

PERFORMANCE MARCH

HEDGE FUNDS

FUNDS WITH A MINIMUM OF \$75m REPORTING BETWEEN 21/4 AND 30/4*
Compiled by HFMWeek from data provided by BarclayHedge

ONE-MONTH RETURNS FROM 1/03/10 TO 31/03/10 – RANKED ALPHABETICALLY

CONVERTIBLE ARBITRAGE

FUND NAME	Mar return	Last 12 mo. return	CAR last 3 years	Mar AUM (\$m)	Start date
TENOR OPPORTUNITY LTD	1.99	34.63	9.27	482.70	7/04
WATERSTONE MKRT NTRL MASTER LTD	2.31	24.71	20.09	1007.00	8/03

ONE-MONTH RETURNS FROM 1/03/10 TO 31/03/10 – RANKED ALPHABETICALLY

DISTRESSED SECURITIES

FUND NAME	Mar return	Last 12 mo. return	CAR last 3 years	Mar AUM (\$m)	Start date
CAI DISTRESSED DEBT OPP FUND LLC	5.20	33.19	-9.05	140.70	8/03
HSBC DISTRESSED OPP FUND (USD)	5.39	83.62	11.58	118.10	3/06
LC CAPITAL OFFSHR LTD	1.88	28.10	-3.37	1776.0	7/02
SCHULTZ OFFSHORE FUND LTD	4.70	38.56	-13.98	91.00	4/04
VARDE FUND (CAYMAN) LTD	1.11	-6.09	-10.63	82.50	8/96
VARDE FUND LP	2.38	14.21	-2.69	224.30	1/99
YORK CREDIT OPPORTUNITIES LP (A)	3.30	45.04	13.86	3400.00	2/01

ONE-MONTH RETURNS FROM 1/03/10 TO 31/03/10 – RANKED ALPHABETICALLY

EMERGING MARKETS

FUND NAME	Mar return	Last 12 mo. return	CAR last 3 years	Mar AUM (\$m)	Start date
CORONATION GLOBAL EM MKRKS FUND	5.41	91.08	N.A	263.60	5/08
FUTUREWATCH-VALOR CLASS (USD SHARES)	-0.26	171.30	11.94	875.0	10/05
GAP INTL INVESTMENT FUND LTD (A)	-0.15	12.41	5.33	1677.0	5/02
GMO EMERGING COUNTRY DEBT LP	3.36	39.50	2.85	1091.80	3/96
GROWTH MANAGEMENT LIMITED	0.60	-7.56	-4.95	224.70	6/98
HSBC INDIA ALPHA LTD (USD)	3.66	31.01	7.06	125.30	4/07
LBN CHINA+ OPPORTUNITY FUND	6.38	71.68	N.A	150.00	11/07
MONEDA ABS RETURN LTD	3.00	54.64	10.16	562.30	2/07
MONTPELIER FUND	5.76	60.37	11.32	915.90	5/06
NB GREATER CHINA L/S EQUITY FUND LTD	0.67	16.40	N.A	159.00	3/08
PINPOINT ASIA STRATEGIES FUND	6.56	27.65	N.A	90.00	4/08
PINPOINT CHINA FUND	0.40	39.94	19.36	295.00	6/05
PINPOINT OPPORTUNITIES FUND	4.16	85.62	N.A	94.00	8/07
REGENCY EMERGING GROWTH FUND	5.01	34.00	-14.94	196.90	10/04
YORK ASIAN OPPORTUNITIES LP (A)	1.40	22.84	0.83	210.00	4/06

