

# PERFORMANCE JANUARY

## HEDGE FUNDS

### FUNDS WITH A MINIMUM OF \$120m REPORTING BETWEEN 17/2 AND 23/2\*

Compiled by HFMWeek from data provided by BarclayHedge

ONE-MONTH RETURNS FROM 1/01/10 TO 31/01/10 – RANKED ALPHABETICALLY

#### CONVERTIBLE ARBITRAGE

FUND NAME	Jan return	Last 12 mo. return	CAR last 3 years	Jan AUM (\$m)	Start date
WATERSTONE MRKT NTRL MASTER LTD	1.76	34.40	20.70	1156.50	8/03

ONE-MONTH RETURNS FROM 1/01/10 TO 31/01/10 – RANKED ALPHABETICALLY

#### DISTRESSED SECURITIES

FUND NAME	Jan return	Last 12 mo. return	CAR last 3 years	Jan AUM (\$m)	Start date
ALDEN GL DISTRESSED OPPORTUNITIES (A)	4.98	21757	N.A	2390.00	11/08
BAY HARBOUR 90-1 LP	1.40	48.54	-8.27	14740	6/90
BEACH POINT DISTRESSED FUND LP	2.29	N.A	N.A	124.00	4/09
CATALYST CREDIT OPPORTUNITY (OFFSH)	3.47	42.67	10.00	135.80	12/03
LC CAPITAL OFFSHR LTD	2.09	26.63	-3.09	17760	7/02
OCF DEBT OPP INTL LTD	2.07	50.03	7.60	262.00	1/06
PERELLA WEINBERG PTNRS XERION LTD	1.26	34.50	23.77	1800.00	3/04
RESTORATION OFFSHORE FUND LTD	1.11	-1.92	5.53	24900	12/01

ONE-MONTH RETURNS FROM 1/01/10 TO 31/01/10 – RANKED ALPHABETICALLY

#### EMERGING MARKETS

FUND NAME	Jan return	Last 12 mo. return	CAR last 3 years	Jan AUM (\$m)	Start date
ARTRADIS RUSSIAN OPP FUND	-1.11	79.86	13.99	166.90	1/07
BLADDEX CAPITAL GROWTH FUND	-1.40	5.71	13.87	208.30	5/06
BOYER ALLAN GREATER CHINA	-3.52	18.45	17.83	225.30	11/06
CORONATION GLOBAL EM MRKTS FUND	-6.61	93.89	N.A	186.10	5/08
EAST CAPITAL BALKAN FUND	6.21	66.25	-17.94	212.00	10/04
EAST CAPITAL BALTIC FUND	19.09	59.37	-18.21	138.00	7/98
EAST CAPITAL EASTERN EUROPEAN FUND	4.65	139.82	-6.67	681.00	4/02
EAST CAPITAL RUSSIAN FUND	4.86	194.38	-3.93	1295.00	5/98
GAP INTL INVESTMENT FUND LTD (A)	-1.00	14.45	6.03	155.40	5/02
GMO EMERGING COUNTRY DEBT LP	2.45	40.54	2.65	1108.00	3/96
OCM EMERGING MARKETS FUND LP	0.20	17.36	6.19	74710	4/97
TARPON HG FUND LLC	-3.55	116.35	23.70	200.70	6/02

