



TOP 30 Managed Futures Funds * Managing at Least \$10.0M

RANKED BY COMPOUND ANNUAL RETURN
For period Jan 1, 1998 - Dec 31, 2007

Fund	Compound Annual Return	Total Return	Sharpe Ratio	MSCI EAFE Index (U.S. Dollars)
1 Oxeye Capital Mgmt. (FTSE 100)	48.27	5,036.74	1.20	3.77
2 Blenheim Capital Mgmt.	23.91	753.81	0.62	1.97
3 MIGFX Inc (Institutional)	22.72	675.12	2.26	1.79
4 Saxon Invest. Corp. (Aggress. Divers)	22.17	641.09	0.58	2.19
5 Quicksilver Trading, Inc.	22.11	637.23	0.81	1.89
6 Red Oak Comm. Advisors	19.69	503.41	0.47	1.21
7 Superfund Trading Mgmt. (Q-AG)	19.57	497.48	0.67	1.79
8 Winton Capital Mgmt. (Diversified)	19.33	485.56	0.80	1.57
9 Shinnecock Futures Fund LP	19.25	481.89	1.80	1.52
10 AIS Futures Management (3X-6X)	17.47	400.76	0.37	1.62
11 Clarke Cap'l Mgmt. (Gl. Magnum)	17.27	391.91	0.46	1.83
12 Emory Partners	17.15	387.22	0.93	1.37
13 Clarke Cap'l Mgmt. (Millennium)	16.62	365.34	0.45	1.79
14 Man Investments (Man AHL Currency)	16.58	363.95	0.49	1.71
15 KMJ Capital (Currency)	16.57	363.46	0.94	1.39
16 Man Investments (Man AHL Div. plc)	16.41	357.09	0.71	1.52
17 Abraham Trading Company	15.43	320.11	0.46	1.67
18 Peninsula (Tactical Macro)	15.20	311.95	0.97	1.29
19 Eckhardt Trading Co. (Higher Leverage)	14.88	300.65	0.65	1.38
20 Man Investments (AHL Alpha plc)	14.45	285.73	0.78	1.29
21 Transtrend (DTP/Enhanced Risk - USD)	14.22	277.99	0.81	1.25
22 Quality Capital Mgmt. (Global Div.)	14.08	273.44	0.56	1.24
23 Tactical Invest. Mgmt. (Institutional)	14.01	271.25	0.44	1.32
24 AIS Futures Fund II LP	13.95	269.25	0.43	1.12
25 AIS Futures Management (2X-4X)	13.73	262.28	0.42	1.10
26 Commodity Fut. Services (IPATS)	13.45	253.46	0.24	2.00
27 Cipher Investment Management Co.	13.44	253.17	0.54	1.10
28 Eagle Trading Systems (Global)	13.37	251.00	0.43	1.39
29 Man Investments (Man AHL Div Mkts EU)	13.17	244.62	0.55	1.25
30 Smith Point Invest. (Aggressive)	12.77	232.80	0.34	1.70

* Total CTA's in subuniverse: 112

Source: Barclay Hedge (www.BarclayHedge.com)

Past performance is not necessarily indicative of future results.