THE BARCLAY GROUP

Top 10 Systematic CTA - Past 36 Months
From Jan-2004 to Dec-2006

Ranked by Compound Annual Return

Program Name or Manager	36-Mo. Comp Ann. Return
1. Altruid Systems (A)	20.48%
2. Altis Partners (GFP)	17.52%
3. Winton Capital Mgmt. (Diversified)	16.63%
4. DigiLog Capital (Full Port.)	16.59%
★ 5. NuWave Inv. Corp. (Combined 2X)	16.57%
6. Fort Orange Capital Mgmt (Gl. Strat.)	15.86%
7. Quicksilver Trading, Inc.	12.61%
8. Eagle Trading Systems (Risk Alloc.)	11.78%
9. Crabel Div. Futures 4X - Fund Ltd G	10.26%
10. Transtrend (DTP/Enhanced Risk - USD)	10.23%

Ranked by Sharpe Ratio

Program Name or Manager	Sharpe Ratio
1. Altruid Systems (A)	2.75
★ 2. NuWave Inv. Corp. (Combined 2X)	1.09
3. Winton Capital Mgmt. (Diversified)	0.87
4. DigiLog Capital (Full Port.)	0.84
5. Crabel Div. Futures 4X - Fund LP G	0.79
6. Crabel Div. Futures 4X - Fund Ltd G	0.76
7. Altis Partners (GFP)	0.69
8. Transtrend (DTP/Enhanced Risk - EUR)	0.65
9. Transtrend (DTP/Enhanced Risk - USD)	0.65
10. Eagle Trading Systems (Risk Alloc.)	0.63

Source: Barclay Trading Group http://www.barclaygrp.com