



Building Wealth with Managed Futures Companion Report - 5 Year CTA Statistical Rankings

Program	Ranked by Sharpe Ratio								August-06		
	Annualized ROR	Maximum Drawdown	Standard Deviation	Sharpe Ratio	Downside Deviation	Sortino Ratio	Sterling Ratio	Calmar Ratio	Assets (Millions)	Minimum Investment	Accepting New Money
1 Zenith Resources - Index Option Program	23.98%	-3.12%	6.76%	2.60	1.95%	7.41	1.54	18.39	\$41.6	\$50,000	Yes
2 Diamond Capital Mgt - Option Trading	13.53%	-3.17%	4.72%	1.81	2.89%	1.90	1.03	5.96	\$29.1	\$100,000	Yes
3 MIGFX - Managed Growth	27.28%	-10.42%	14.06%	1.49	6.69%	2.56	0.83	1.28	\$3.0	\$50,000	Yes
4 Mullaney Invst Mgt - Premium Prg (Proprieta	24.12%	-8.42%	12.56%	1.45	5.92%	2.46	1.60	3.15	\$1.4	\$50,000	Yes
5 Kottke Associates - Swinford Prg	18.86%	-8.89%	11.37%	1.21	5.66%	1.79	1.27	2.28	\$73.5	\$500,000	Yes
6 MIGFX - Institutional	13.91%	-5.92%	7.70%	1.18	4.41%	1.32	0.58	1.33	\$17.5	\$1,000,000	Yes
7 LJM Partners - Delta Neutral Option Writing	33.40%	-46.54%	28.27%	1.06	23.79%	0.92	3.82	18.60	\$83.7	\$500,000	Yes
8 Ansbacher Investment Mgt - Option	14.42%	-22.63%	11.98%	0.83	9.27%	0.68	1.36	11.30	\$185.0	\$500,000	Yes
9 NuWave Combined Futures Portfolio (2x)	17.40%	-13.81%	16.83%	0.78	9.46%	0.94	0.98	2.31	\$211.9	\$5,000,000	Yes
10 Red Oak - Fundamental Program	26.94%	-33.21%	33.24%	0.75	18.04%	0.93	0.89	0.73	\$17.9	\$1,000,000	Yes
11 FX Concepts - Global Currency Program	12.40%	-14.51%	10.75%	0.74	7.21%	0.62	0.43	0.55	\$1,400.0	\$1,000,000	Yes
12 BC Capital Mgt - Indices Trading	14.63%	-17.44%	14.40%	0.73	11.07%	0.59	1.60	7.18	\$22.5	\$50,000	Yes
13 Winton Capital Mgt - Diversified Prg	18.86%	-25.59%	21.31%	0.72	12.79%	0.79	1.02	1.62	\$5,000.0	\$10,000,000	Yes
14 Transtrend - Diversified ER Euro	12.40%	-9.91%	11.60%	0.70	6.88%	0.65	0.31	0.53	\$671.0	\$10,000,000	No
15 Transtrend - Diversified ER USD	12.19%	-9.41%	11.68%	0.68	6.92%	0.62	0.31	0.58	\$1,530.0	\$10,000,000	No
16 Mulvaney Capital Management	19.28%	-26.01%	23.93%	0.68	14.47%	0.73	0.91	1.02	\$118.0	\$5,000,000	Yes
17 AIS Futures Mgt - MAAP 3X - 6X	24.41%	-32.73%	37.27%	0.66	24.44%	0.60	1.36	1.83	\$43.5	\$100,000	Yes