ONE-MONTH RETURNS FROM 1/01/10 TO 31/01/10 – RANKED ALPHABETICALLY

#### EQUITY LONG BIAS

FUND NAME	Jan return	Last 12 mo. return	CAR last 3 years	Jan AUM (\$m)	Start date
AGORA ABSOLUTE RETURN FUND II	-5.72	13.86	N.A	128.30	12/07
BAY II RESOURCE PTNRS LP	-5.60	55.06	11.12	703.00	10/01
BAY RESOURCE PTNRS LP	-6.30	58.93	9.94	706.00	1/93
BAY RESOURCE PTNRS OFFSHR	-5.70	60.84	12.21	1358.00	8/98
CORTO EUROPEAN FUND LTD	0.97	7.17	5.19	309.90	8/06
FIRST EAGLE FUND NV (A)	0.77	25.11	-1.43	419.00	1/90
FRONT STREET CANADIAN HEDGE	-1.60	47.21	-1.05	132.80	8/99
GREATER EUROPE DEEP VALUE II LTD	2.54	10.36	N.A	120.20	7/07
HARBOUR HOLDINGS LTD	-3.76	42.47	-4.28	196.60	1/89
IRIDIAN OPPORTUNITY OFFSHORE FUND	-1.59	-1.18	10.20	320.80	1/05

FUND NAME	Jan return	Last 12 mo. return	CAR last 3 years	Jan AUM (\$m)	Start date
OLD KINGS CAPITAL LP	-0.78	27.82	4.27	295.80	10/01
SEMINOLE CAPITAL PARTNERS LP	-1.85	13.71	5.88	529.60	11/95
SEMINOLE OFFSHORE FUND	-1.74	13.90	5.74	473.40	6/98

ONE-MONTH RETURNS FROM 1/01/10 TO 31/01/10 – RANKED ALPHABETICALLY

#### EQUITY LONG/SHORT

FUND NAME	Jan return	Last 12 mo. return	CAR last 3 years	Jan AUM (\$m)	Start date
ALISEO FUND	-0.87	16.39	1.81	940.30	7/05
ALPHAGEN ACAMAR FUND (A) (USD)	-0.30	12.46	7.14	15700	4/06
ALPHAGEN CAPELLA (A) (USD)	-0.80	11.78	4.08	2156.00	11/99
ALPHAGEN HOKUTO (A) (USD)	3.20	5.01	6.22	498.00	11/00
ALPHAGEN OCTANIS FUND LTD (A) (USD)	0.80	11.51	11.58	528.00	3/05
ALPHAGEN REGULUS FUND LTD (A) (USD)	0.90	0.16	-2.60	123.00	11/04
ALPHAGEN RHOCAS (A) (USD)	-2.20	34.84	8.23	310.00	7/04
ALPHAGEN TUCANA FUND LTD (A) (USD)	-0.90	37.65	3.82	805.00	1/05
ALPHAGEN VOLANTIS (A) (USD)	2.70	49.22	17.45	40900	5/02
ALTARIS OFFSHORE	-0.31	13.55	9.23	217.60	1/01
ALTARIS LONG/SHORT	-0.64	17.61	12.06	161.70	9/97
BOYER ALLAN PACIFIC FUND INC	-5.26	41.12	8.40	322.60	11/98
DB EQUILIBRIA JAPAN FUND (USD)	1.41	12.66	6.72	601.50	5/02
DEXIA INDEX ARB FUND	0.26	2.90	4.75	2270.10	10/03
ERMITAGE SELZ FUND (USD)	0.57	56.23	8.52	142.20	5/84
EXANE GULLIVER FUND	-0.25	5.77	5.45	1873.80	10/01
EXANE MICROMEGAS FUND	1.18	11.81	4.10	281.50	9/05
EXANE VAUBAN FUND	-0.04	8.14	0.62	14700	7/04
FORTUNE GLOBAL L/S FUND (USD)	1.75	3.07	6.37	432.00	5/03
GMO PAN-EUROPEAN L/S EQUITY FUND	0.87	-32.39	-8.43	217.80	6/03
GMO TACTICAL OPPORTUNITIES FUND	-0.52	-41.35	-1.91	1368.80	10/04
GMO US AGGRESSIVE L/S FUND	-0.12	-4.71	0.07	276.80	10/00
M. KINGDON OFFSHORE LTD	-1.21	30.72	3.57	233700	3/86
OMG OPPORTUNITIES 2X (USD)	0.52	4.51	N.A	920.00	3/07
PERMAL EUROPE LTD EUR (A)	1.70	3.21	3.51	535.30	9/89
SCOPIA PX INTERNATIONAL LTD	0.44	9.96	9.31	450.90	10/05
SCOPIA PX LLC	0.61	9.94	9.52	229.70	1/03

