital Management. Thomas began his career in finance as a trader's assistant in 1981 on the options floor of the Pacific Stock Exchange in San Francisco. Thomas worked with and was trained by Mike and Doug Engmann of Engmann Options, Preferred Trade and Sage Clearing. Thomas eventually became floor manager for Sage Clearing and in 1985 became an options trader for Engmann Options. In 1987 Thomas founded Wynn Options a self financed, independent equity and options trading firm. Thomas bought a stock exchange seat in 1987 and backed and trained other traders. WCM was founded in 2003 to use advanced trading strategies for the benefit of WCM clients. Thomas is an expert in the use of equity options, index funds, Exchange Traded Funds.

## Company Product Name WCM Moderate Portfolios

Product Management	: Privately Managed Accounts	Product First Year	: 2003
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# Money Manager Review

Target Region	: US	Asset in Product in (\$Mil)	: \$6
Target Region	: US	# Accounts In Product	: 20
Target Capitalization	: Multi-Cap	Average # Securities Held	: 9
Product Type	: Core	Estimated Annual Turnover	: 5
Acct Min. (\$'000)	: \$100		

## Strategy:

WCM's moderately aggressive portfolios have a target allocation of 70% stocks and 30% bonds/fixed income. WCM seeks to reduce volatility and increase income through the tactical use of options overwriting, married puts and collars. See the Ibbotson 2004 Buy Write Case Study. Portfolio and asset class allocation ranges are 0% to 100% to accommodate tactical changes based on a combination of fundamental and technical analysis. Our goal is sustainable growth with low volatility. Through the use of puts options floors are put below the market to limit losses in the event of large declines. Periodically put contracts can exceed equity contracts with the potential for positive gains in declining markets.

## Reporting Method:

Gross or Net?	: Net
Reporting Method?	: Unaudited
GIPS Compliant	: No

## Product's Top Holdings:

SPY	MDY
IWO	EFA
VWO	ZTD89
QQQQ	SZCFH (short calls)

## Fee Schedule for this Product:

\$Range	Fee%
0-500,000	1.25%
500,001 and above	1.00%%

## Product Disclosure:

Performance results for 4/31/04 to 12/31/05 are for all billed portfolios, greater than 50,000.  
 Performance results from 1/1/06 to present are for billed portfolios, moderate risk and assets greater than 100,000.  
 All performance results are after all fees and commissions.  
 Results are for actual client portfolios.  
 Past performance does not indicate future results.  
The cost, risk, liquidity and transparency of all investments should be known before making any investment.

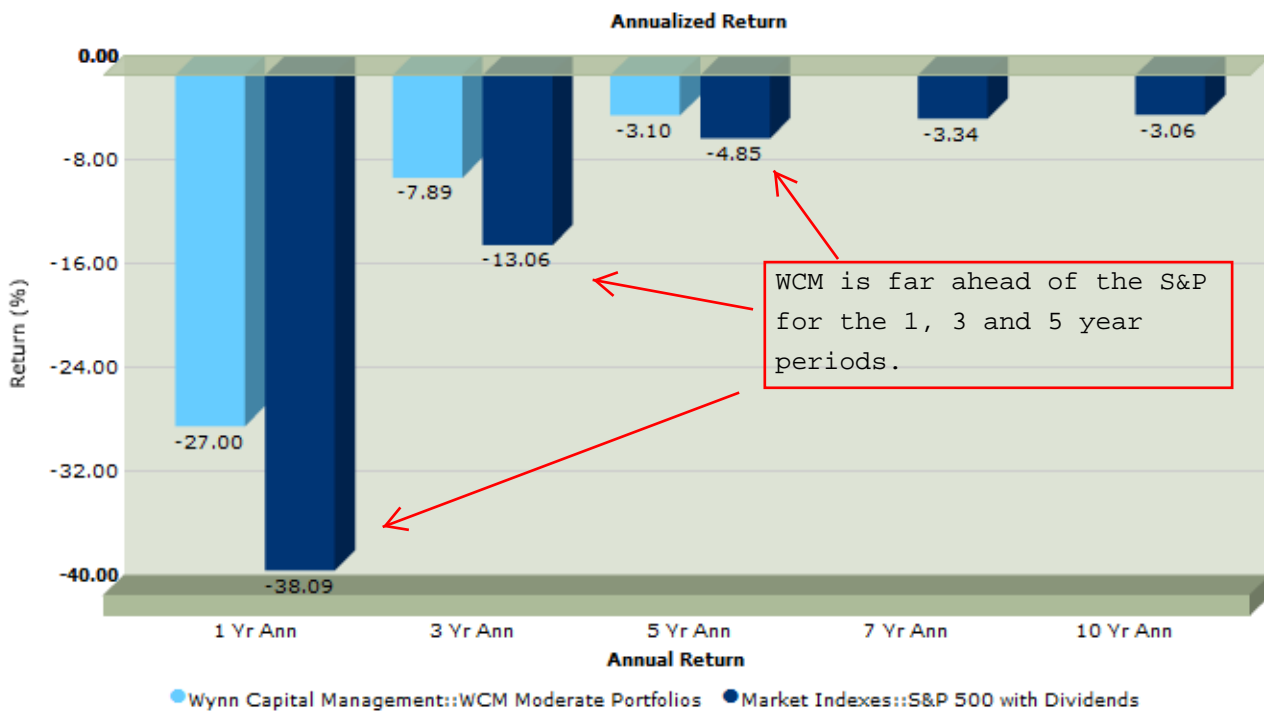
[Print](#) [Close](#)

