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Brochure Supplement
(Part 2B of Form ADV)

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This brochure supplement provides information about Nan Q. Lu that supplements the Mount Lucas Management LP Firm Brochure. You should have received a copy of that brochure. Please contact Nan Q. Lu, Director of Quantitative Equities, if you did not receive the Mount Lucas Management LP Firm Brochure or if you have any questions about the contents of this supplement.

Additional information about Mount Lucas Management LP also is available on the SEC's website at www.adviserinfo.sec.gov.

June 30, 2011

2. Educational Background and Business Expertise

Nan Q. Lu is the Director of Quantitative Equities at Mount Lucas Management LP. Ms. Lu has worked in financial analytical modeling and simulation since 2000. A specialist in stochastic modeling of international financial markets, she joined Mount Lucas in 2004 and provides key leadership in risk management, financial engineering and dynamic optimization. Before joining Mount Lucas, she was a founding partner of Frontier Wealth Management. She received a Master's degree from Princeton University in Financial Engineering and a Ph.D. from The Johns Hopkins University in Computational Fluid Dynamics. Ms. Lu was born in 1956.

3. Disciplinary Information

Nan Q. Lu does not have any legal or disciplinary events to disclose.

4. Other Business Activities

Nan Q. Lu is registered as an Associated Person of Mount Lucas Management LP. Ms. Lu does not engage in or maintain any other financial industry activities or affiliations.

5. Additional Compensation

Nan Lu does not receive any additional compensation for providing advisory services.

6. Supervision

Internal controls are reviewed annually by Steve Y. Lehrer, CPA of Parkview Risk Advisors. Mr. Lehrer can be reached at (917) 434-3541.