ONE-MONTH RETURNS FROM 1/01/10 TO 31/01/10 – RANKED ALPHABETICALLY

#### EQUITY MARKET NEUTRAL

FUND NAME	Jan return	Last 12 mo. return	CAR last 3 years	Jan AUM (\$m)	Start date
AJO DOLLAR-NEUTRAL LONG/SHORT	-1.20	-13.52	-1.70	258.60	1/97
ALPHAGEN CRUCIS LTD (A) (USD)	-1.80	-4.27	-3.80	122.00	2/05
ANALYTIC US MKT NTRL LTD	0.83	-3.49	-1.24	180.30	2/99
GLADWYNE CAPITAL LP	-0.17	13.39	11.42	226.80	4/01
LYZ GLOBAL FUND	0.76	-10.49	-3.96	217.20	4/05
ROSEMOND OFFSHORE FUND LTD	-0.22	13.10	13.20	203.00	5/06

ONE-MONTH RETURNS FROM 1/01/10 TO 31/01/10 – RANKED ALPHABETICALLY

#### EVENT DRIVEN

FUND NAME	Jan return	Last 12 mo. return	CAR last 3 years	Jan AUM (\$m)	Start date
CANYON VALUE REALIZATION (CAYMAN) (A)	1.50	50.37	5.55	5468.00	1/95
CANYON VALUE REALIZATION FUND LP	1.50	48.00	3.85	2091.00	1/94
COURAGE SPECIAL SITUATIONS LP (A)	2.95	41.52	2.25	275.20	9/98
DEXIA RISK ARB	-0.22	3.21	0.32	128.90	4/99
GRUSS GLOBAL INVESTORS (ENHANCED) LP	1.47	17.55	N.A	125.80	7/08
GRUSS GLOBAL INVESTORS (ENHANCED) LTD	1.47	17.42	N.A	438.00	7/08
GRUSS GLOBAL INVESTORS LP	1.50	14.50	4.11	348.30	11/03
GRUSS GLOBAL INVESTORS LTD	1.50	14.41	4.05	658.90	1/04
POST TOTAL RETURN OFFSHR FUND LTD	2.00	28.49	3.76	156.00	3/04
PSAM WORLDARB PARTNERS LP	1.50	30.77	0.40	715.00	6/98

FUND NAME	Jan return	Last 12 mo. return	CAR last 3 years	Jan AUM (\$m)	Start date
SCOTTWOOD FUND LTD	0.53	40.40	14.24	490.00	12/01
TRAFALGAR CATALYST FUND (B) (USD)	1.20	-3.27	4.91	309.00	11/01
TRAFALGAR RECOVERY FUND (USD)	4.48	55.04	7.27	442.00	7/03
TRAFALGAR SPECIAL SITUATIONS FUND (USD)	-0.74	-15.19	NA	209.00	8/07

ONE-MONTH RETURNS FROM 1/01/10 TO 31/01/10 – RANKED ALPHABETICALLY  
**FIXED INCOME**

FUND NAME	Jan return	Last 12 mo. return	CAR last 3 years	Jan AUM (\$m)	Start date
AVIVA G7 FIXED INCOME (GBP) 1	0.44	7.99	10.32	834.80	2/03
CITI ABS OPP OFFSHORE FUND	1.80	21.26	NA	273.30	5/08
DEXIA BONDS EURO HIGH YIELD (C)	2.26	44.65	-0.90	324.00	4/99
DEXIA BONDS GL HIGH YIELD (C)	1.27	27.58	-1.27	190.10	10/03
ELEMENT CAPITAL FUND LTD	7.06	81.30	46.23	1253.50	4/05
GOOD HILL OVERSEAS FUND II LTD	1.48	46.82	NA	156.50	12/08
KLS DIVERSIFIED MASTER FUND LP	2.04	22.09	NA	270.00	8/08
LIBERTY HARBOR I OFFSHORE LTD	1.41	22.82	NA	1911.90	6/07
NEKTAR SPECIAL OPPORTUNITY FUND	1.05	NA	NA	684.30	4/09
RIMROCK HIGH INCOME PLUS LP	2.50	36.69	15.15	269.20	1/00
ROCKVIEW CAPITAL CREDIT FUND DOMESTIC	0.95	14.11	-3.47	155.00	8/04
WEALTHY NATIONS BOND FUND (A) (USD)	0.80	NA	NA	151.30	10/09

