

## The IASG Manager Database

Report Published as of 12-2006



This report displays all the Managers in the database. If the latest performance has not been reported, statistics will be blank. Managers at a new equity high are indicated by the symbol. Managers currently in a new maximum drawdown are indicated by the symbol. New programs that have recently been added to our database have a 'N' preceding their program name. Click the column heading to resort the listing.

Click Manager to see IASG Snapshot Report

Program Name	December 2006	2006 YTD	Last 3 Months	Last 12 Months	Correl-SP-500	Assets (\$Mil)	Max DD
<a href="#">NDX Capital Management-Shadrach Program</a>	3.00	204.57	25.41	204.57	-0.24	3.800	-21.53
<a href="#">Stein Investment Management-Trading Edge Program</a>	14.59	179.85	58.40	-	-0.38	2.877	0.00
<a href="#">Pearlman CTA - Silver Conservative Program</a>	47.17	178.68	128.74	178.68	0.08	0.072	-24.00
<a href="#">NAscendant Asset Advisors-Strategic2 Options Program</a>	29.96	139.66	19.30	139.66	-0.03	11.535	-35.65
<a href="#">Badger Investment Group-Index Program</a>	8.99	101.10	13.42	101.10	-0.42	0.370	-37.08
<a href="#">NAscendant Asset Advisors-Strategic1 Options Program</a>	27.16	73.88	9.19	73.88	-0.01	2.731	-15.39
<a href="#">Ace Capital Management-Mini Stock Index Program</a>	4.11	58.72	10.04	58.72	0.47	0.825	-5.42
<a href="#">Financial Commodity Investments-Option Selling Strategy</a>	7.28	58.52	7.31	58.52	-0.07	4.322	-16.26
<a href="#">Dighton World Wide Investments AG-Program Swiss Futures Trading 2X</a>	5.48	54.48	26.34	54.48	0.45	48.100	-22.29
<a href="#">Quality Capital-Enhanced Commodity Beta Programme</a>	-6.71	50.07	12.57	50.07	0.22	6.000	-16.25
<a href="#">NGlobal Capital Research-GCR Macro Program</a>	1.04	44.96	5.99	44.96	-0.60	0.044	-3.89
<a href="#">DEC Capital-Commodity Alternatives Program</a>	9.10	44.29	9.02	44.29	-0.11	16.100	-10.17
<a href="#">NDX Capital Management-Abednego Program</a>	1.00	42.67	11.04	42.67	0.13	6.500	-3.60
<a href="#">Antipodean Capital Management-CTA Strategy Program</a>	10.69	42.18	21.96	-	0.11	0.410	0.00
<a href="#">Somers Brothers Capital-Diversified Futures Program #1</a>	-4.86	39.68	9.69	39.68	0.49	3.650	-6.30
<a href="#">LJM Partners - Delta Neutral Option Writing</a>	3.55	38.14	8.54	38.14	0.10	95.729	-46.54
<a href="#">NPaskewitz Asset Management-Contrarian 3X Stock Index</a>	1.43	36.47	9.02	36.47	-0.00	16.600	-5.38
<a href="#">Quality Capital-Global Natural Resources</a>	-5.27	35.74	9.56	35.74	0.04	19.000	-22.69
<a href="#">Roy Fund, The - Systematic Equity Indices Mid-Cap</a>	9.85	35.41	37.95	35.41	-0.14	0.400	-30.12
<a href="#">Quality Capital-Global Diversified</a>	-1.53	35.11	13.48	35.11	-0.14	233.000	-20.21
<a href="#">Pere Trading Group-Pere Trading Program</a>	-1.06	34.18	3.31	34.18	-0.40	2.996	-5.61
<a href="#">Tactical Investment Management-Tactical Institutional Futures Program</a>	3.75	34.00	11.76	34.00	-0.12	31.481	-30.75
<a href="#">Intuit Capital-Strategic Index Program</a>	3.96	32.64	16.56	32.64	-0.30	3.720	-13.70
<a href="#">Marchese Capital Management-Diversified Futures Program</a>	3.93	31.93	30.01	31.93	0.56	0.244	-31.14
<a href="#">Shri Capital</a>	3.02	31.63	2.54	31.63	-0.23	0.100	-20.46
<a href="#">Briarwood Capital Management-Diversified 2XL</a>	-4.68	30.88	7.08	30.88	0.40	2.550	-16.21
<a href="#">Bohemia Capital Investments</a>	0.26	30.88	7.07	30.88	-0.35	28.100	-7.06
<a href="#">Dynasty Capital Management-Dynasty Diversified</a>	-4.13	30.73	14.68	30.73	-0.09	7.042	-30.83
<a href="#">MarketEthos Capital - ME Plus 3X Program</a>	8.74	30.58	5.24	-	-0.24	1.206	-4.13
<a href="#">CKP Finance Associates AG - LOMAX 2 Program</a>	9.79	30.44	-7.64	30.44	-0.06	7.007	-27.22