Performance Graphs

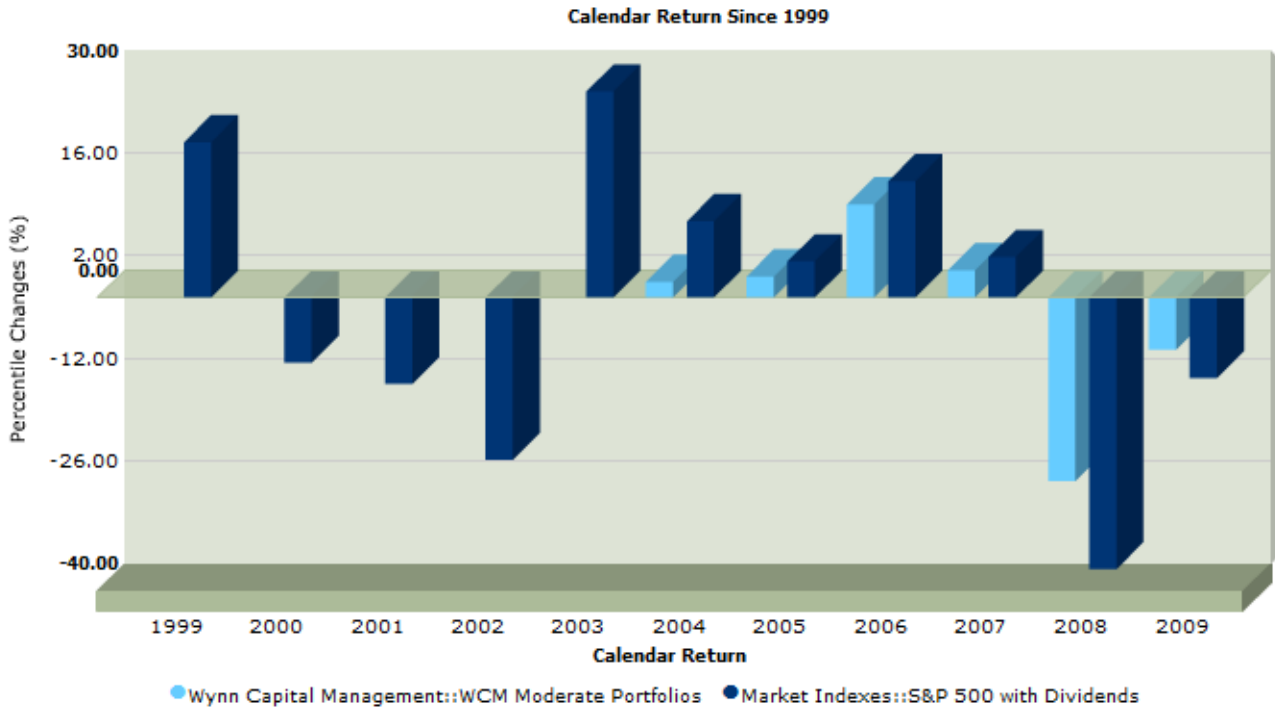
[For Graph capture, click here for free download tool.](#)

