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BarclayDataFinder
Commodity Trading Advisor Rankings

Top 10 Currency CTA - Past 12 Months
From Jan-2009 to Dec-2009

Ranked by Compound Annual Return

Program Name or Manager	12-Mo. Comp Ann. Return
1. D2W Capital Mgmt (Radical Wealth)	164.99%
2. Wealth Builder FX Group	76.65%
3. QuantFX AM (Managed Account)	35.63%
4. 24FX Management Ltd	28.11%
5. Mansa Wealth Mgmt (Skyline)	27.66%
6. Premium Currency (Curr. Plus)	27.64%
7. Cambridge Strategy (Emerging Mkts)	26.85%
8. Dacharan Capital (High Exposure)	25.50%
9. P/E Investments (FX Aggressive)	20.56%
10. Metro Forex (Cable Forex Fund)	19.94%

Ranked by Sharpe Ratio

Program Name or Manager	Sharpe Ratio
1. Capricorn Advisory Mgmt (FXG10)	8.03
2. Metro Forex (Cable Forex Fund)	4.98
3. Metro Forex Inc (Tri GI FX)	4.72
4. Cambridge Strategy (Emerging Mkts)	4.54
5. QuantFX AM (Managed Account)	3.99
6. Capricorn Advisory Mgmt (fxST Aggres.)	3.31
7. Wealth Builder FX Group	3.27
8. Capricorn Advisory Mgmt (fxST Growth)	3.18
9. DWS Hedge L/S Currency	3.06
10. Geo Economic Mgmt. System Ltd	2.97

Top 10 Currency CTA - Past 36 Months
From Jan-2007 to Dec-2009

Ranked by Compound Annual Return

Program Name or Manager	36-Mo. Comp Ann. Return
1. D2W Capital Mgmt (Radical Wealth)	75.77%
2. Rove Capital (Dresden)	33.20%
3. 24FX Management Ltd	30.01%
4. Metro Forex Inc (Tri GI FX)	21.44%
5. Premium Currency (Curr. Plus)	16.50%
6. P/E Investments (FX Aggressive)	14.90%
7. Swing Capital (FX)	13.07%
8. Excalibur Absolute Return Fund	11.19%
9. P/E Investments (FX Standard)	10.31%
10. Aurora Futures Corp (FX)	10.28%

Ranked by Sharpe Ratio

Program Name or Manager	Sharpe Ratio
1. Metro Forex Inc (Tri GI FX)	2.96
2. Geo Economic Mgmt. System Ltd	1.94
3. Swing Capital (FX)	1.91
4. Typhon Capital (Low-Lev. FX)	1.89
5. Premium Currency (Curr. Plus)	1.78
6. 24FX Management Ltd	1.64
7. Aurora Futures Corp (FX)	1.55
8. Excalibur Absolute Return Fund	1.55
9. D2W Capital Mgmt (Radical Wealth)	1.53
10. Rove Capital (Dresden)	1.48

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