ONE-MONTH RETURNS FROM 1/03/10 TO 31/03/10 – RANKED ALPHABETICALLY

EQUITY LONG BIAS

FUND NAME	Mar return	Last 12 mo. return	CAR last 3 years	Mar AUM (\$m)	Start date
ARMOR CAPITAL PARTNERS LP	3.26	62.16	11.15	116.20	11/98
BAY II RESOURCE PTNRS LP	5.39	77.81	14.37	824.00	10/01
BAY RESOURCE PTNRS LP	5.99	82.63	13.29	798.00	1/93
BAY RESOURCE PTNRS OFFSHR	5.41	86.95	15.56	1662.00	8/98
DRAKE ASSOCIATES LP	2.50	23.43	-9.41	1099.0	1/94
FIRST EAGLE FUND NV (A)	2.73	24.70	-0.75	419.00	1/90
FORMULA GROWTH HEDGE FUND	5.38	45.77	9.37	244.80	12/02
GREATER EUROPE DEEP VALUE II LTD	5.82	28.76	N.A	120.90	7/07

FUND NAME	Mar return	Last 12 mo. return	CAR last 3 years	Mar AUM (\$m)	Start date
GREATER EUROPE DEEP VALUE LTD	16.47	178.00	-26.43	102.20	8/06
GUTZWILLER ONE	6.30	66.71	-2.10	79.00	7/01
OLD KINGS CAPITAL LP	4.04	28.30	5.09	316.50	10/01
ROYCE PRIVET LP	1.09	38.69	3.62	110.80	7/00
YORK CAPITAL MANAGEMENT LP (A)	3.50	45.31	8.26	4500.00	10/91
YORK EUROPEAN FOCUS LP (A)	4.10	48.52	8.97	420.00	1/07
YORK EUROPEAN OPPORTUNITIES LP (A)	3.60	31.61	2.11	2100.00	1/04
YORK GLOBAL VALUE PARTNERS LP (A)	3.90	62.63	6.25	250.00	7/02

ONE-MONTH RETURNS FROM 1/03/10 TO 31/03/10 – RANKED ALPHABETICALLY

EQUITY LONG/SHORT

FUND NAME	Mar return	Last 12 mo. return	CAR last 3 years	Mar AUM (\$m)	Start date
ALISEO FUND	3.04	18.67	1.90	963.00	7/05
ALPHAGEN TUCANA FUND LTD (A) (USD)	3.70	31.76	2.63	874.00	1/05
ALPHAGEN VOLANTIS (A) (USD)	0.10	44.56	16.41	434.00	5/02
ALTAIRIS LONG/SHORT	0.66	15.24	11.50	233.90	9/97
ALTAIRIS OFFSHORE	0.52	12.11	8.82	245.50	1/01
COBALT OFFSHORE FUND LTD SERIES 1	2.22	13.83	8.39	1276.60	1/97
COBALT PARTNERS LP SERIES 1	2.21	13.77	7.39	1530.10	1/95
EXANE GULLIVER FUND	0.41	4.25	5.03	2019.40	10/01
EXANE MICROMEGAS FUND	-0.36	8.22	3.95	319.20	9/05
EXANE VAUBAN FUND	1.03	7.16	-0.67	170.40	7/04
GMO AGGRESSIVE LONG/SHORT FUND	1.50	-1.82	0.59	330.60	10/00
GMO TACTICAL OPPORTUNITIES FUND	-7.26	-46.67	-6.42	1289.30	10/04
GOODWOOD FUND	4.55	70.39	-6.63	120.90	11/96
IVORY LONG-TERM STRATEGY	0.32	18.29	2.30	710.00	5/05
PERSHING SQUARE INTERNATIONAL LTD	5.10	45.65	15.40	3887.20	1/05
PERSHING SQUARE LP	5.00	45.46	14.69	2184.00	1/04
THEOREMA EUROPE FUND+ (B)	1.71	6.64	4.34	106.00	9/04
THEOREMA EUROPE FUND LTD (A1)	0.90	2.86	2.78	898.30	6/01
TT INT MID-CAP EUROPE L/S FUND (EUR)	1.38	11.94	13.98	670.30	7/04
TT INT MID-CAP EUROPE L/S FUND (USD)	1.36	11.77	13.26	670.50	5/05