<a href="#">Alderon Capital Management FX Program</a>	0.10	30.42	-7.78	30.42	-0.01	7.000	-7.87
<a href="#">Future Gate Consultants Ltd. - Aggressive Growth Program</a>	8.55	28.93	18.15	28.93	0.68	3.040	-7.17
<a href="#">K4 Capital Management-MVS Trading System</a>	2.00	28.90	6.34	28.90	-0.26	13.600	0.00
<a href="#">KMJ Capital-KMJ Capital Currency</a>	0.17	28.81	8.40	28.81	0.02	33.063	-13.28
<a href="#">Rosetta Capital Management-Rosetta Trading Program</a>	3.42	28.10	22.66	28.10	0.01	22.271	-39.67
<a href="#">Haar Capital Management-Discretionary Commodity Trading Program</a>	1.88	27.46	17.88	27.46	0.05	19.739	-6.30
<a href="#">NVision Capital Management-VCM-Global Futures Program</a>	2.27	27.05	24.23	-	0.41	0.710	-17.19
<a href="#">Hyman Beck &amp; Co-Global Portfolio</a>	0.88	26.21	2.93	26.21	-0.05	365.666	-29.27
<a href="#">Heyden &amp; Steindl GmbH-Tomac2</a>	-6.14	26.19	-6.41	26.19	0.05	3.538	-40.16
<a href="#">Keck Capital Management-The Keck Program</a>	4.55	25.54	9.41	25.54	0.18	8.350	-27.30
Program Name	December 2006	2006 YTD	Last 3 Months	Last 12 Months	Correl-SP-500	Assets (\$Mil)	Max DD

M.S. Capital Management-Proprietary Program		-1.95	24.70	5.87	24.70	-0.25	1.068	-24.89
J E Moody - Commodity Relative Value Fund	⬆	4.37	23.90	12.31	-	0.40	2.064	0.00
Crescent Bay Capital Management-Premium Stock Index Program	⬆	2.25	23.36	4.20	23.36	0.15	1.800	-3.23
Sea Express Futures Fund		3.39	22.70	10.81	22.70	-0.11	11.370	-18.37
Grandway Multi-Strategy Fund, Ltd. (Class A)	⬆	4.10	22.07	10.74	22.07	0.28	81.460	-18.01
Mulvaney Capital Management-Global Diversified Program		1.60	21.94	2.04	21.94	-0.17	135.000	-26.01
Ancile Capital Management-Global Markets Program	⬆	6.59	21.73	15.56	21.73	0.61	1.850	-11.61
Grandway Multi-Strategy Fund, Ltd. (Class B)	⬆	4.20	21.09	10.87	21.09	0.66	81.460	-6.05
Nobel Investment Partners	⬆	10.96	21.06	32.10	21.06	-0.14	0.000	-31.44
Fort Orange-Global Strategic		0.50	20.82	5.26	20.82	-0.00	13.000	-39.24
N Dustin Dubia-Index Futures Program (SP500)	⬆	2.87	20.72	20.72	-	-0.22	0.100	0.00
Trendinvestor	⬆	1.62	20.72	18.85	20.72	0.19	0.133	-25.07
Cornerstone Quantitative Investment Group-Real Commodity Analysis		2.51	20.67	-0.50	20.67	-0.03	40.600	-5.63
YaoSun Strategic Investments--Hedged U. S. Stock Indices (HSI)	⬆	1.39	20.50	4.38	20.50	0.18	0.496	-2.64
Schindler Trading		-0.70	20.44	-8.80	20.44	0.08	2.600	-48.92
Quantitative Investment Management-Global Fund (3X)		-3.80	20.18	4.46	20.18	-0.27	69.140	-6.88
N Zenith Resources-Diversified Options	⬆	0.80	20.01	1.78	20.01	-0.24	43.737	0.00
Eickelberg & Associates-Stock Index Option Program		0.22	19.78	-2.48	-	-0.75	2.000	-2.69
K4 Capital Management-MVS LITE Program	⬆	1.20	19.68	3.30	-	-0.69	4.400	0.00
Claughton Capital-Auto-Reactive Positioning	⬆	1.43	19.61	4.50	19.61	-0.11	3.667	-15.78
Program Name		December 2006	2006 YTD	Last 3 Months	Last 12 Months	Correl-SP-500	Assets (\$Mil)	Max DD
Fall River Capital-Global Strategies HL		0.88	18.94	11.13	18.94	-0.16	6.503	-33.87
Quicksilver Trading - Diversified Program		-2.34	18.58	-1.03	18.58	-0.09	110.008	-26.24
AIS Futures - TAAP Composite		-1.86	18.05	7.17	18.05	0.38	30.723	-19.44
M.S. Capital Management-Global Diversified Program		0.08	18.03	1.13	18.03	-0.20	1.070	-20.87
Winton Capital-Diversified	⬆	2.20	17.86	7.03	17.86	-0.02	3,200.000	-25.59
Briarwood Capital Management-Diversified		-2.48	17.65	3.84	17.65	-0.27	112.950	-10.47
EMC Capital Mgmt-The Classic Program		-0.30	17.59	1.80	17.59	0.06	138.430	-45.35
William L. Crowley & Associates-Flag Trading System		17.70	17.56	22.18	17.56	0.49	65.446	-27.17
Skibo Asset Management-Bond Program	⬆	1.97	17.41	7.46	17.41	0.08	0.500	-4.25
Eclipse Capital Management-Strategic Opportunities Program		2.59	17.29	7.74	17.29	-0.06	3.657	-10.05
Solaris Opportunity Offshore Fund	⬆	0.85	16.96	3.01	16.96	-0.09	18.000	-2.95
