

Top 20 CTA Performers Past Five Years

For the period from 10/1/2002 to 9/30/2007. Includes only CTAs managing at least \$10 million as of 9/30/2007

TRADING ADVISORS	5-YR COMP. ANNUAL RETURN	SHARPE RATIO	LARGEST DRAW- DOWN	% WINNING MONTHS	BEST 12-MO. PERIOD	WORST 12-MO. PERIOD	FUNDS UNDER MGMT
1 Rosetta Capital Management	57.00%	0.92	39.67%	63.33%	357%	-10%	38.7M
2 Di Tomasso Group (Equilibrium)	56.21%	1.63	23.20%	71.67%	154%	26%	53.3M
3 LJM Partners (Neutral S&P Option)	46.21%	3.07	15.48%	85.00%	106%	3%	110.0M
4 Sophia Hedge Access (GI Commodities)	35.71%	1.11	18.11%	65.00%	100%	-2%	149.0M
5 Clarke Cap'l Mgmt. (Alpha)	34.76%	1.14	19.51%	51.67%	76%	-2%	19.1M
6 Blenheim Capital Mgmt.	32.96%	1.26	23.68%	61.67%	109%	4%	2154.0M
7 Red Oak Comm. Advisors	32.74%	1.11	33.17%	65.00%	112%	-28%	23.0M
8 AIS Futures Management (3X-6X)	26.58%	0.57	37.18%	61.67%	128%	-24%	178.1M
9 24FX Management Ltd	24.38%	1.64	15.96%	76.67%	46%	11%	19.9M
10 ACE Investment Strategists (SIPC)	24.29%	1.24	28.31%	80.00%	95%	-22%	84.4M
11 Covenant Capital Mgmt. (Original)	23.27%	1.22	16.29%	70.00%	63%	-13%	19.6M
12 AAA Capital Management (Energy)	22.75%	1.08	27.26%	68.33%	91%	-21%	346.4M
13 Atlas Futures Fund LP	22.62%	0.79	17.86%	53.33%	92%	-6%	17.1M
14 Friedberg Comm. Mgmt. (Divers.)	22.53%	0.35	58.97%	53.33%	388%	-41%	10.3M
15 Oxeye Capital Mgmt. (FTSE 100)	19.84%	0.87	25.93%	60.00%	79%	-18%	16.9M
16 Quantitative Invest. Mgmt (Global)	19.69%	1.36	9.57%	70.00%	43%	5%	1514.7M
17 FX Concepts (GFM)	19.40%	0.81	20.23%	60.00%	82%	-16%	44.0M
18 AIS Futures Management (2X-4X)	19.28%	0.63	25.13%	65.00%	72%	-14%	178.1M
19 Censura Futures Mgmt.	19.23%	0.85	16.09%	81.67%	51%	-5%	52.5M
20 Altruid Systems (A)	19.14%	2.34	1.85%	70.00%	31%	5%	11.1M

DEFINITION OF TERMS USED IN THE PERFORMANCE TABLES

Compound Annual Return. This is the rate of return which, if compounded over the number of years covered by the performance history, would yield the cumulative gain or loss actually achieved by the CTA during that period.

Sharpe Ratio. The Sharpe Ratio is equal to the compound annual rate of return minus rate of return on a risk-free investment divided by the annualized

monthly standard deviation.

Largest Drawdown is the largest loss of equity from a peak to a valley in a single month or period of consecutive months during the past five years (three years for the 3-Year Table).

% of Winning Months. This is the percentage of months during the past five years (three years for the 3-Year Table)

in which the CTA achieved a profit for the month.

Best /Worst 12-Month Period.

These figures indicate the best and worst consecutive 12-month rates of return achieved by the CTA during the past five years (three years for the 3-Year Table).

Top 20 CTA Performers 2007

For the period from 1/1/2007 to 9/30/2007. Includes only CTAs managing at least \$1 million as of 9/30/2007

TRADING ADVISORS	2007 YTD RETURN	SHARPE RATIO	LARGEST DRAW- DOWN	STARTING DATE	BEST 12-MO. PERIOD	WORST 12-MO. PERIOD	FUNDS UNDER MGMT.
1 New World Cap'l Mgmt (MS Currency)	161.11%	1.71	7.47%	Jan-05	166%	22%	1.3M
2 Pearlman (Comm. Growth & Hedge Fin)	155.42%	1.03	56.93%	Feb-05	479%	-35%	1.4M
3 Barbashop LLC	95.25%	0.91	46.69%	Feb-05	112%	6%	4.5M
4 Pardo Capital Ltd. (XT99 Divers.)	76.29%	0.19	37.77%	Jun-99	47%	-23%	19.1M
5 Quantitative Invest. Mgmt (Gl. 3X)	65.97%	1.75	11.44%	Jun-05	73%	17%	162.5M
6 Ascendant Asset Adv. (JLDeVore)	64.05%	3.37	11.28%	Jan-07	n/a	n/a	6.8M
7 Pixley Capital Management	54.81%	0.34	78.21%	Sep-03	267%	-71%	6.0M
8 Ascendant Asset Adv. (Strategic1)	53.21%	1.87	15.39%	Oct-05	98%	56%	3.8M
9 Commodity Fut. Services (IPATS)	50.35%	-0.04	54.92%	Aug-95	47%	-41%	17.2M
10 Galleon Strategic Mgmt (FX Cannon)	47.21%	0.78	37.54%	Dec-05	52%	-23%	1.8M
11 AIS Futures Management (3X-6X)	42.71%	0.57	37.18%	Jul-92	128%	-24%	178.1M
12 Ashley Capital Mgmt.	39.65%	-0.03	19.46%	Aug-91	34%	-12%	1.7M
13 Clarke Cap'l Mgmt. (Worldwide)	39.48%	0.30	26.06%	Jan-96	40%	-22%	17.4M
14 MIGFX Inc (Retail)	39.22%	1.54	14.04%	Jan-98	57%	-11%	8.3M
15 Singleton Fund	38.98%	2.79	7.59%	Apr-06	63%	37%	15.0M
16 Dighton World Wide Inv. (Aggressive)	38.83%	0.71	41.13%	Jan-06	75%	-25%	31.5M
17 Dighton World Wide Inv. (SFT 2X)	37.42%	1.40	40.85%	Jul-03	181%	-22%	80.1M
18 Metro Forex Inc (Tri Gl FX)	37.38%	2.99	0.40%	Jan-05	56%	17%	10.4M
19 Oxeye Capital Mgmt. (Crude Oil)	35.61%	-0.25	39.12%	Jul-05	19%	-32%	3.4M
20 H3 Global Advisors (Currency)	33.76%	1.69	7.85%	Jul-05	46%	23%	2.0M

*NOTE: Performance statistics, except for 2007 YTD Return, are based upon the past 5 years performance or the CTA's entire history, whichever is shorter.

NOTE: Past results are not necessarily indicative of future results. Trading in commodity futures and options is speculative in nature and involves the risk of loss of one's entire investment or more. Prior to investing with any CTA, please read carefully the CTA's disclosure document.