ONE-MONTH RETURNS FROM 1/03/10 TO 31/03/10 – RANKED ALPHABETICALLY

EQUITY MARKET NEUTRAL

FUND NAME	Mar return	Last 12 mo. return	CAR last 3 years	Mar AUM (\$m)	Start date
BROOKDALE GLOBAL OPPORTUNITY FUND	0.12	19.52	13.52	336.90	10/00
BROOKDALE INTL PARTNERS LP	-0.33	19.84	13.77	803.20	11/94
GLADWYNE CAPITAL LP	1.63	13.87	12.00	241.70	4/01
INVESCO MARKET NEUTRAL CASH	-1.68	-8.57	-0.73	460.20	4/98
ROSEMONT OFFSHORE FUND LTD	1.59	13.48	13.88	207.30	5/06

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EVENT DRIVEN

FUND NAME	Mar return	Last 12 mo. return	CAR last 3 years	Mar AUM (\$m)	Start date
AMETHYST ARBITRAGE FUND (CAD)	0.96	44.36	6.78	96.80	7/98
CANYON VALUE REALIZATION (CAYMAN) (A)	1.86	50.42	5.71	595.00	1/95
CANYON VALUE REALIZATION FUND LP	2.35	49.40	4.15	2257.00	1/94
GOODHOPE INTL LTD (A)	2.09	23.97	1.46	107.00	4/04
GOODHOPE INTL LTD (B)	2.05	23.37	1.01	107.00	10/05
GOODHOPE PARTNERS LP	2.09	23.64	0.87	118.00	4/04
GRUSS GLOBAL INVESTORS (ENHANCED) LP	2.00	20.65	N.A	143.30	7/08
GRUSS GLOBAL INVESTORS (ENHANCED) LTD	2.00	20.54	N.A	499.30	7/08
GRUSS GLOBAL INVESTORS LP	1.41	16.95	3.96	358.60	11/03
GRUSS GLOBAL INVESTORS LTD	1.40	16.88	3.90	748.90	1/04
MARWYN NEPTUNE FUND	7.41	85.37	2.41	150.40	3/06
MMCAP FUND INC	2.44	68.21	15.98	146.00	7/02
YORK SELECT LP (A)	5.20	96.57	7.34	1300.00	1/96

ONE-MONTH RETURNS FROM 1/03/10 TO 31/03/10 – RANKED ALPHABETICALLY

FIXED INCOME

FUND NAME	Mar return	Last 12 mo. return	CAR last 3 years	Mar AUM (\$m)	Start date
ALPSTAR SEC BANK LOAN LTD (EUR)	3.18	21.55	-19.32	9730	1/06
ASGARD FIXED INCOME FUND I LTD (EUR)	2.00	40.22	16.55	203.10	7/03
CCA MORTGAGE/CREDIT OPP FUND LTD	1.76	21.07	N.A	283.50	5/08
ELEMENT CAPITAL FUND LTD	1.18	65.07	45.52	1435.20	4/05
GAM CONVERTIBLE BOND (USD)	1.81	3744	3.34	98.00	7/05
GOOD HILL OVERSEAS FUND LTD	0.96	42.50	0.87	82.60	1/07
III FUND LP	1.15	35.12	-12.15	11900	1/99
LIBERTY HARBOR I OFFSHORE LTD	0.04	21.05	N.A	2091.10	6/07
MILLENNIUM GL HIGH YIELD FUND	6.60	43.53	-4.65	303.70	9/99
NS CONVERTIBLE CREDIT OPPORT FUND (A)	1.79	N.A	N.A	96.30	8/09
RIMROCK HIGH INCOME PLUS LP	1.70	52.99	16.08	301.60	1/00
RIMROCK LOW VOLATILITY FUND LP	0.00	32.76	16.83	86.80	1/07