FTC Commodity Fund Alpha		2.34	16.30	4.70	16.30	0.31	46.513	-16.85
Jaguar Investments Ltd - Commodity Trading Program		-0.33	16.29	-1.55	16.29	-0.14	30.350	-3.21
Censura Futures Management-Program 1 Option Writing	⬆	2.50	16.28	3.10	16.28	-0.07	35.000	-16.88
Saati Asset Management	⬆	4.38	16.25	2.17	16.25	-0.09	0.139	-16.31
Valu-Trac Investment Management-Strategic 4X Program	⬆	1.33	15.97	10.08	15.97	0.40	101.160	-11.48
BC Capital Management	⬆	1.37	15.28	3.60	15.28	0.52	28.827	-42.32
Dighton World Wide Investments AG-Program	⬆	1.38	14.55	5.42	14.55	0.47	2.045	-4.35
Swiss Futures Trading Conservative								
Be Free Investments-Stocks Plus	⬆	1.60	14.49	4.53	14.49	0.52	0.134	-34.20
Chicago Capital Management-Spread Arbitrage Proprietary Program	⬆	0.30	14.44	1.28	14.44	0.05	0.100	-27.70
Program Name		December 2006	2006 YTD	Last 3 Months	Last 12 Months	Correl-SP-500	Assets (\$Mil)	Max DD
Blackwater Capital Management-Blackwater Global Program	⬆	3.85	14.32	8.02	14.32	0.13	8.000	-15.11
Eclipse Capital Management-Global Monetary		5.72	14.19	11.50	14.19	-0.06	341.626	-25.95
M6 Capital Management-Standard Program		-0.24	14.06	1.25	14.06	0.23	20.396	-5.95
Athena Pro Series I Fund (class C)	⬆	1.26	13.86	2.61	13.86	-0.03	0.000	-11.58
Range Wise		-2.09	13.81	19.50	13.81	0.00	107.645	-23.64
MarketEthos Capital - ME Standard Program	⬆	2.63	13.76	3.95	-	-0.11	0.585	-0.60
FTC Asset Management Ltd.- Dynamic Program		9.46	13.71	21.00	13.71	-0.09	29.779	-49.27
FuturesOne - Speculative Ag Program		7.09	13.69	12.96	13.69	0.09	0.567	-55.50
SSARIS Advisors-Alpha Enhanced Equity	⬆	0.64	13.38	5.27	13.38	0.97	318.830	-34.43
Maestro Capital Management - GT Program	⬆	10.04	13.33	20.48	13.33	-0.00	12.123	-10.62
RGT Advisors - Managed Account Program	⬆	2.81	13.25	7.36	13.25	0.17	15.000	0.00
N GreenStream MF Ltd.-GreenStream Managed Futures		-3.05	13.04	-5.58	13.04	-0.29	3.000	-7.86
Zephyr Asset Management-Moderate Program	⬆	1.92	13.03	5.35	13.03	-0.00	10.600	-3.06

Kottke Associates-Swinford	↑	3.04	12.87	15.33	12.87	0.10	97.000	-9.89
Aspect Capital-Diversified	↑	5.51	12.81	10.84	12.81	-0.24	1,196.000	-21.53
Zenith Resources-Index Options	↑	0.96	12.78	1.39	12.78	0.10	38.588	-3.12
EMC Capital Mgmt-The New Program 2XL		-1.40	12.65	3.59	12.65	-0.27	2.296	-19.61
Heyden & Steindl GmbH-Tomac1	↑	0.07	12.57	7.33	12.57	-0.06	0.147	-20.99
Parrot Trading Partners	↑	9.06	12.42	1.67	12.42	-0.46	6.900	-20.46
NuWave-Combined Futures Portfolio, Ltd.	↑	4.93	12.28	5.74	12.28	-0.23	102.000	-15.38
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Traderight Limited-Global Resources Programme		-4.67	12.08	-3.02	12.08	-0.05	16.064	-4.67
Transtrend-Diversified Enhanced Risk (USD)	↑	5.29	12.04	14.14	12.04	-0.07	1,844.000	-9.36
Muirlands Capital-Diversified		2.70	11.94	14.98	11.94	-0.15	0.541	-44.50
Dekker Capital Management-Global Diversified Futures 3X		-20.56	11.70	0.71	11.70	0.37	59.200	-20.88
Attain Portfolio Advisors-Standard Program	↑	2.33	11.68	9.25	11.68	0.20	4.548	-8.71
Kinkopf Capital Management		-0.41	11.66	1.61	11.66	0.37	0.170	-34.21
Beach Capital-Horizon Programme		2.06	11.61	7.31	11.61	0.40	45.500	-12.78
Transtrend-Diversified Enhanced Risk (EUR)	↑	5.46	11.58	14.27	11.58	-0.20	783.000	-9.91
ACE Investments Strategists-Stock Index Premium Collection	↑	1.76	11.55	2.71	11.55	0.30	108.900	-7.78
Alder Capital-Global 20	↑	5.50	11.42	13.15	11.42	-0.02	127.400	-28.59
Waypoint Capital Management-Diversified Program		1.61	11.17	2.32	11.17	0.09	18.143	-18.98
Chesapeake Capital Corporation		3.32	10.90	8.29	10.90	0.08	1,540.586	-20.58
Mondiale Asset Management-Mondiale Trading Program	↑	0.87	10.88	3.59	10.88	0.30	86.000	-5.76
Chicago Capital Management-Spread Arbitrage Aggressive Program	↑	0.30	10.88	1.43	10.88	-0.05	22.700	-9.92