Performance Ending 1st Qtr. 2009

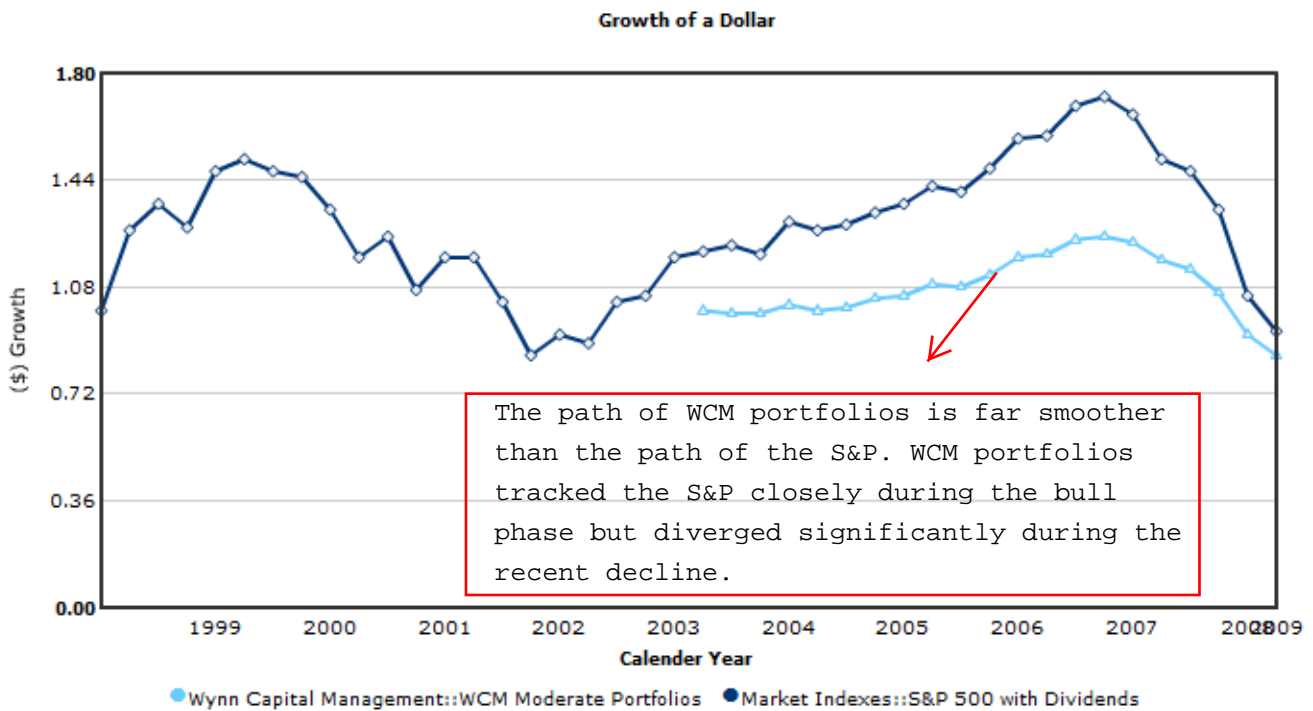
Dow Jones Indexes	Market Indexes	Annualized Returns	Beginning Period	Ending Period
--Select Dow Jones I	S&P 500 with Divider	10	1999	Select End Year



Company	Product	One Year	Three Year	Five Year	Seven Year	Ten Year
Wynn Capital Management	WCM Moderate Portfolios	-27.00	-7.89	-3.10	---	---
Market Indexes	S&P 500 with Dividends	-38.09	-13.06	-4.85	-3.34	-3.06