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MACRO

FUND NAME	Mar return	Last 12 mo. return	CAR last 3 years	Mar AUM (\$m)	Start date
ARROWHAWK DURABLE ALPHA LTD (C)	0.74	N.A	N.A	258.90	9/09
AVIVA FI MACRO (EUR)	-0.66	N.A	N.A	143.70	6/09
AVIVA FI MACRO (GBP)	-0.63	4.55	N.A	143.60	7/08
AVIVA FI MACRO (USD)	-0.65	N.A	N.A	146.30	7/09
AVIVA GL MACRO (EUR)	0.70	N.A	N.A	229.80	6/09
AVIVA GL MACRO (GBP)	0.76	9.53	N.A	229.60	1/08
AVIVA GL MACRO (USD)	0.69	N.A	N.A	229.60	6/09
BELISARIUS FUND CORP	3.78	5.83	10.36	68.00	1/07
CCA GLOBAL MACRO FUND LTD	2.75	7.17	N.A	327.90	12/08
GALTIERE INTL MASTER FUND LP	-1.57	-3.71	2.06	352.00	3/99
GAM GLOBAL RATES (USD)	4.32	12.79	16.19	239.90	1/04
GMO MEAN REVERSION FUND	-2.73	-15.50	5.25	2749.90	3/02
PIVOT GLOBAL VALUE FUND	-1.00	1.31	33.40	604.00	3/02

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MERGER ARBITRAGE

FUND NAME	Mar return	Last 12 mo. return	CAR last 3 years	Mar AUM (\$m)	Start date
AETOS CORPORATION (CLASS A)	1.22	5.92	1.54	233.00	2/86
GRUSS OFFSH ARB ENHANCED LTD	0.70	6.30	2.85	151.70	1/07
GRUSS OFFSHORE ARBITRAGE LTD	0.35	3.55	2.33	179.50	1/00

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MULTI-STRATEGY

FUND NAME	Mar return	Last 12 mo. return	CAR last 3 years	Mar AUM (\$m)	Start date
AC STAT VALUE MN 7 VOL (A)	1.00	10.63	N.A	448.30	2/08
CANYON CAPITAL ARBITRAGE FUND LTD (A)	0.48	53.86	5.43	243.00	10/00
GMO MULTI STRATEGY FUND	-1.13	-6.08	2.65	3347.90	11/02
GS INVESTMENT PTNRS OFFSHR LP	1.13	20.46	N.A	7822.00	1/08
HUDSON BAY FUND LP	2.97	29.89	16.50	192.90	1/06
NORTH POLE CAPITAL INVESTMENTS	2.26	41.19	16.08	164.00	12/91
NORTH POLE CAPITAL (USD)	2.28	44.08	17.43	224.60	1/02
PLATINUM PTNRS VALUE ARB (USA) LP	0.12	18.46	21.70	438.00	1/03
SHEPHERD INVESTMENTS INTL (A)	2.32	24.98	-3.70	2904.20	7/95
STARK INVESTMENTS LP	2.28	21.42	-5.16	1122.70	10/943

ONE-MONTH RETURNS FROM 1/03/10 TO 31/03/10 – RANKED ALPHABETICALLY

OPTION STRATEGY/VOLATILITY TRADING

FUND NAME	Mar return	Last 12 mo. return	CAR last 3 years	Mar AUM (\$m)	Start date
AM MASTER FUND III	0.45	-14.65	2.98	211.00	6/05

FUNDS OF HEDGE FUNDS

FUNDS WITH A MINIMUM OF \$78m REPORTING BETWEEN 21/4 AND 30/4*
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FUNDS OF HEDGE FUNDS