Mondiale Asset Management-Mondiale Leveraged Trading Program	↑	1.15	10.78	4.26	10.78	0.30	63.000	-14.68
Alis alternative Advisors Fund	↑	1.46	10.41	12.23	-	0.11	7.000	-7.23
Cervino Capital Management - Diversified Options Strategy	↑	0.46	10.35	2.25	10.35	-0.08	1.963	0.00
NuWave Investment-Combined Futures Portfolio 2x Program	↑	4.82	10.29	5.08	10.29	-0.20	421.000	-13.81
Capital Fund Management-Discus Composite		0.89	10.10	3.25	10.10	-0.04	1,718.972	-34.56
Diamond Capital Management-Options Program	↑	2.15	10.08	2.92	10.08	0.15	26.823	-3.17
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Rhicon 4XiM CMP		-0.41	10.06	4.99	10.06	0.04	66.500	-12.83
Kaiser Trading Group		-2.03	10.01	0.97	10.01	-0.22	610.000	-10.89
John Locke Investments - High Frequency Program	↑	0.82	9.92	2.15	9.92	-0.33	6.200	-2.84
Rotella Capital Management - Standard Leverage Program	↑	0.72	9.81	4.12	9.81	-0.14	761.200	-11.86
Villano Capital Management-Global Diversified - Large Portfolio		-6.00	9.78	-1.44	9.78	0.25	0.477	-6.00
National Bank of Canada-NBC Atrium Futures	↑	2.71	9.75	11.34	9.75	0.35	97.000	-6.41
Saxon Investment Corporation-Aggressive Diversified Program		-10.20	9.73	-6.53	9.73	-0.09	33.800	-65.86
Quantam-Global Statistical Arbitrage Program	↑	0.05	9.62	0.79	9.62	-0.35	16.018	-2.84
Alpha Asset Management, s.r.l.	↑	2.21	9.59	5.29	9.59	0.22	0.124	-2.30
NKelly Angle, Inc - Premier Diversified Program		-3.52	9.52	0.74	9.52	0.22	16.712	-25.90
Transtrend-Diversified Standard Risk (USD)	↑	3.52	9.40	9.27	9.40	-0.14	172.000	-7.09
Dominion Capital-Foreign Exchange	↑	0.88	9.34	4.44	9.34	0.00	12.000	-9.78
Transtrend-Diversified Enhanced Risk (CHF)	↑	5.30	9.32	13.03	9.32	0.22	14.000	-10.50
Fall River Capital-Global Strategies		0.44	9.01	5.06	9.01	-0.17	30.174	-18.15
Sunrise Capital-Expanded Diversified	↑	2.40	8.97	7.47	8.97	-0.18	1,281.071	-15.45
Abraham Trading-Diversified		1.36	8.88	7.85	8.88	-0.07	148.150	-31.96
Pugliese Capital Management-Foreign Exchange Program		-0.78	8.88	1.58	8.88	0.13	2.200	-15.09
Sunrise Capital-Diversified	↑	2.10	8.83	7.78	8.83	-0.19	175.936	-19.94
NJ.E.T. SA - Diversified Futures		-0.84	8.45	-1.13	-	-0.02	6.100	-3.66
SSARIS Advisors-Global Multi-Strategy		-0.83	8.22	1.47	8.22	0.48	41.041	-8.40
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CC Athena OS Fund	↑	0.62	8.05	1.03	8.05	-0.28	67.615	-1.30
Kottke Associates-Willis Program	↑	0.04	7.91	1.41	7.91	0.07	6.800	-9.96
Trend Management USA-TM Global Macro Dynamic Program		-0.07	7.84	0.04	7.84	-0.44	19.200	-1.53
John Locke Investments-Cyril Systematic USD Fund		-5.00	7.82	-2.74	7.82	0.16	10.078	-9.74
Innovative Capital Management-Premium Program		-0.81	7.77	-6.48	7.77	-0.04	5.000	-7.82

<a href="#">NAbelian Capital Management-Abelian Global Diversified Program</a>	▲	1.60	7.55	5.80	-	0.82	1.344	0.00
<a href="#">GIC-Global Diversified Trading Program</a>		-3.65	7.53	0.85	7.53	-0.25	24.900	-26.11
<a href="#">Dekker Capital Management-Global Diversified Futures</a>		-6.45	7.38	1.66	7.38	0.36	13.100	-6.76
<a href="#">Rochester Capital Limited</a>		-1.86	7.32	-1.29	7.32	-0.00	29.000	-7.33
<a href="#">MMC Capital P/L</a>		-3.63	7.28	-4.18	7.28	0.13	7.370	-9.86▼
<a href="#">Tucson Asset-TAMI Macro</a>	▲	6.53	7.21	8.00	7.21	-0.26	50.088	-24.26
<a href="#">C-View Limited-Leverage Program</a>	▲	0.14	6.98	1.29	6.98	0.35	688.000	-5.16
<a href="#">Hyde Park Associates-Counter Trend Program</a>		2.17	6.94	4.41	6.94	-0.00	27.000	-12.10
<a href="#">Clarke Capital Management-Millennium</a>		0.78	6.92	2.92	6.92	-0.27	75.800	-21.31
<a href="#">Salida Capital Corp - BTR Global Macro Program</a>		3.03	6.89	11.57	6.89	0.55	10.000	-22.96▼
<a href="#">Spectrum Asset Management LLC-Global Diversified</a>		1.22	6.70	0.52	6.70	-0.30	41.000	-17.32▼