ONE-MONTH RETURNS FROM 1/01/10 TO 31/01/10 – RANKED ALPHABETICALLY  
**MACRO**

FUND NAME	Jan return	Last 12 mo. return	CAR last 3 years	Jan AUM (\$m)	Start date
EPISODE INC	-3.65	29.58	1.06	496.00	8/05
GALTERE INTL MASTER FUND LP	-1.64	-1.95	4.03	352.00	3/99
GLOBAL TRADING STRAT (CAYMAN)	-2.50	-5.12	20.32	1100.00	6/05
GMO MEAN REVERSION FUND	2.32	-12.34	7.71	2880.90	3/02
HG GL MACRO MASTER FUND LLC	-1.46	44.33	11.44	350.00	2/04
JB GLOBAL RATES (USD)	-0.30	10.29	14.65	204.90	1/04
PIVOT GLOBAL VALUE FUND	3.70	6.64	35.19	596.00	3/02

ONE-MONTH RETURNS FROM 1/01/10 TO 31/01/10 – RANKED ALPHABETICALLY  
**MULTI-STRATEGY**

FUND NAME	Jan return	Last 12 mo. return	CAR last 3 years	Jan AUM (\$m)	Start date
CANYON CAPITAL ARBITRAGE FUND LTD (A)	0.58	65.45	5.37	242.00	10/00
CMT GLOBAL FUND LTD	-0.36	11.35	22.76	138.00	12/05
GMO MULTI STRATEGY FUND	1.39	-4.39	3.26	3279.00	11/02
GS INVESTMENT PTNRS OFFSHR LP	0.63	22.12	NA	741.760	1/08
HUDSON BAY FUND LP	0.44	25.98	16.51	177.10	1/06
MARQUEE FUND LP	2.88	0.09	NA	137.90	1/08
NORTH POLE CAPITAL INVESTMENTS	2.75	44.16	15.90	154.30	12/91
NORTH POLE CAPITAL (USD)	3.00	47.18	17.40	215.60	1/02
PLATINUM PARTNERS VALUE ARB (USA) LP	0.95	17.87	23.78	448.00	1/03
SHEPHERD INVESTMENTS INTL (A)	0.80	14.01	-3.25	2822.70	7/95
STARK INVESTMENTS LP	0.60	11.15	-4.94	1104.30	10/94

ONE-MONTH RETURNS FROM 1/01/10 TO 31/01/10 – RANKED ALPHABETICALLY  
**OPTION STRATEGY/VOLATILITY TRADING**

FUND NAME	Jan return	Last 12 mo. return	CAR last 3 years	Jan AUM (\$m)	Start date
AM MASTER FUND III	-1.86	-16.48	3.07	250.00	6/05
PEAK6 PERFORMANCE FUND	-0.28	20.55	24.95	551.00	3/06
TITAN GLOBAL RETURN FUND (CLASS G)	3.26	-10.26	16.12	335.00	8/01

To ensure your fund appears in the HFMWeek performance tables, please contact Indira Peters-DiDio on +1 646 278 9961 or ipeters@hfmweek.com

# FUNDS OF HEDGE FUNDS

**FUNDS WITH A MINIMUM OF \$170m REPORTING BETWEEN 17/2 AND 23/2\***  
Compiled by HFMWeek from data provided by BarclayHedge