FUND NAME	Mar return	Last 12 mo. return	CAR last 3 years	Mar AUM (\$m)	Start date
1794 EVENT DRIVEN FUND LP	1.48	1703	1.65	128.00	11/06
2514 MULTI-STRATEGY LP	1.18	14.64	-1.85	130.00	1/95
303 EQUITY TRADING GROUP LLC	-8.30	-3.36	9.49	9700	4/04
ACP TRIALPHA MULTI STRATEGY FUND (USD)	1.42	8.32	-3.17	181.30	1/99
ADVANTAGE ADVISERS WHISTLER FUND LLC	1.52	17.41	-1.07	160.60	10/99
ALBEMARLE GROWTH FUND	0.83	10.66	-1.99	200.00	4/00
ALTERNATIVE INVESTMENT INSTIT'L LP	1.51	13.03	0.68	320.10	1/98
ALTERNATIVE INVESTMENTS INSTIT'L LTD	1.51	12.96	N.A	104.30	8/07
ALTERNATIVE INVESTMENTS INTL LP	1.93	8.45	-3.15	104.40	7/03
ALTERNATIVE INVESTMENTS LP	1.99	12.70	0.03	590.00	12/96
AMC ALT FUND (BCV DIRECTIONAL CHF A)	0.16	2.24	-4.15	186.20	7/03
ARDEN ALTERNATIVE ADVISERS (USD)	0.98	13.75	-0.77	1700.00	7/04
ARDEN PROPARTNERS GL MACRO LTD (IS)	1.08	N.A	N.A	305.00	10/09
ASIAN SELECTION INC	4.04	26.89	0.31	159.00	1/99
BCM DISCOVERY LP (A)	2.08	32.07	2.35	130.00	7/06
BLACKPOINT GL TRADING (USD)	2.28	11.17	7.65	109.90	1/05
CADOGAN ALT STRATEGIES FUND LTD	0.85	6.34	2.21	834.00	2/97
CADOGAN PARTNERS LP	0.79	6.16	2.13	83.00	4/95
CALBURN GLOBAL INEFFICIENCIES (USD)	-0.63	4.16	N.A	193.50	7/07
CALBURN STRATEGIC FUND SP (USD)	1.97	8.98	-3.48	368.30	6/06
COLUMBUS SELECTION INC	3.23	21.76	-2.80	305.00	1/85
CORONATION GL EQ ALT STRATEGY (USD)	3.44	28.81	2.13	1493.30	8/96
CORONATION GLOBAL EQUITY FOF (A)	6.43	59.77	N.A	578.10	1/08
CORONATION WORLD EQUITY FUND (A)	6.20	50.02	N.A	186.20	5/08
DELPHI ARBITRAGE FUND LTD (USD)	1.60	16.42	-0.87	103.20	1/98
DELPHI GLOBAL LIMITED (USD)	2.97	13.66	-0.57	1072.00	1/99
DGC EUROARBITRAGE LTD	1.40	9.85	-5.06	342.20	9/00
DGC L/S LTD	2.32	15.31	-3.50	134.00	3/99
DGC PENDULUM LTD	1.42	10.67	-4.32	605.00	1/99
DGC VISION INTL LTD	1.35	7.05	4.21	158.00	3/00
DHS LP	1.20	10.90	-1.10	300.00	1/99
DUNBAR CAPITAL MANAGEMENT LLC (C)	1.82	13.72	2.36	193.00	7/96
EACM ABSOLUTE RETURN FUND LTD	1.31	11.55	-0.52	161.60	1/03
ESPA ALTERNATIVE MULTISTRATEGIE	1.32	4.38	-7.78	93.30	7/05
EURIZON LOW VOLATILITY FUND	1.46	4.61	-2.98	304.60	1/02
EURIZON MEDIUM VOLATILITY FUND	1.89	5.56	-1.98	151.50	1/02
EURIZON TOTAL RETURN FUND	1.82	6.58	-2.37	79.70	1/02
EXANE PLEIADE FUND 5	0.77	7.83	5.47	1345.80	3/06
GLC DIVERSIFIED FUND LTD (USD)	0.61	12.46	1.796	342.30	7/93
GOTTEX MARKET NEUTRAL FUND - B (USD)	0.55	13.94	-1.83	2033.40	6/99
GOTTEX MN PLUS (USD) DST	0.74	16.04	N.A	1701.20	5/07
GOTTEX PORT ALPHA MKT NRL ERISA (USD)	6.45	62.45	-11.88	218.20	1/07
GOTTEX PORT ALPHA MN FTSE 100	6.76	67.29	-7.57	249.40	4/07
GOTTEX TIGER FUND LTD (USD)	2.59	10.39	-1.63	96.10	4/06
GREEN WAY LIMITED LIQ (A)	1.42	12.42	-1.89	581.60	3/96
GREEN WAY MARKET NEUTRAL FUND (A) LIQ	0.73	14.55	-3.84	915.80	2/03