18 RangeWise, Inc.	16.26%	-20.88%	20.34%	0.63	10.10%	0.78	0.64	0.68	\$107.8	\$100,000	Yes
19 AIS Futures Mgt - MAAP (2X - 4X)	17.56%	-20.09%	23.45%	0.63	15.78%	0.57	1.20	1.83	\$100.2	\$100,000	Yes
20 Saxon Invst - Aggressive Diversified	21.41%	-30.62%	31.72%	0.63	19.19%	0.64	0.55	0.50	\$36.8	\$5,000,000	Yes
21 Dreiss Research Corp - Diversified	17.53%	-32.14%	24.28%	0.61	13.53%	0.67	1.00	0.96	\$0.6	\$250,000	Yes
22 Briarwood Capital Mgt - Diversified Prg	12.23%	-10.47%	13.88%	0.59	8.37%	0.52	0.50	0.83	\$0.0	\$1,000,000	Yes
23 Wallwood - Forex Managed Accounts	15.23%	-32.27%	20.49%	0.59	12.85%	0.55	1.47	1.68	\$17.0	\$100,000	Yes
24 NuWave Invst Corp. - Combined Portfolio	9.02%	-6.91%	8.08%	0.58	5.08%	0.28	0.67	2.47	\$169.2	\$5,000,000	Yes
25 Saxon Invst - Diversified	14.30%	-18.99%	18.62%	0.58	11.55%	0.54	0.40	0.44	\$40.4	\$5,000,000	Yes
26 District Capital Management - Diversified	18.93%	-37.84%	32.75%	0.56	20.13%	0.51	0.86	0.86	\$3.0	\$150,000	Yes
27 Campbell & Co - Global Diversified Lge	11.28%	-14.60%	13.60%	0.54	8.81%	0.40	0.48	0.68	\$702.0	\$10,000,000	Yes
28 Campbell & Co - FME Large	11.42%	-13.84%	13.81%	0.54	8.88%	0.41	0.42	0.58	\$9,000.0	\$10,000,000	Yes
29 Abraham Trading Company	16.91%	-27.19%	27.76%	0.54	16.11%	0.53	0.53	0.53	\$133.1	\$2,000,000	No
30 Capricorn Advisory Mgt - FX 7X	10.57%	-13.22%	12.78%	0.51	7.22%	0.39	0.62	1.17	\$54.8	\$500,000	Yes
31 Transtrend - Diversified SR USD	7.90%	-6.06%	7.52%	0.48	4.93%	0.08	0.27	0.67	\$174.0	\$10,000,000	Yes
32 Transtrend - Diversified SR Euro	7.89%	-6.86%	7.52%	0.48	4.96%	0.07	0.21	0.47	\$338.0	\$10,000,000	Yes
33 John Locke Invsts - Cyril Systematic USD	11.51%	-14.87%	17.37%	0.47	11.02%	0.34	0.67	1.02	\$132.5	\$100,000	Yes
34 Ascendia Capital Mgt - Global Diversified	13.73%	-26.95%	24.55%	0.47	15.29%	0.37	0.51	0.68	\$2.9	\$400,000	Yes
35 Yutaka Futures Co - Total	7.11%	-7.38%	6.01%	0.46	4.50%	-0.08	0.17	0.31	\$4.3	\$250,000	Yes
36 Appleton Capital Mgt - Global Opportunity	9.62%	-11.23%	12.44%	0.46	8.32%	0.24	0.22	0.38	\$14.1	\$2,000,000	Yes
37 Eckhardt Trading Co - Higher Leverage	9.88%	-12.77%	12.90%	0.46	7.56%	0.29	0.34	0.49	\$76.6	\$10,000,000	No