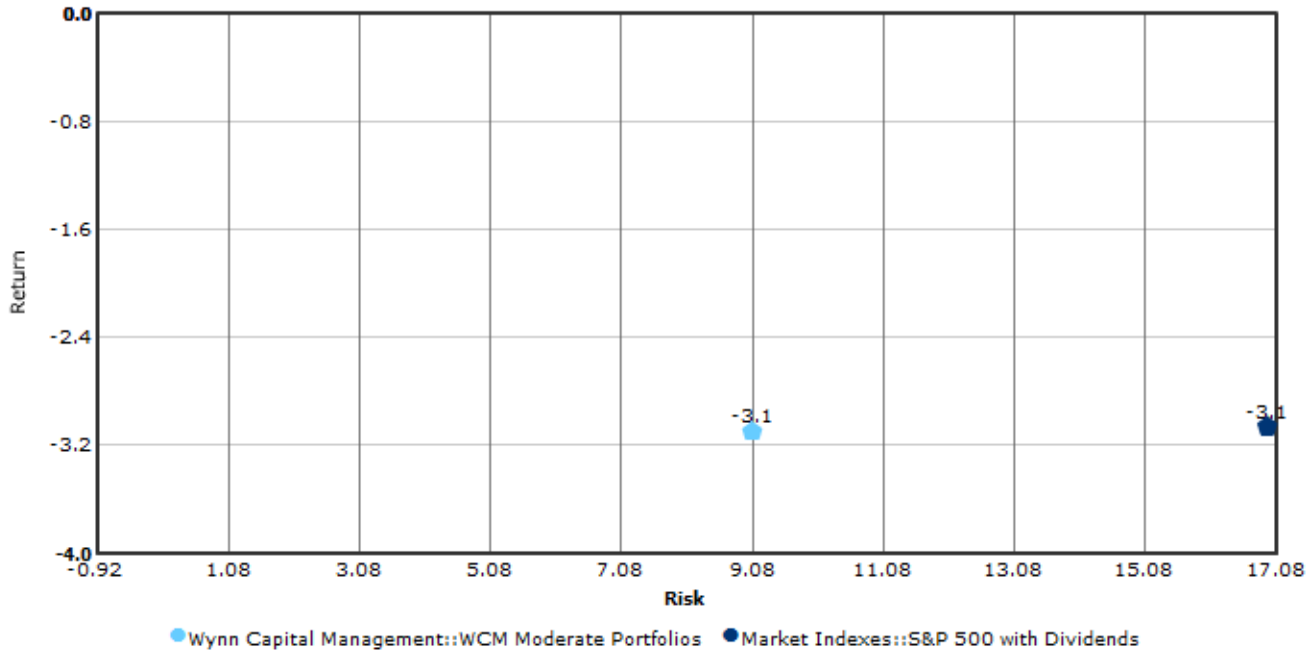
Company	Product	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
Wynn Capital Management	WCM Moderate Portfolios	---	---	---	---	---	2.11	2.83	12.67	3.68	-25.01	-7.14
Market Indexes	S&P 500 with Dividends	21.13	-8.90	-11.80	-22.13	28.04	10.38	4.90	15.81	5.50	-37.00	-11.01



Company	Product	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009
Wynn Capital Management	WCM Moderate Portfolios	---	---	---	---	---	---	---	---	---	---	---
Market Indexes	S&P 500 with Dividends	21.13	-8.90	-11.80	-22.13	28.04	10.38	4.90	15.81	5.50	-37.00	-11.01

Wynn Capital Management	WCM Moderate Portfolios	---	---	---	---	---	1.02	1.05	1.18	1.23	0.92	0.85
Market Indexes	S&P 500 with Dividends	1.47	1.34	1.18	0.92	1.18	1.30	1.36	1.58	1.66	1.05	0.93

Risk Vs Return Graph



Company	Product	Return	Risk	Risk Return
Wynn Capital Management	WCM Moderate Portfolios	-3.10	9.08	-0.34
Market Indexes	S&P 500 with Dividends	-3.06	16.94	-0.18

RANKINGS SUMMARY							
Yrs	Ann.Return		Ann.Risk		Ret/Risk		Overall
	(%)	(pctile)	(%)	(pctile)	(%)	(pctile)	
1	-27.00	21.41	7.99	77.25	-3.38	23.62	40.76
3	-7.89	22.75	10.57	62.49	-0.75	9.86	31.70
5	-3.10	10.18	9.08	63.72	-0.34	4.15	26.02

QUARTERLY RETURNS			
30-Jun -2004	-0.77	31-Dec -2006	5.57
30-Sep -2004	-0.42	31-Mar -2007	0.66
31-Dec -2004	3.34	30-Jun -2007	4.38
31-Mar -2005	-1.94	30-Sep -2007	0.17
30-Jun -2005	0.86	31-Dec -2007	-1.49
30-Sep -2005	3.03	31-Mar -2008	-4.60
31-Dec -2005	0.91	30-Jun -2008	-2.43
31-Mar -2006	4.10	30-Sep -2008	-6.73
30-Jun -2006	-1.24	31-Dec -2008	-13.62
30-Sep -2006	3.81	31-Mar -2009	-7.14

The relatively low percentile ranking is due to being listed in the incorrect category in the data base. WCM was listed as "Multi-cap balanced" which is a conservative category. "Large Cap Growth is the appropriate category and where WCM will be listed in future quarters.