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GREEN WAY SELECT MACRO (A) LIQ	0.94	3.64	4.67	88.60	8/04
GREEN WAY SP OPPORTUNITIES LTD LIQ (A)	1.99	13.15	-3.88	83.80	1/01
GS HEDGE FUND OPPORTUNITIES LTD	1.20	10.85	3.97	2410.80	1/06
HATTERAS MULTI-STRAT 3CI FUND LP	1.76	15.27	-2.17	144.700	1/04
HAUSSMANN HOLDINGS (B) (USD)	3.11	21.54	-2.15	1660.00	1/91
HAUSSMANN HOLDINGS (C) (EUR)	3.13	21.59	-2.40	542.10	2/03
HEDGE INVEST GLOBAL FUND	2.06	15.99	3.43	185.30	12/01
HEDGE INVEST MULTI-STRATEGY	1.65	14.39	2.43	123.30	12/01
HEDGE INVEST SECTOR SPECIALIST	2.56	15.52	1.16	169.60	3/02
JUBILEE ABS EQUITY (USD) (A)	2.44	15.06	1.22	574.90	6/06
JUBILEE ABS RETURN (USD) (B)	1.31	13.66	4.32	2937.30	5/04
LODH MULTIADVISERS GL EQUITY L/S (USD)	1.95	12.42	1.31	175.90	1/96
LODH MULTIADVISERS GL TRADING (USD)	1.36	1.66	-3.21	106.50	1/96
LONDON AND CAPITAL GLOBAL MS	2.63	16.03	-0.68	185.70	1/91
MERRITT CAPITAL PARTNERS LP	2.10	16.21	0.95	181.00	1/05
MERRIWELL FUND LP	2.20	29.16	9.42	120.00	8/96
MOMENTUM ALLWEATHER FUND	0.96	15.05	-2.69	164.00	5/95
MOMENTUM ALLWEATHER II (USD)	0.90	14.54	-3.36	306.00	9/04
MOMENTUM METEOR OPPORTUNITIES I (EUR)	1.15	16.92	0.47	298.90	10/03
MOMENTUM METEOR OPPORTUNITIES I (USD)	1.08	17.32	1.00	221.00	2/04
MOMENTUM ORBIT GLOBAL STRATEGY I	2.96	10.32	-3.43	170.00	7/99
NB DIVERSIFIED ARBITRAGE FUND II LP	1.04	19.95	0.75	258.30	1/02
NB OFFSHR DIVERSIFIED ARBITRAGE FUND	1.11	20.60	1.22	828.70	1/02
NEMROD DIVERSIFIED HOLDINGS (USD)	2.55	17.58	1.39	581.70	1/94
OAKLEY ABSOLUTE RETURN FUND	0.87	5.29	3.21	228.40	7/05
OLYMPIA STAR I (EUR)	-0.10	4.81	-3.26	106.50	8/95
OLYMPIA STAR I (USD)	-0.12	4.46	-1.70	175.20	1/91
OPTIMAL STRUCTURAL OPP (IREL USD)	2.83	32.54	1.03	184.60	10/06
OXBRIDGE PARTNERS, LP	2.23	33.68	-1.73	130.00	10/92