ONE-MONTH RETURNS FROM 1/01/10 TO 31/01/10 – RANKED ALPHABETICALLY  
**FUNDS OF HEDGE FUNDS**

FUND NAME	Jan return	Last 12 mo. return	CAR last 3 years	Jan AUM (\$m)	Start date
3A MULTI ARBITRAGE FUND (CHF) (B)	0.71	10.12	-2.20	215.80	7/04
3A MULTI ARBITRAGE FUND (EUR) (B)	0.74	10.69	-0.92	213.20	8/03
3A MULTI ARBITRAGE FUND (GBP) (C)	0.73	11.25	NA	218.00	5/08
3A MULTI ARBITRAGE FUND (USD) (B)	0.71	11.13	0.01	220.20	12/02
3A MULTI STRATEGY FUND (CHF) (B)	-0.65	9.61	-3.18	303.20	8/03
3A MULTI STRATEGY FUND (EUR) (B)	-0.62	10.31	-1.74	299.50	2/03
3A MULTI STRATEGY FUND (USD) (B)	-0.59	10.65	-1.03	309.40	9/02
ACP TRIALPHA MULTI STRATEGY FUND (USD)	0.19	6.67	-3.35	177.70	1/99
ALBEMARLE GROWTH FUND	0.19	9.10	-1.39	200.00	4/00
ALTERNATIVE INVESTMENT INSTTL LP	-0.73	10.96	0.56	311.60	1/98
ALTERNATIVE INVESTMENTS LP	-1.08	9.04	-0.76	567.30	12/96
AMC ALT FUND (BCV DIRECTIONAL) (CHF) (A)	-0.81	3.07	-3.26	186.50	7/03
ARDEN ALTERNATIVE ADVISERS (USD)	0.84	12.58	-0.28	1700.00	7/04
ASIAN CAPITAL HOLDINGS FUND	-0.60	20.95	-4.25	544.50	3/93
AURUM ISIS DOLLAR FUND	0.43	6.17	3.27	200.80	4/98
AURUM ISIS EURO FUND	0.52	6.30	3.03	211.20	12/04
AURUM ISIS STERLING FUND	0.43	6.37	4.01	195.10	12/04
BRAMDEAN ALTERNATIVES LTD (USD)	0.65	-3.22	NA	181.20	8/07
BRUMMER MULTI-STRATEGY	0.48	11.81	9.09	2765.20	4/02
CASTLE ALTERNATIVE INVEST AG (CHF)	3.00	3.08	-3.60	592.00	1/97
COLLINS CAPITAL DIVERS FUND II LP	0.01	16.65	-0.46	407.30	1/95
COLLINS CAPITAL LOW VOL II LP	0.84	16.09	-0.45	442.40	1/03
COLUMBUS SELECTION INC	-0.95	16.64	-3.26	303.00	1/85
CORONATION GLOBAL EQUITY FOF (A)	-2.85	46.97	NA	523.50	1/08
CORONATION WORLD EQUITY FUND (A)	-3.41	36.97	NA	173.90	5/08
CRESTLINE OFFSHORE FUND LTD	0.72	10.22	-0.78	500.00	11/01
CRESTLINE PARTNERS LP	0.76	10.53	-1.04	450.00	10/97
CROSS SHORE OP PARTNERS LP	-1.14	24.45	1.62	347.10	1/04
CUBE GLOBAL MULTI-STRATEGY FUND	0.69	16.39	5.92	345.00	10/03
DEXIA WORLD ALT ALPHA DYNAMIC (C)	-0.47	6.75	-0.30	178.60	1/03
DEXIA WORLD ALT ALPHAMAX (EUR) (I)	-0.35	6.46	-0.02	652.20	9/01
DEXIA WORLD ALT ALPHAMAX (USD) (I)	-0.36	6.69	-0.21	653.60	9/01
DGC EUROARBITRAGE LTD	0.74	8.19	-4.79	345.30	9/00
DGC PENDULUM LTD	0.69	8.97	-3.95	628.00	1/99
DHS LP	0.38	8.48	-0.75	351.00	1/99
EDMOND PRIFUND ALPHA DIV (A) (USD)	0.26	13.38	3.11	481.50	5/04
EDMOND PRIFUND ALPHA TRADERS (A) (USD)	-0.73	8.75	7.22	433.80	5/03
EDMOND PRIFUND UNCORRELATED (A) (USD)	0.79	16.09	7.54	800.90	6/01
ENTRUST CAPITAL DIVERSIFIED LP (B)	0.19	23.33	-1.10	307.60	1/02
ENTRUST CAPITAL DIVERSIFIED LP (L)	0.10	39.61	-9.94	307.60	10/04
ENTRUST CAPITAL DIVERSIFIED LTD (C)	-0.21	32.44	2.47	3253.90	10/03
EURIZON LOW VOLATILITY FUND	-0.49	3.24	-2.96	328.60	1/02
EXANE PLEIADE FUND 5	0.53	9.30	5.72	1198.30	3/06
FPA MULTI-ADVISOR STRATEGY	0.84	17.58	2.23	177.10	12/95
GAM US INSTITUTIONAL DIVERSITY	-0.59	4.02	-1.80	6072.80	7/96
GEMS LOW VOLATILITY (USD) REG	0.04	8.74	1.90	1216.20	1/95