38	Capital Fund Mgt - Discus	9.44%	-19.16%	12.87%	0.43	8.32%	0.22	0.73	1.27	\$1,583.2	\$5,000,000	Yes
39	Clarke Capital Mgt, Inc. - Global Magnum	13.54%	-22.14%	27.05%	0.43	11.79%	0.47	0.44	0.64	\$40.5	\$200,000	No
40	Kelly Angle Inc. - Genesis	14.42%	-44.23%	38.05%	0.43	24.48%	0.26	0.11	0.10	\$20.5	\$2,000,000	Yes
41	KMJ Capital LLC - KMJ Currency Prg	8.95%	-12.27%	12.07%	0.41	4.47%	0.30	0.61	1.04	\$23.0	\$500,000	Yes
42	Clarke Capital Mgt, Inc. - Millennium	12.54%	-19.58%	27.40%	0.41	15.85%	0.29	0.19	0.21	\$63.8	\$2,000,000	Yes
43	Aspect Capital Ltd - Diversified Programme	9.85%	-21.62%	18.12%	0.37	11.87%	0.18	0.17	0.19	\$2,746.0	\$500,000	Yes
44	Calaveras Trading - Leverage Standard	11.79%	-28.19%	32.27%	0.37	22.05%	0.18	0.02	0.03	\$2.0	\$100,000	No
45	Smith Point Invst Ltd - Aggressive	11.14%	-31.18%	28.29%	0.36	17.48%	0.19	0.39	0.54	\$17.2	\$250,000	Yes
46	Eckhardt Trading Co - Standard	7.77%	-10.96%	10.87%	0.35	6.69%	0.04	0.30	0.48	\$419.9	\$10,000,000	No
47	Argus Capital Mgt Pty - Dynamic Multi-Strate	8.91%	-15.91%	15.28%	0.35	10.61%	0.12	0.61	1.09	\$4.0	\$1,000,000	Yes
48	Hawksbill - Global Diversified	10.67%	-28.46%	30.29%	0.34	18.81%	0.16	-0.15	0.14	\$29.6	\$2,000,000	Yes
49	Clarke Capital Mgt, Inc. - Global Basic	11.59%	-23.04%	32.90%	0.34	14.33%	0.26	0.34	0.47	\$11.3	\$200,000	No
50	Muirlands Capital Mgt - Combined	9.44%	-30.12%	20.78%	0.33	13.99%	0.13	0.46	0.43	\$0.7	\$250,000	Yes
51	Muirlands Capital Mgt - Proprietary Trading	9.42%	-31.41%	20.88%	0.33	14.24%	0.13	0.50	0.48	\$0.5	\$250,000	Yes
52	Sunrise Capital Mgt. - Expanded Diversified	8.00%	-15.16%	14.13%	0.31	9.42%	0.05	0.23	0.31	\$1,157.3	\$10,000,000	Yes
53	Hyman Beck & Company - Global Portfolio	8.91%	-28.95%	20.20%	0.31	12.82%	0.10	0.15	0.14	\$305.4	\$1,000,000	Yes
54	John W. Henry & Co - F&M Portfolio	9.74%	-33.33%	29.84%	0.31	18.63%	0.11	-0.04	0.04	\$274.0	\$2,000,000	Yes
55	Chesapeake Capital - Diversified	7.99%	-16.12%	15.32%	0.30	10.16%	0.05	0.46	0.60	\$1,446.7	\$10,000,000	Yes
56	Mondiale - Leveraged Trading Program	6.90%	-10.60%	11.07%	0.27	7.37%	-0.08	0.20	0.36	\$53.0	\$5,000,000	Yes
57	Clarke Capital Mgt, Inc. - Worldwide	7.65%	-16.72%	15.73%	0.27	9.22%	0.02	0.17	0.20	\$28.3	\$1,000,000	Yes
58	EMC Capital Mgt, Inc. - Classic	8.01%	-27.13%	22.95%	0.26	15.23%	0.03	0.38	0.34	\$135.7	\$2,000,000	Yes
