

# \$5MM Hypothetical Portfolio

TriGlobal FX (Metro Forex)

## Contact Information Annual Returns

**Peter Catranis**  
 Accredited Investment Management  
 Wells Fargo Tower 13th Floor  
 2030 Main Street, Irvine, CA 92614  
 Telephone: 800 994 5757  
 Facsimile: 949 376 8025  
 E-mail: [peter@catranis.com](mailto:peter@catranis.com)  
 Web Site: [www.catranis.com](http://www.catranis.com)

### Fund Information

Program Name Metro Forex  
 Start Date January 2005  
 Minimum Account \$1,000,000  
 Management Fee 2%  
 Performance Fee 20%  
 Margin to Equity 300.00%  
 Type of Program Systematic  
 Round Turns/Million 12,000

### Performance Measurement Statistics

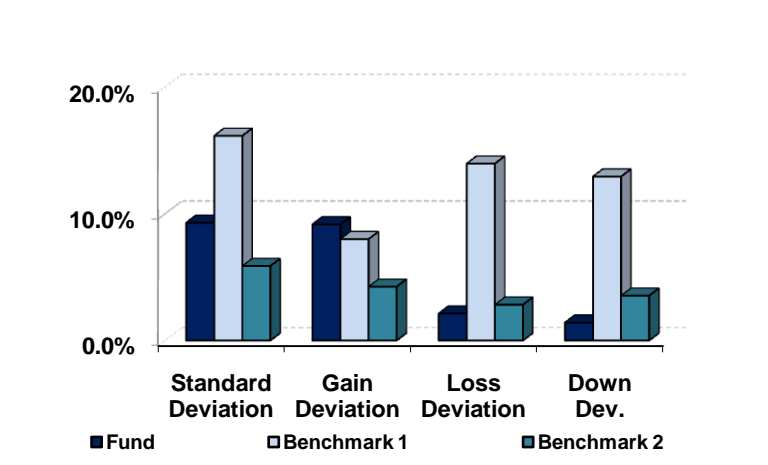
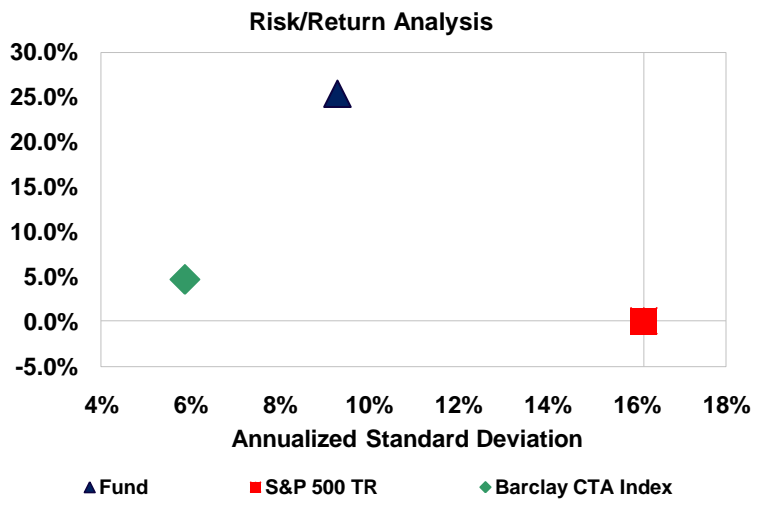
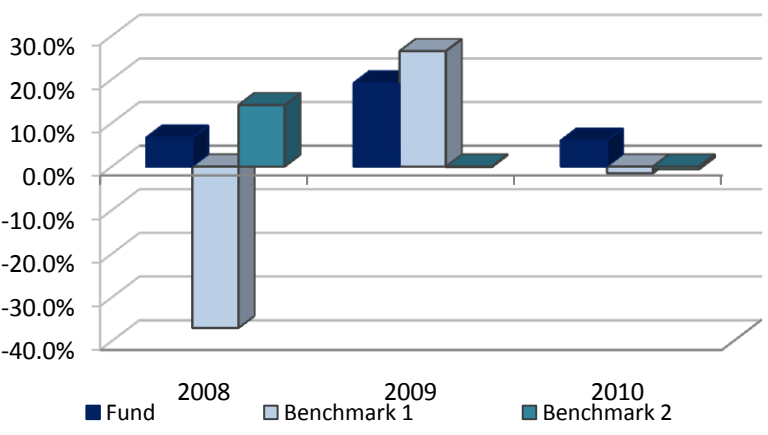
Growth of \$1,000.	Fund	BM 1	BM 2
Inception to date	\$3,407	\$1,006	\$1,284

Annual Returns	Fund	BM 1	BM 2
2010	5.96%	-1.50%	-0.60%
2009	19.12%	26.46%	-0.10%
2008	6.63%	-37.00%	14.09%

Annualized Risk	Fund	BM 1	BM 2
Standard Deviation	9.29%	16.15%	5.88%
Semi Deviation	5.38%	20.99%	5.30%
Gain Deviation	9.17%	8.00%	4.25%
Loss Deviation	2.13%	13.95%	2.82%
Downside Deviation (RF)	1.41%	12.93%	3.54%
Maximum Drawdown	-2.0%	-50.9%	-5.1%
Sharpe Ratio (RF)	2.20	-0.08	0.34
Sortino Ratio (RF)	14.20	-0.21	0.52

Return	Fund	BM 1	BM 2
Cumulative Return	241%	1%	28%
Monthly Max Gain	17.6%	9.6%	5.5%
Monthly Max Loss	-2.0%	-16.8%	-2.9%
Monthly % Profitable	86.2%	63.1%	55.4%

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2010	1.27%	2.66%	1.86%	2.12%	-2.02%								5.96%
2009	1.02%	1.01%	1.80%	1.43%	1.26%	1.34%	0.93%	-0.91%	4.26%	2.62%	2.01%	0.93%	19.12%
2008	7.69%	-0.59%	0.46%	0.19%	0.73%	0.13%	-1.12%	-0.29%	-0.02%	0.46%	-0.78%	-0.14%	6.63%



FUTURES AND COMMODITIES TRADING INVOLVES SIGNIFICANT RISK AND IS NOT SUITABLE FOR EVERY INVESTOR. INFORMATION CONTAINED HEREIN IS STRICTLY THE OPINION OF ITS AUTHOR AND IS INTENDED FOR INFORMATIONAL PURPOSES. INFORMATION IS OBTAINED FROM SOURCES BELIEVED RELIABLE, BUT IS IN NO WAY GUARANTEED. OPINIONS, MARKET DATA AND RECOMMENDATIONS ARE SUBJECT TO CHANGE AT ANY TIME. PAST RESULTS ARE NOT INDICATIVE OF FUTURE RESULTS.