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GEMS RECOVERY PORTFOLIO (USD)	1.29	18.14	8.17	782.00	1/02
GOTTEX MARKET NEUTRAL FUND (B) (USD)	0.69	13.38	-1.49	2033.40	6/99
GOTTEX MN PLUS (USD) DST	0.79	15.37	NA	1701.20	5/07
GOTTEX PORT ALPHA MKT NRL ERISA (USD)	-3.00	47.24	-13.70	218.20	1/07
GOTTEX PORT ALPHA MN FTSE 100	-3.58	44.80	NA	262.90	4/07
HATTERAS MULTI-STRAT 3CI FUND LP	-0.29	12.19	-1.99	1369.80	1/04
HAUSSMANN HOLDINGS (B) (USD)	-1.20	16.44	-2.53	1660.00	1/91
HAUSSMANN HOLDINGS (C) (EUR)	-1.15	16.68	-2.86	540.60	2/03
HDF GL OPPORTUNITIES FUND (A)	-0.62	6.84	-1.62	454.40	1/98
HDF GLOBAL L/S FUND	-0.08	8.47	-2.04	201.40	10/01
HDF XIPHAS INTL LTD (A) (USD)	0.42	7.67	-2.05	193.80	1/96
HSBC GH FUND (EUR)	-0.35	10.16	0.24	290.50	4/04
HSBC GH FUND ORD (USD)	-0.36	10.38	1.35	881.30	6/96
HSBC GH INSTITUTIONAL (USD)	-0.30	11.28	2.11	190.30	5/06
HSBC SPEC OPP INSTITUTIONAL (USD)	-0.11	30.32	NA	261.90	3/07
JUBILEE ABS EQUITY (USD) (A)	-1.16	12.41	0.73	581.00	6/06
JUBILEE ABS RETURN (USD) (B)	-0.08	10.53	4.85	2853.00	5/04
LIONGATE MULTI-STRATEGY FUND (A) (USD)	-0.71	4.85	3.98	1600.00	4/04
LYNX SELECTION HOLDINGS LTD	-0.59	10.06	-8.16	446.60	1/99
LYSTER WATSON CONS ALT STRAT FUND LP	-0.46	5.54	0.55	214.90	1/00
MERIDIAN DIV. ERISA FUND LTD	-0.79	13.37	-0.49	346.20	11/04
MERIDIAN DIVERSIFIED FUND LTD	-0.12	16.13	-0.11	220.10	7/01
MERIDIAN HORIZON FUND LP	-0.48	10.41	-1.69	389.50	7/94
MOMENTUM ALLWEATHER FUND	0.85	13.60	-2.46	172.00	5/95
MOMENTUM ALLWEATHER II (USD)	0.84	12.69	-3.08	324.00	9/04
MOMENTUM METEOR OPPORTUNITIES I (EUR)	0.77	15.88	0.66	316.20	10/03
MOMENTUM METEOR OPPORTUNITIES I (USD)	0.74	16.28	1.33	228.00	2/04
MONTIER MULTI STRATEGY FOF LTD (EUR)	-0.14	12.01	-3.72	178.70	6/00
MORGAN CREEK OPPORTUNITY FUND LTD	-1.37	3.87	-1.11	184.10	7/05