PAMPLONA FOF I LTD - B (USD)	1.81	10.11	-3.04	509.00	5/05
PARAGON CAP APPRECIATION (USD)	1.37	13.52	3.95	308.00	9/95
PGS FLAGSHIP FUND	0.99	7.49	-3.26	97.90	3/02
PGS HIGH INCOME TRUST	2.92	60.46	2.95	219.80	1/03
PIONEER RESTRUCTURING FUND	1.67	26.81	N.A.	264.00	7/07
RED CASTLE OPPORTUNITIES	-2.24	-0.23	1.21	85.10	5/05
REICHMUTH HIMALAJA (USD)	3.90	26.41	-4.08	268.00	1/04
RMB GLOBAL SPREAD CAPTURE (USD)	0.53	8.14	1.55	105.40	1/99
ROCK MAPLE CONCENTRATED ALPHA	1.24	15.82	-0.78	93.80	9/06
ROCK MAPLE EQUILIBRIUM	1.49	19.12	0.99	358.40	11/02
SENTINEL FUND LP	0.29	-14.68	10.74	90.00	1/05
STENHAM GOLD PORTFOLIO (USD)	0.85	22.35	11.29	91.40	9/03
STENHAM MULTI-STRATEGY (USD)	0.99	4.87	0.80	248.90	5/06
STENHAM QUADRANT PORTFOLIO A (USD)	1.34	8.21	4.70	639.90	1/00
STENHAM TRADING PORTFOLIO (USD)	1.31	8.40	4.60	347.70	1/00
STENHAM UNIVERSAL II (USD)	1.07	4.74	1.17	806.90	4/02
STENHAM UNIVERSAL (USD)	1.09	5.29	1.52	567.90	1/00
STONEWATER CAP ASIA (EX-JAPAN)	7.40	70.45	1.71	98.30	7/04
TAG RELATIVE VALUE FUND LP	1.52	14.41	0.55	402.50	10/99
TEP LP	1.45	12.88	-0.82	158.00	5/04
THETA DEEP VALUE FUND	3.73	22.83	6.79	188.70	7/06
TITAN MASTERS INTL FUND LTD	1.24	18.05	4.50	505.00	12/01
TORREY INTERNATIONAL FUND LP	2.39	11.66	-8.03	89.00	7/92
UFG ALTERAM EMERGING LONG/SHORT	2.45	9.10	-0.08	108.10	2/05
UFG ALTERAM EVENT	1.44	9.71	-1.63	114.90	4/05
UFG ALTERAM GLOBAL ALTERNATIF	1.04	6.06	0.26	147.80	4/04
UFG ALTERAM LOW VOLATILITY	0.28	3.30	0.19	213.70	4/02
UFG ALTERAM MULTI ARBITRAGES	0.86	6.64	0.76	557.60	3/02
UFG ALTERAM MULTI ARBITRAGES PLUS	1.26	9.45	-0.31	142.10	9/06
UFG ALTERAM STRATEGIC ACTIONS	1.45	5.22	-2.76	126.40	2/02
UNICORN INVESTMENT SICAV	1.73	10.17	0.43	191.00	9/95
YORK TOTAL RETURN LP (A)	3.20	46.01	5.40	1110.00	5/06

