



Building Wealth with Managed Futures Companion Report
3 Year CTA Statistics
In Alphabetical Order

For Traders Reporting Results as of Friday, March 14, 2008
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Change report to years, ending on

	Manager	Annual Compound ROR	Maximum Drawdown	Annualized Standard Deviation	Annualized Sharpe Ratio	Annualized Downside Deviation	Sterling Ratio	Sortino Ratio	Calmar Ratio	Assets Under Mgt. (Millions)	Minimum Investment (Thousands)	Accepts New Money
1	2100 Capital Group LLC 2100 Xenon Diversified Program	4.05%	-7.37%	6.37%	-0.11	4.89%	0.29	-0.67	0.55	21.15	3,000	Yes
2	2100 Capital Group LLC 2100 Xenon Fixed Income Program	4.39%	-7.01%	5.48%	-0.08	4.38%	0.32	-0.67	0.63	15.81	1,000	Yes
3	AIS Futures Mgt LLC MAAP (3X - 6X) Program	22.02%	-37.47%	42.93%	0.56	25.63%	0.64	0.50	0.59	58.44	250	Yes
4	AIS Futures Mgt LLC MAAP (2X - 4X) Program	12.16%	-25.03%	31.20%	0.36	20.21%	0.41	0.21	0.49	131.80	250	Yes
5	ARA Portfolio Mgt Co., LLC Commodities Program	0.06%	-15.50%	13.24%	-0.30	9.73%	0.00	-0.74	0.00	14.05	1,000	Yes
6	Abraham Trading Company Diversified Program	2.61%	-27.19%	20.49%	-0.01	14.28%	0.11	-0.33	0.10	137.53	2,000	No
7	Ace Investment Strategists Diversified Premium Collection-Regular	-4.80%	-33.21%	18.45%	-0.44	15.64%	-0.18	-0.78		4.30	75	Yes
8	Ace Investment Strategists Stock Index Premium Collection-Institutional	6.98%	-26.11%	15.01%	0.20	11.86%	0.34	-0.04	0.27	30.50	180	Yes
9	Ace Investment Strategists Stock Index Premium Collection - Regular	4.80%	-28.31%	15.39%	0.06	12.41%	0.23	-0.21	0.17	89.30	75	Yes
10	Advanced Risk Management D&R Program (Proprietary Trading)	13.61%	-15.69%	13.40%	0.66	10.23%	0.72	0.54	0.87	0.05	50	Yes
11	Alder Capital Alder Capital 10	6.95%	-4.50%	7.18%	0.29	5.53%	0.49	-0.09	1.54	19.70	2,000	Yes
12	Alder Capital Alder Capital 20	11.80%	-9.98%	15.29%	0.49	10.75%	0.61	0.37	1.18	180.30	1,000	Yes
13	Altis Partners (Jersey) Limited Global Futures Program	23.79%	-10.71%	20.26%	0.92	10.47%	1.24	1.36	2.22	768.00	10,000	Yes
14	Ansbacher Investment Management, Inc. Market Neutral Put Skew Program	8.03%	-2.28%	3.44%	0.85	2.52%	0.70	0.19	3.53	130.00	250	Yes
15	Appleton Capital Mgt 10% Risk Program	3.76%	-8.07%	9.57%	-0.08	7.28%	0.23	-0.49	0.47	41.43	1,000	Yes
16	Appleton Capital Mgt Global Opportunity Program	4.22%	-12.84%	13.93%	0.01	10.84%	0.20	-0.29	0.33	10.57	2,000	Yes
17	Appleton Capital Mgt 25% Risk Program	1.68%	-25.56%	24.36%	-0.01	17.13%	0.06	-0.33	0.07	245.22	1,000	Yes
18	Arch Capital Mgt, Inc. 1X Program	4.29%	-5.73%	5.43%	-0.10	3.45%	0.34	-0.88	0.75	0.10	100	Yes
19	Aspect Capital Ltd Aspect Diversified Programme	8.63%	-11.84%	14.64%	0.30	10.37%	0.42	0.10	0.73	4,079.00	500	Yes
20	Attain Portfolio Advisors LLC Strategic Diversified Program	11.23%	-8.65%	10.96%	0.58	6.87%	0.69	0.50	1.30	12.09	1,000	Yes
21	BAM Asset Mgt, LLC Program 1	13.87%	-31.33%	26.14%	0.43	15.10%	0.44	0.38	0.44	0.46	100	Yes
22	Bell Fundamental Futures LLC Standard Program	-7.96%	-25.11%	15.46%	-0.77	13.55%	-0.28	-1.15		13.20	500	Yes
23	Briarwood Capital Mgt, Inc Diversified Trading Program	8.75%	-9.04%	8.91%	0.44	6.11%	0.59	0.19	0.97	156.89	2,000	Yes
24	Bullfrog Capital Mgt Fundamental Agricultural Futures	4.60%	-8.84%	10.56%	0.01	4.98%	0.30	-0.55	0.52	47.00	1,000	Yes
25	Campbell & Company Global Diversified Large Portfolio	2.11%	-16.75%	13.97%	-0.13	11.05%	0.11	-0.47	0.13	1,500.00	10,000	Yes
26	Campbell & Company Financial, Metals & Energy Large Portfolio	1.49%	-16.79%	14.22%	-0.17	11.28%	0.07	-0.51	0.09	11,000.00	10,000	Yes
27	Capital Fund Management Discus Managed Futures Program	22.19%	-4.17%	9.13%	1.72	4.28%	1.69	3.03	5.33	1,692.84	0	No
28	Capricorn Advisory Mgt, Ltd Capricorn fxST Aggressive	-4.96%	-15.79%	3.05%	-3.25	4.62%	-0.31	-2.67		57.20	500	Yes
29	Capricorn Advisory Mgt, Ltd Capricorn fxST Growth	-3.19%	-10.00%	1.51%	-5.39	3.37%	-0.24	-3.11		57.20	500	Yes
30	Censura Futures Mgt, LLC Technical Entry Option Writing Program	16.46%	-16.09%	12.04%	0.93	8.61%	0.89	0.94	1.02	56.07	100	Yes
31	Chesapeake Capital Corporation Diversified Program	2.71%	-23.36%	17.83%	-0.04	13.63%	0.11	-0.34	0.12	1,577.46	10,000	Yes
32	Clarke Capital Mgt, Inc. Worldwide Program	4.59%	-25.85%	24.72%	0.09	11.46%	0.18	-0.24	0.18	16.26	250	Yes
33	Clarke Capital Mgt, Inc. Global Basic Program	4.16%	-24.87%	24.95%	0.08	14.27%	0.16	-0.22	0.17	7.76	100	No
34	Clarke Capital Mgt, Inc. Global Magnum Program	0.30%	-23.85%	23.00%	-0.09	13.47%	0.01	-0.52	0.01	21.03	100	No
35	Clarke Capital Mgt, Inc. Millennium Program	0.70%	-23.74%	26.20%	-0.04	16.68%	0.03	-0.39	0.03	35.26	1,000	Yes