<a href="#">Antipodean Capital Management-A\$ Currency Strategy Program</a>		-0.40	6.63	2.79	-	0.08	1.450	-3.43
<a href="#">Trident Asset Management-Global Diversified</a>	▲	0.66	6.36	2.09	6.36	0.20	5.000	-6.20
<a href="#">Kottke Associates-JVPT</a>		0.99	6.32	6.39	6.32	-0.04	92.000	-15.83▼
<a href="#">Campbell &amp; Company-Global Diversified (Large)</a>	▲	7.85	6.31	11.25	6.31	0.00	1,200.200	-29.50
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<a href="#">EMC Capital Mgmt-The New Program</a>		-0.50	6.08	2.10	6.08	-0.17	1.466	-14.70▼
<a href="#">Chicago Capital Management-Spread Arbitrage Conservative Program</a>	▲	0.15	6.04	0.86	6.04	-0.08	1.500	-1.03
<a href="#">Alder Capital-Global 10</a>	▲	2.40	5.86	5.93	5.86	-0.04	19.300	-13.35
<a href="#">Red Rock Capital Management-Diversified Program</a>		-1.69	5.69	1.10	5.69	0.38	2.460	-17.75
<a href="#">Transtrend-Diversified Standard Risk (EUR)</a>	▲	3.09	5.59	7.92	5.59	-0.18	360.000	-6.86
<a href="#">Campbell &amp; Company-Financial Metal &amp; Energies (Large)</a>	▲	7.90	5.56	10.68	5.56	0.12	10,906.300	-41.92
<a href="#">Winkler Capital Management-Storoinjets-FX Program</a>		-1.84	5.50	-0.00	5.50	-0.06	0.053	-1.84▼
<a href="#">Appleton Capital Management-25% Risk Program</a>	▲	10.66	5.43	16.46	5.43	0.02	178.315	-31.36
<a href="#">Hornbeam Capital Management-Diversified Intraday Program</a>		0.17	5.39	0.62	5.39	-0.18	2.670	-7.16
<a href="#">TrendConcept Fund MAA</a>		1.13	5.39	2.27	5.39	0.49	35.919	-3.75▼
<a href="#">FTC Asset Management Ltd.- Classic Program</a>		8.39	5.38	15.81	5.38	-0.10	67.896	-33.77▼
<a href="#">Lynx Asset Management AB</a>		1.19	5.34	2.85	5.34	-0.28	899.000	-10.78
<a href="#">Quantitative Investment Management-Quantitative Global Program</a>		-1.28	5.30	1.34	5.30	0.08	527.750	-9.57
<a href="#">Hyde Park Associates-Hyde Park Composite</a>		2.55	5.26	6.65	5.26	0.46	134.000	-9.97▼
<a href="#">Be Free Investments-Income Strategy (Client)</a>	▲	0.34	5.07	2.97	5.07	-0.09	6.795	-6.00
<a href="#">Attain Portfolio Advisors-Phoenix Energy</a>		1.70	4.93	6.83	4.93	-0.51	1.852	-14.18▼
<a href="#">Sunrise Capital-Financial (CIMCO)</a>		2.80	4.90	7.15	4.90	-0.14	196.421	-25.25
<a href="#">Thalheim Capital-LTS</a>		0.06	4.88	5.26	4.88	0.41	15.500	-10.22
<a href="#">SSARIS Advisors-Secured Participating Note</a>		-1.70	4.85	1.16	4.85	0.34	109.540	-4.77
<a href="#">Kawaller - Long Option Convergence Trading</a>		14.73	4.82	8.06	4.82	-0.27	0.829	-56.80
Program Name		December 2006	2006 YTD	Last 3 Months	Last 12 Months	Correl-SP-500	Assets (\$Mil)	Max DD
<a href="#">Roy Fund, The - Systematic Equity Indices Large-Cap</a>		1.23	4.66	6.23	4.66	-0.18	0.593	-9.12▼
<a href="#">Antipodean Capital Management-Commodity Program</a>		-0.72	4.39	-5.55	-	-0.52	0.100	-5.55▼
<a href="#">Liberty Funds Group-Liberty Commodity Partners</a>		-2.66	4.17	6.26	4.17	0.23	26.700	-10.95▼
<a href="#">Appleton Capital Management-Global Opportunity Program</a>	▲	6.12	4.15	8.97	4.15	0.45	14.308	-11.21
<a href="#">Rhicon Currency Management-Rhicon Strategic Program</a>		-0.93	3.99	5.87	3.99	0.08	165.000	-3.21
<a href="#">Cornerstone Quantitative Investment Group-International Value</a>		4.55	3.98	-0.59	3.98	-0.27	475.200	-12.54▼
<a href="#">Rivoli Managed Account Program USD</a>		6.67	3.57	10.38	3.57	0.34	0.810	-13.49▼
<a href="#">Blue Fin Capital Pty Ltd-Currency Program</a>		-3.25	3.53	-0.38	3.53	-0.17	27.400	-10.15
<a href="#">Appleton Capital Management-10% Risk Program</a>	▲	4.17	3.52	6.60	3.52	0.01	66.837	-10.58
<a href="#">Currency Insight-Diversified Systematic FX Programme</a>		-1.99	3.38	3.83	3.38	0.09	104.500	-7.74▼
<a href="#">Saxon Investment Corporation-Diversified Program</a>		-5.33	3.37	-3.48	3.37	-0.05	41.100	-41.55
<a href="#">TYL Trading - Diversified</a>		-2.22	3.27	1.11	3.27	0.00	7.858	-3.56▼