CTA FUNDS

CTAS WITH A MINIMUM OF \$10m REPORTING BETWEEN 21/4 AND 30/4*

Compiled by HFMWeek from data provided by BarclayHedge

FUND NAME	Mar return	Last 12 mo. return	CAR last 3 years	Mar AUM (\$m)	Start date
ACCELA CAPITAL MGMT (GL DIVERSIFIED)	5.07	6.93	14.35	28.90	7/04
AQUILA CAPITAL CONCEPTS (PHAROS EVOL)	-3.38	-19.16	N.A.	99.00	3/09
AQUILA CAPITAL CONCEPTS (PHAROS)	-4.34	-22.38	3.13	10.80	10/06
ASPECT CAPITAL (MASTER FUND USD)	3.95	-4.20	1.78	11.40	1/02
ATLAS FUTURES FUND LP	-1.11	-25.51	1.88	12.60	10/99
BLENHAIM CAPITAL MGMT	1.51	33.79	12.60	3900.00	1/87
CABANA CAPITAL MGMT (GL DIVERSIFIED)	-2.41	-9.02	8.35	56.10	3/07
CAMBRIDGE STRATEGY (EMERGING MKTS)	4.53	23.14	N.A.	90.00	2/08
CASTLESTONE (ALIQUOT AG FUND USD INST)	-9.67	-10.41	-9.44	28.10	9/05
CASTLESTONE (ALIQUOT COM FUND USD A)	-1.69	6.45	-21.19	35.70	6/06
CASTLESTONE (ALIQUOT GOLD USD A)	0.33	16.15	14.15	68.30	11/03
CASTLESTONE (ALIQUOT PREC METALS (C))	4.67	19.88	5.57	40.40	1/01
CHICAGO CAPITAL MGMT (SPREAD ARB)	0.18	4.10	0.30	19.60	1/05
COMMODITY VALUE CHAIN	-14.99	-20.64	N.A.	87.50	12/07
DANIX CAPITAL (A)	1.39	5.17	7.18	92.00	9/05
DGC TREND EURO SA	2.22	-0.43	8.00	64.90	1/05
DGC TREND INC	2.21	-0.04	8.32	110.00	9/04
DIGHTON CAPITAL CTA (AGGRESSIVE)	-1.90	19.40	13.41	28.00	7/03
FLOYD CAP'L MGMT (CURRENCY)	-0.26	-6.34	2.56	80.00	11/03
FORECAST TRADING GROUP	-0.93	-16.58	-6.01	30.00	12/99
FORTIS INVESTMENT MGMT. (CURR USD)	1.84	-8.05	-5.63	36.80	4/04
FRONTPOINT ONSHR QUANT MACRO FUND	2.07	3.61	18.40	357.70	10/06
FTC CAPITAL (SYSTEMATIC MACRO)	0.00	N.A.	N.A.	12.60	2/10
GRANT PARK FUTURES FUND (A)	4.08	-7.97	8.46	65.50	1/89
GRANT PARK FUTURES FUND (B)	4.02	-8.57	7.64	649.50	8/03
H3 GLOBAL ADVISORS (GL COMMODITIES)	2.02	10.70	5.61	131.00	11/05
HSBC TRADING ADVANTEDGE (USD)	5.11	-1.30	10.26	275.20	11/05
INVESTORS TRADING AG (STRADE FUND)	0.50	22.71	N.A.	18.90	1/08
K4 CAPITAL MANAGEMENT (MVS)	0.59	8.54	11.60	23.00	5/04
LIGHTHOUSE MANAGED FUTURES FUND LLC	2.10	-1.28	9.02	150.00	1/06
LUPUS ALPHA COMMODITY OPP	-1.12	5.27	5.48	40.40	12/06
MILLENNIUM GLOBAL CURRENCY (GBP)	1.20	-10.04	N.A.	247.90	5/07
MISSISSIPPI RIVER INVESTMENTS	-0.25	-2.50	1.91	79.20	1/86
NEF GLOBAL RESOURCES FUND	1.69	-4.43	N.A.	28.90	4/08
ORTUS CAPITAL MGMT (CURRENCY)	0.77	26.12	5.10	1124.00	10/03
POSEIDON (SEA EXPRESS FUND)	6.19	4.52	18.73	22.40	6/01
PRINCETON FUTURES FUND LP (B)	0.66	8.88	13.85	14.80	4/96
PRINCETON FUTURES FUND LP (C)	0.59	7.31	13.31	105.60	10/00
PROFUTURES DIVERSIFIED FUND LP	-2.85	-21.00	-8.43	12.20	8/87
ROGERS RAW MATERIALS FUND LP	0.55	28.93	-4.38	50.40	8/98
SHINNECOCK FUTURES FUND LP	0.91	2.98	6.88	16.20	1/95
STRATEGIC AG TRADING (GRAINS)	-4.38	-0.01	18.44	22.50	4/02
TG CAPITAL FUND LP	-4.73	-14.34	0.51	72.00	9/03
WARRINGTON ASSET MGMT CORP (CORE)	-0.31	12.02	3.61	313.00	1/97
WHISTLER TRADING (DIV FUT 2)	-0.40	-0.33	1.59	93.20	7/94

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