

# Top CTA Rankings

## Altegris Investments Inc.

### Run Detailed Rankings of the CTA Programs We Track

Below are detailed rankings pulled from the 350+ managed futures programs tracked by our affiliate International Traders Research Inc. You can change the program type, timeframe and ranking criteria as desired.

CTA Rankings**					
Show <span>top 25</span> <span>emerging &amp; established</span> programs <span>over the last 60 months</span> ranked by <span>Return</span> <span>&gt; RANK</span>					
DATE RANGE: 01/03 - 12/07					
	Program	Snapshot	AROR	YTD	WDD
1	Di Tomasso Group Inc.: Equilibrium Program *FRN*		56.66%	41.82%	-23.19%
2	LJM Partners Ltd.: Neutral S&P Option Premium Writing Program		43.81%	21.35%	-15.48%
3	AIS Futures Management LLC: MAAP 3X-6X *QEP*		39.69%	84.28%	-37.56%
4	Solaris Capital Management, LLC: Solaris Market Neutral Portfolio *QEP*		37.81%	49.00%	-12.86%
5	Red Oak Commodity Advisors, Inc.: Fundamental Trading Program		28.71%	29.38%	-33.19%
6	AIS Futures Management LLC: MAAP 2X-4X *QEP*		27.36%	53.81%	-25.14%
7	Michael J. Frischmeyer, CTA: Iowa Commodities Limited *CLSD*		24.21%	-37.69%	-52.92%
8	Ace Investment Strategists, LLC: Stock Index Premium Collection Program		22.66%	-0.34%	-28.31%
9	Saxon Investment Corporation: Aggressive Diversified Program		21.88%	38.52%	-30.87%
10	Covenant Capital Management, LLC: Original Trading Program		21.54%	0.93%	-16.28%
11	Raithel Investments, Inc.: Target Volatility Program *QEP*		20.72%	0.84%	-11.39%
12	Strategic Investments LLC: Commodity Program		19.94%	27.79%	-14.31%
13	Altis Partners (Jersey) Limited: Global Futures Portfolio *QEP*		19.59%	19.77%	-24.66%
14	Abraham Trading Company: Diversified Program		18.58%	19.96%	-27.18%
15	Winton Capital Management Ltd: Diversified Trading Program *CLSD*		16.96%	16.24%	-11.73%
16	Range Wise, Inc.: Range Wise Program *CLSD* *QEP*		16.13%	13.62%	-21.54%
17	Zenith Resources, Inc.: Index Options Program		15.59%	10.47%	-3.74%
18	Be Free Investments, Inc.: Stocks Plus Program		15.56%	9.65%	-4.42%
19	Tactical Investment Management Corp.: Institutional Futures Program		15.27%	9.64%	-30.75%
20	Eckhardt Trading Company: Higher Leveraged Program		14.62%	39.81%	-12.78%
21	NuWave Investment Corp.: Combined Futures Portfolio 2X		14.59%	-0.03%	-13.93%
22	Witter & Lester, Inc.: Stock Index Futures Program		14.04%	11.26%	-9.35%
23	Superfund Group: Superfund Cayman		14.03%	-4.44%	-31.84%
24	Capital Fund Management S.A.: Discus Program *QEP* *CLSD*		13.93%	21.92%	-15.93%
25	Ansbacher Investment Management, Inc.: General Accounts Program		13.67%	5.45%	-2.26%

PAST RESULTS ARE NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

Inception: Date of Program Inception; AROR: Annualized Rate of Return; YTD: Year to Date Performance; WDD: Worst Drawdown; AUM: Assets Under Management

POWERED BY IITA

Data Provided by International Traders Research