59	Mondiale - Trading Program	5.79%	-5.43%	6.14%	0.25	4.31%	-0.37	0.32	0.97	\$88.0	\$5,000,000	Yes
60	Dolphin Capital - Global Diversified	7.61%	-32.36%	32.72%	0.25	19.63%	0.01	-0.13	0.14	\$37.8	\$3,000,000	Yes
61	Alder Capital - Alder Capital 20	7.32%	-28.45%	17.32%	0.24	12.00%	-0.01	0.18	0.21	\$119.0	\$1,000,000	Yes
62	Dolphin Capital - Global Diversified II	7.01%	-31.12%	31.70%	0.23	19.34%	-0.02	-0.12	0.12	\$44.6	\$3,000,000	Yes
63	John W. Henry & Co - Global Diversified	6.62%	-32.93%	32.61%	0.22	21.67%	-0.04	-0.10	0.12	\$48.0	\$10,000,000	Yes
64	John W. Henry & Co - Worldwide Bond	6.66%	-31.75%	25.70%	0.21	16.69%	-0.05	-0.08	0.07	\$334.0	\$1,000,000	Yes
65	District Capital Mgt - Select 2X	3.07%	-50.78%	46.97%	0.21	33.14%	-0.13	0.01	0.01	\$0.0	\$250,000	Yes
66	Smith Point Invst Ltd - Regular	6.34%	-16.60%	13.79%	0.20	9.26%	-0.12	0.31	0.60	\$22.6	\$250,000	Yes
67	Estlander & Ronnlund - GLocal XL	6.56%	-27.57%	24.05%	0.20	16.62%	-0.05	0.15	0.16	\$89.6	\$5,000,000	Yes
68	Sunrise Capital Mgt. - Diversified	6.21%	-20.00%	15.83%	0.19	11.30%	-0.11	0.22	0.32	\$211.1	\$10,000,000	Yes
69	Hawksbill - GD Half Leverage	6.03%	-14.41%	15.15%	0.18	10.12%	-0.14	-0.08	0.11	\$5.0	\$1,000,000	No
70	Meyer Capital Mgt, Inc. - Diversified	6.18%	-25.57%	20.20%	0.18	12.61%	-0.10	0.08	0.09	\$145.0	\$3,000,000	Yes
71	John W. Henry & Co - Global Analytics	5.92%	-26.81%	24.88%	0.18	17.32%	-0.09	-0.08	0.10	\$206.0	\$20,000,000	Yes
72	Eckhardt Trading Co - Global Financial	5.77%	-14.94%	10.64%	0.17	7.38%	-0.22	0.02	0.02	\$356.6	\$10,000,000	Yes
73	JPD - Global Diversified Program	5.57%	-13.86%	9.71%	0.16	7.00%	-0.26	0.10	0.13	\$18.5	\$3,000,000	Yes
74	John W. Henry & Co - Strategic Allocation	4.05%	-31.73%	28.46%	0.13	19.42%	-0.17	-0.20	0.24	\$1,413	\$5,000,000	Yes
75	Capricorn Advisory Mgt - FX 3X	4.97%	-5.94%	5.98%	0.12	3.95%	-0.61	0.34	0.70	\$55	\$500,000	Yes
76	Clarke Capital Mgt, Inc. - Orion	5.12%	-6.98%	9.80%	0.12	6.28%	-0.36	0.13	0.28	\$2	\$200,000	Yes
77	EMC Capital Mgt. - 2XL New	5.07%	-19.61%	16.38%	0.12	11.68%	-0.20	0.24	0.26	\$3	\$1,000,000	Yes
78	Dunn Capital Mgt - Financial Tops	2.93%	-41.30%	33.68%	0.12	22.66%	-0.19	-0.30	0.30	\$310	\$10,000,000	No
79	John W. Henry & Co - Dollar	1.24%	-43.14%	41.57%	0.12	24.23%	-0.25	-0.11	0.12	\$191	\$1,000,000	Yes
80	Alder Capital - Alder Capital 10	5.01%	-13.71%	8.61%	0.11	6.39%	-0.37	0.20	0.34	\$19	\$2,000,000	Yes