NB DIVERSIFIED ARBITRAGE FUND II LP	1.49	19.88	1.18	226.40	1/02
NB OFFSHR DIVERSIFIED ARBITRAGE FUND	1.34	21.85	1.80	803.10	1/02
NEMROD DIVERSIFIED HOLDINGS (USD)	-0.29	13.02	1.05	593.30	1/94
OAKLEY ABSOLUTE RETURN FUND	-0.29	5.75	3.62	202.50	7/05
OPTIMA FUND LIMITED (A)	-1.54	4.78	-3.38	240.00	1/89
OPTIMA FUND LP	-1.82	6.45	-2.70	176.00	12/88
PARAGON CAP APPRECIATION (USD)	-0.08	10.76	4.43	308.00	9/95
PGS HIGH INCOME TRUST	1.05	45.94	2.96	223.50	1/03
PINE GROVE INSTITUTIONAL PTNRS LP	0.95	19.28	3.43	221.70	7/97
PINE GROVE OFFSHORE FUND LTD	1.03	21.07	2.92	305.10	8/98
PINE GROVE PARTNERS LP	0.94	19.72	3.41	445.00	1/95
PIONEER RESTRUCTURING FUND	0.86	22.13	NA	265.00	7/07
PRIMA CAPITAL FUND (A) (USD)	-1.32	8.35	0.32	258.00	4/93
PRISMA SPECTRUM FUND LP (B)	0.71	16.71	4.53	384.30	1/05
PRISMA SPECTRUM FUND LTD (B)	0.47	15.74	3.29	506.00	5/05
PRIVATE ADVISORS STABLE VALUE FUND	1.34	10.27	1.08	576.90	4/01
REICHMUTH HIMALAJA (USD)	-0.70	21.04	-4.57	274.00	1/04
SANDALWOOD DEBT FUND (B) LP	1.73	19.49	-3.30	291.00	1/97
STENHAM MULTI-STRATEGY (USD)	-0.53	4.26	1.04	244.30	5/06
STENHAM QUADRANT PORTFOLIO (A) (USD)	-0.57	7.91	5.11	630.90	1/00
STENHAM TRADING PORTFOLIO (USD)	-0.57	8.20	5.00	331.60	1/00
STENHAM UNIVERSAL II (USD)	-0.63	4.08	1.52	853.80	4/02
STENHAM UNIVERSAL (USD)	-0.51	4.64	1.80	527.00	1/00
SUMMIT PRIVATE INVESTMENTS I LP	0.72	21.66	-2.64	230.70	1/91
TAG RELATIVE VALUE FUND LP	0.69	11.71	0.75	395.80	10/99
TEP LP	-0.49	9.92	-0.78	182.00	5/04
THETA DEEP VALUE FUND	0.40	14.66	7.74	201.10	7/06
THETA MULTISTAR MEDIUM VOL FUND	-0.50	2.98	-5.26	282.90	2/04
TITAN MASTERS INTL FUND LTD	-0.20	18.23	4.70	507.00	12/01
UFG ALTERAM LOW VOLATILITY	0.11	2.29	0.54	224.40	4/02
UFG ALTERAM MULTI ARBITRAGES	0.46	6.48	1.14	520.10	3/02
UNICORN INVESTMENT SICAV	0.71	4.95	0.28	190.5	