<a href="#">Steadfast Resource Associates-Index &amp; Physical Options Program</a>		0.78	3.10	1.38	3.10	0.16	3.663	-4.43▼
<a href="#">Crabel Capital Management-Bueth Crabel Diversified Futures Program</a>		-0.76	3.00	-0.53	3.00	0.18	232.000	-4.79
<a href="#">SEMA4 Group - Allegiant Program</a>	▲	2.15	2.76	2.95	-	0.39	0.250	-1.54
<a href="#">Northfield Trading-Diversified</a>		-0.50	2.75	0.28	2.75	-0.06	64.600	-27.04
<a href="#">Clarke Capital Management-Orion</a>		-2.41	2.59	0.46	2.59	-0.06	2.500	-11.23

Eckhardt Trading-Standard Program	-2.44	2.44	4.06	2.44	-0.01	432.100	-29.08
Dominion Capital-Global Financial	-0.57	2.44	2.83	2.44	-0.01	50.000	-14.44
Xenon Capital Management-Fixed Income Program	2.00	2.36	2.77	2.36	-0.23	18.831	-3.03
Program Name	December 2006	2006 YTD	Last 3 Months	Last 12 Months	Correl-SP-500	Assets (\$Mil)	Max DD
JPD Enterprises-Global Diversified	-2.20	2.27	0.25	2.27	0.06	18.309	-35.65
ClaraVista Capital Management-Polaris	-0.26	2.25	9.02	2.25	0.55	0.500	-11.27
Cornerstone Quantitative Investment Group-Computerized Trading	-1.46	2.19	1.05	2.19	-0.11	47.400	-8.07
NJaguar Investments Ltd - Discretionary Program	0.76	2.13	2.13	-	-0.79	5.038	-0.09
Rivoli Managed Account Program (EUR)	6.60	2.05	10.03	2.05	-0.20	33.170	-27.86
Sharmac Capital Management-Managed Account	0.62	1.79	-0.11	1.79	0.02	73.112	-1.94
John Locke Investments-Cyril Sytematic	-4.51	1.75	-3.68	1.75	-0.14	122.000	-12.72
Clarke Capital Management-Jupiter	-0.01	1.74	7.67	1.74	0.34	3.000	-13.13
Xenon Capital Management-Diversified Program	1.70	1.66	4.23	1.66	0.02	44.733	-3.42
Crabel Capital Management-Crabel Diversified Futures Program	-0.30	1.63	0.44	1.63	0.06	2,686.000	-4.23
Hyman Beck & Co- Macro Strategies Portfolio	-0.94	1.59	-0.31	1.59	-0.17	1.815	-29.27
Eckhardt Trading-Global Financial	-2.50	1.55	5.16	1.55	-0.28	246.400	-14.96
MERIT Alternative Investments GmbH-Futures	-1.04	1.35	-1.08	1.35	-0.21	25.000	-9.11
Eckhardt Trading-Higher Leverage	-3.14	1.26	4.46	1.26	0.03	140.000	-40.46
AIS Futures MAAP (2x-4x) Composite	-9.35	1.26	11.55	1.26	0.03	97.857	-45.58
NDrury Capital-Multi-Strategy Program	0.48	1.10	0.73	-	0.17	31.147	-1.28
Arch Capital Management-Arch Capital Program	-0.85	1.09	-1.54	1.09	0.30	7.300	-6.95
Four Winds Capital	0.46	1.03	0.35	1.03	0.30	0.130	-30.52
Marathon Capital Growth-System Diversified	-5.78	0.97	-1.48	0.97	0.01	0.765	-20.44
Trident Asset Management-Global Currency 2x	0.18	0.88	0.89	0.88	0.14	28.100	-3.89
Program Name	December 2006	2006 YTD	Last 3 Months	Last 12 Months	Correl-SP-500	Assets (\$Mil)	Max DD
Carat Capital-Non-Linear Financial	0.20	0.79	-0.40	0.79	-0.02	1.000	-4.06
Dominion Capital-Sapphire Program	-0.54	0.44	2.97	0.44	0.17	80.000	-3.89
Trident Asset Management-Global Currency	0.09	0.21	0.46	0.21	0.13	7.000	-1.95
Rivoli International Fund USD	3.89	0.20	0.32	0.20	0.03	24.810	-14.79
Adobe Asset-Financial Futures Discretionary	0.16	0.16	0.44	0.16	0.04	105.392	-2.63
High Cotton Company	0.37	0.02	2.43	0.02	0.12	0.800	-18.03
Shaffer Asset Management-Diversified-II	-8.67	-0.04	-6.90	-0.04	0.07	2.089	-22.19
Parizek Capital-Futures Trading Program	1.15	-0.05	2.42	-0.05	-0.17	1.163	-45.83
Argus Capital Management Pty Ltd-Dynamic Multi-strategy Program	4.48	-0.09	2.44	-0.09	0.07	8.100	-16.57
CMK Trading-Managed Account Program	-0.19	-0.11	0.46	-	0.39	2.500	-0.56
Yutaka Futures-Arbitrage	-1.26	-0.19	-0.88	-0.19	-0.09	1,554.302	-17.79
Marathon Capital Growth-System CFE	-4.78	-0.30	-2.20	-0.30	-0.15	17.278	-12.53
Perreard Partners Investment SA-PPI Forex Fund	0.05	-0.33	-0.12	-0.33	-0.05	2.260	-8.60
Vaca Capital Management-Global Diversified Program	-1.03	-0.44	7.67	-0.44	0.13	1.100	-14.30
Fall River Capital-Salt River Program	-0.22	-0.46	0.51	-0.46	-0.18	10.475	-1.33