81	Appleton Capital Mgt - 25% Risk	4.04%	-30.49%	23.58%	0.10	16.21%	-0.20	0.04	0.05	\$156	\$1,000,000	Yes
82	Marathon Cap Growth - System CFE	4.66%	-10.30%	11.49%	0.08	8.61%	-0.31	0.04	0.08	\$11	\$1,000,000	Yes
83	Marathon Cap Growth - System Diversified	4.63%	-14.71%	12.84%	0.08	9.08%	-0.30	0.03	0.05	\$1	\$1,000,000	Yes
84	Rivoli International Fund (Managed Account)	4.44%	-14.58%	14.98%	0.08	10.63%	-0.27	0.22	0.32	\$137	\$5,000,000	Yes
85	Beacon Mgt Corp - Enhanced Financial Prg	4.52%	-28.61%	15.23%	0.08	10.96%	-0.26	-0.18	0.18	\$1	\$5,000,000	Yes
86	Tucson Asset Mgt - Macro	4.17%	-24.26%	17.26%	0.07	12.87%	-0.25	0.19	0.26	\$36	\$2,500,000	No
87	Drury Capital, Inc. - Diversified	3.90%	-25.28%	18.94%	0.07	12.56%	-0.27	0.11	0.11	\$212	\$100,000	Yes
88	Eickelberg & Assoc - Phoenix Program	4.55%	-11.15%	6.83%	0.05	4.68%	-0.60	-0.08	0.11	\$8	\$1,000,000	Yes
89	Cutler Investment Corp	4.17%	-17.36%	13.20%	0.05	9.53%	-0.33	-0.09	0.12	\$2	\$250,000	Yes
90	Sunrise Capital Mgt - CIMCO	3.28%	-25.21%	20.34%	0.05	14.48%	-0.28	0.03	0.03	\$189	\$10,000,000	No
91	FTC - Classic Program	2.68%	-33.77%	24.26%	0.05	17.94%	-0.26	-0.05	0.05	\$0	\$2,000,000	Yes
92	Hansen Capital Mgt - Managed Acct Prg	4.26%	-16.33%	11.26%	0.04	7.94%	-0.39	0.58	0.86	\$28	\$2,000,000	Yes
93	FX Concepts - Developed Market Currency P	4.23%	-12.95%	10.30%	0.03	7.16%	-0.43	0.12	0.15	\$4,700	\$1,000,000	Yes
94	Estlander & Ronnlund - GLocal Markets	4.10%	-15.02%	12.00%	0.03	8.91%	-0.36	0.16	0.21	\$50	\$5,000,000	Yes
95	John W. Henry & Co - International Forex	2.17%	-39.95%	24.93%	0.03	16.05%	-0.32	-0.26	0.25	\$149	\$1,000,000	Yes
96	Appleton Capital Mgt - 10% Risk	4.15%	-12.26%	9.40%	0.02	7.05%	-0.45	0.21	0.34	\$53	\$1,000,000	Yes
97	Eclipse Capital Mgt - Global Monetary	3.49%	-25.91%	15.13%	0.02	11.27%	-0.34	-0.22	0.19	\$310	\$5,000,000	Yes
98	SSARIS - Diversified Trading Program	3.45%	-26.12%	13.25%	0.00	9.48%	-0.41	-0.30	0.27	\$303	\$5,000,000	Yes
99	Kinkopf Capital Mgt - S&P Program (Propriet	1.45%	-34.21%	24.55%	0.00	17.28%	-0.34	0.34	0.31	\$0	\$100,000	Yes
100	Beacon Mgt Corp - Meka Program	-0.45%	-37.26%	30.65%	0.00	22.11%	-0.35	0.13	0.16	\$12	\$5,000,000	Yes

Excerpts from "*Building Wealth with Managed Futures*"

Annual Standard Deviation: "...indicates variance of return from the mean return.."

Sharpe Ratio: "...a risk-adjusted return statistic calculated using a 4.40% Risk-Free Rate of Return."

Downside Deviation: "Measures downside volatility by only including monthly performance less than a 7.5% Minimal Acceptable Rate of Return."

Sortino Ratio "...considers excess return over Minimum Acceptable Rate of Return (7.50%) and divides it by Downside Deviation."

Sterling Ratio "...a risk-adjusted return statistic calculated using the last 36 months of data."

Calmar Ratio "...represents the historical amount gained for each dollar risked ... it is calculated over the last 36 month period."

Past Performance is not Indicative of Future Results.

To order *Building Wealth with Managed Futures* visit

<http://www.autumngold.com>