Sunrise Capital-Currency	0.60	-0.60	6.35	-0.60	0.06	113.809	-27.64
Capricorn Advisory Management-Systementum FX2x	-2.59	-0.87	-0.49	-0.87	0.02	0.500	-14.94
Technical Niche Trading	-5.25	-0.91	-9.84	-0.91	0.04	6.396	-13.62
CTS Capital Management-Diversified II Program	-1.73	-1.10	-5.80	-	-0.14	3.793	-8.53
SSARIS Advisors-Diversified Trading	-3.41	-1.10	-4.70	-1.10	-0.07	283.140	-34.28
Program Name	December 2006	2006 YTD	Last 3 Months	Last 12 Months	Correl-SP-500	Assets (\$Mil)	Max DD
NuWave Investment Corp-Electronic Futures	-0.04	-1.32	0.49	-1.32	-0.21	9.730	-7.90
DUNN Capital Management-World Monetary Assets System (WMA)	3.20	-1.37	14.05	-1.37	0.01	497.951	-54.59
Hawksbill Capital Management-GDP Low Vol (Pro Forma) Program	-2.75	-1.48	6.84	-1.48	-0.15	3.000	-13.11
Marathon Capital Growth-System FX	-0.15	-1.57	2.16	-1.57	-0.06	23.931	-6.81
Rivoli International Fund (EUR)	3.73	-1.80	0.09	-1.80	-0.28	134.450	-15.49
Kybrant Capital Management-Select Strategies	-0.56	-2.14	-2.58	-2.14	-0.18	5.565	-12.17
Mantis Trading - Premium Program	2.82	-2.21	5.49	-2.21	0.68	0.143	-13.99
Bell Fundamental Futures-Standard Program	-0.80	-2.43	9.88	-2.43	-0.14	21.100	-24.64
Hyman Beck & Co-FasTrac Portfolio	-0.05	-2.50	-0.28	-2.50	-0.11	77.449	-13.28
Alinpa Trading Limited - 1XL	-1.32	-2.55	-2.88	-2.55	0.25	2.634	-6.42
Pirates of Profit CTA - CA\$H C.O.W. Program	1.89	-2.62	-10.17	-	-0.68	2.303	-20.87
Mapleridge Fund Limited - Class A (Div)	-5.96	-2.66	-6.85	-2.66	-0.22	1,132.000	-9.85
Antipodean Capital Management-Currency Program	1.18	-2.72	0.31	-	0.33	1.100	-5.70
Macquarie Global Active Currency Fund	2.20	-2.90	1.87	-2.90	-0.10	404.623	-5.71
Shaffer Asset Management-Foreign Exchange	-0.06	-2.96	-0.29	-2.96	0.19	7.931	-33.47

(FX)							
Program Name	December 2006	2006 YTD	Last 3 Months	Last 12 Months	Correl-SP-500	Assets (\$Mil)	Max DD
Estlander & Ronnlund-Global Markets	-1.27	-3.07	0.45	-3.07	-0.16	315.370	-14.99
Marathon Capital Growth-Multi-Strategy Plus	-4.96	-3.26	-2.79	-3.26	-0.04	31.566	-16.34
Alinpa Trading Limited - 2.5XL USD	-3.33	-3.27	-6.55	-	-0.25	5.570	-14.26
CRG Partners	-3.56	-3.31	-6.09	-3.31	0.00	664.216	-17.24
Stonebrook Structured Products-Stonebrook FX Carry Program (2.5X)	3.62	-3.40	2.60	-3.40	0.10	23.150	-19.63
Program Name	December 2006	2006 YTD	Last 3 Months	Last 12 Months	Correl-SP-500	Assets (\$Mil)	Max DD
John Lo Sordo & Company-Global Diversified Program	-1.48	-3.44	-0.25	-3.44	0.46	11.025	-13.94
Hansen Capital-Managed Account Program	1.52	-3.59	-2.35	-3.59	0.13	27.975	-17.12
AIS Futures MAAP (3x-6x) Composite	-14.28	-4.56	16.72	-4.56	0.02	40.988	-63.78
Mark J. Walsh & Co-Standard Program	-10.50	-4.72	0.99	-4.72	-0.03	66.600	-43.04
John W Henry-International Foreign Exchange	4.03	-4.94	7.99	-4.94	-0.06	145.000	-55.23
Capricorn Advisory Management-Capricorn FX3x	-0.30	-4.99	-1.40	-4.99	-0.20	62.300	-7.38
Hamer Trading - Diversified Program	0.48	-5.27	-4.19	-5.27	-0.27	3.869	-38.45
Clarke Capital Management-Worldwide	-5.92	-5.30	-4.23	-5.30	-0.06	18.100	-18.17
Eickelberg & Associates-Phoenix Trading	0.17	-5.46	0.10	-5.46	-0.03	6.500	-17.39
Marathon Capital Growth-System Financial	-4.73	-5.54	-3.67	-5.54	0.00	13.903	-21.46
Guarda Capital Management-Low-Volatility Institutional Program	-1.04	-5.79	-0.51	-5.79	0.49	2.334	-13.02
Kelly Angle Inc. - Genesis Program	-11.04	-5.88	-7.22	-5.88	-0.31	17.070	-44.24
Chazoneering-Nehemiah-Pritiva Multi-Strategy	-0.36	-6.05	-6.31	-6.05	-0.71	1.850	-14.89
RAM Management-MRTP 1X-Conservative	1.23	-6.15	6.48	-6.15	-0.11	6.070	-14.82
PAS Management-MIDAS Program	-16.00	-6.35	-17.10	-6.35	-0.34	18.740	-60.38
Hawksbill Capital Management-Global Diversified	-6.15	-6.40	12.04	-6.40	-0.16	29.700	-61.78
Alinpa Trading Limited - 2.5XL Euro	-3.41	-6.49	-7.34	-6.49	0.08	3.124	-15.73
MQ Specialist Investment Management Limited - Global Futures Program	-0.66	-6.63	-3.89	-6.63	0.06	47.900	-6.65
Spectrum Asset Management LLC-Currency Program	0.69	-7.37	3.21	-7.37	-0.07	7.000	-14.84
Estlander & Ronnlund-Global XL	-2.67	-7.48	0.54	-7.48	-0.06	185.720	-28.15
Program Name	December 2006	2006 YTD	Last 3 Months	Last 12 Months	Correl-SP-500	Assets (\$Mil)	Max DD
John W Henry-Global Analytics® Family of Programs	-7.25	-7.71	-4.19	-7.71	-0.20	193.000	-26.81
FXdirekt Bank AG-FX500 Currency Trading System	-1.35	-7.81	-0.93	-7.81	0.05	0.295	-7.81
Capricorn Advisory Management-Capricorn FX7x	-0.42	-7.94	-2.29	-7.94	-0.10	62.300	-13.22
John W Henry-Worldwide Bond	-10.25	-8.11	-18.93	-8.11	-0.19	197.000	-31.75
Parizek Capital-Currency Program	-10.36	-8.32	-5.27	-	-0.06	0.192	-15.37
John W Henry-Financial & Metals	-8.23	-8.63	-11.91	-8.63	-0.05	214.000	-43.60
Wallwood Consultants LTD-Forex Program	-1.86	-8.92	-3.15	-8.92	-0.20	11.200	-33.94
Ebisu Portfolio Management - Diversified Program	-2.19	-9.16	3.75	-9.16	-0.08	0.527	-25.16
Absolute Asset Management-Absolute FX Program	-2.97	-11.20	-9.94	-11.20	-0.26	16.024	-23.17
Meyer Capital Management	5.09	-11.24	0.23	-11.24	-0.11	135.000	-25.31
DUNN Capital Management-DUNN Combined Financial Program (DCF)	-0.91	-11.54	-0.99	-11.54	-0.08	15.844	-51.78
Pacific Capital Advisors-Global-5 (Proprietary)	-6.75	-11.63	-1.92	-11.63	0.30	0.133	-21.10
Clarke Capital Management-Global Magnum	-5.77	-11.71	-3.78	-11.71	-0.15	29.500	-21.61
Mapleridge Fund Limited - Class B (Div 2.5X)	-15.05	-12.14	-17.82	-12.14	-0.21	300.000	-25.16
Pacific Capital Advisors-Global-5 (Client)	0.07	-12.35	5.35	-	0.50	4.391	-19.57
Drury Capital-Financial Strategy Program	2.75	-12.65	0.23	-12.65	0.04	0.860	-16.83
John W Henry-Strategic Allocation	-6.57	-13.00	-7.52	-13.00	-0.15	1,133.000	-31.73
John W Henry-Global Diversified	-12.66	-14.49	-10.77	-14.49	-0.12	38.000	-32.93
Cutler Investments-Cutler Trading Program	2.05	-14.86	6.57	-14.86	-0.07	2.264	-20.51
Pardo Capital-XT 99 Diversified	-15.53	-15.11	-21.22	-15.11	-0.22	19.453	-40.01
Program Name	December 2006	2006 YTD	Last 3 Months	Last 12 Months	Correl-SP-500	Assets (\$Mil)	Max DD
Drury Capital-Diversified Trend-Following Program	3.37	-15.41	-7.51	-15.41	-0.19	161.381	-32.52
Monarch Capital Management-FX Multi-Strategy	-5.34	-15.48	-3.35	-15.48	0.04	17.100	-21.00
Clarke Capital Management-Global Basic	-9.77	-16.04	-0.79	-16.04	0.04	9.700	-22.97
Pacific Capital Advisors-Diverse 1 (Proprietary)	-5.71	-17.68	0.05	-17.68	0.19	0.303	-24.94
RAM Management Group-RAM MRTP Aggressive	5.00	-18.03	23.03	-18.03	-0.21	0.450	-40.98
Integrated Managed Futures Corp-IMFC Composite	-6.15	-18.56	-8.42	-18.56	-0.01	9.907	-36.78
UNISystems Research - 5D Option Program	-0.50	-19.63	-7.42	-19.63	0.32	0.400	-24.84
Guarda Capital Management-Diversified Trading Program	-3.70	-19.88	-6.46	-19.88	0.28	1.171	-34.39
Hamer Trading - Stock Index Program "A" (Proprietary)	-1.84	-20.12	-6.93	-20.12	-0.13	0.456	-59.50

<u>Tzanetatos Capital-Global Titan Original Program</u>	-5.86	-20.31	-8.91	-20.31	0.32	0.915	-20.31	▼
<u>John W Henry-Currency Strategic Allocation Program (CSAP)</u>	-0.35	-21.72	3.09	-21.72	0.02	14.000	-45.64	▼
<u>Montague Financial-Pascal 100k Program</u>	8.65	-21.95	0.79	-21.95	-0.02	2.000	-29.63	▼
<u>Pacific Capital Advisors-Diverse-1 (Client)</u>	-8.40	-22.77	-2.86	-22.77	0.40	1.389	-31.08	▼
<u>BAM Asset Management-Program 1</u>	3.65	-23.16	4.05	-23.16	0.31	0.131	-41.07	
<u>DUNN Capital Management-Targets of Opportunity System (TOPS)</u>	-9.72	-29.68	-19.66	-29.68	-0.06	244.787	-51.68	▼
<u>John W Henry-Dollar</u>	-8.62	-33.35	-9.02	-33.35	-0.04	180.000	-51.47	▼

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