

# PERFORMANCE MAY

## HEDGE FUNDS

### FUNDS WITH A MINIMUM OF \$140m REPORTING BETWEEN 9/6 AND 15/6\*

Compiled by HFMWeek from data provided by BarclayHedge

#### ONE-MONTH RETURNS FROM 1/05/10 TO 31/05/10 – RANKED ALPHABETICALLY

##### CONVERTIBLE ARBITRAGE

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
INFLECTIVE CONVERTIBLE OPP LTD	-2.84	5.58	707	168.80	7/04
INVESTCORP SILVERBACK ARB LTD	-1.97	50.86	28.54	384.70	11/06
STEELHEAD PATHFINDER FUND	-1.22	16.91	969	188.30	11/05

#### ONE-MONTH RETURNS FROM 1/05/10 TO 31/05/10 – RANKED ALPHABETICALLY

##### DISTRESSED SECURITIES

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
BHR MASTER FUND LTD	0.19	44.76	4.54	361.00	9/02
MKP CREDIT FUND LP	-2.46	13.72	11.65	415.00	3/99
MKP CREDIT FUND LTD	-2.46	13.72	11.65	1751.90	3/99
RESTORATION OFFSHORE FUND LTD	0.06	2.35	4.50	224.00	12/01

#### ONE-MONTH RETURNS FROM 1/05/10 TO 31/05/10 – RANKED ALPHABETICALLY

##### EMERGING MARKETS

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
BLADEX CAPITAL GROWTH FUND	-3.40	-5.79	754	195.70	5/06
EASTERN EUROPEAN (USD)	-14.07	26.69	-3.57	344.40	10/00
FINISTERRE GLOBAL OPPORTUNITY FUND	-2.47	17.97	12.68	648.90	6/06
GLOBAL EM MKTS (EUR) (ACC)	-3.09	33.48	2.89	845.00	3/05
GLOBAL EM MKTS (EUR) (DBN)	-3.11	33.48	2.90	1970.00	4/03
GLOBAL EM MKTS (GBP) (DBN)	-5.22	29.59	10.88	428.60	4/03
GLOBAL EM MKTS (USD) (DBN)	-13.24	12.56	-1.16	832.50	4/03
GREEN HG FUND LLC	-2.78	21.62	20.74	1500.00	2/01
KAZIMIR RUSSIA GROWTH FUND	-12.14	16.78	3.87	431.40	8/96
LAZARD EMERGING INCOME LP	-2.78	9.07	4.03	430.50	3/04
LAZARD EMERGING INCOME LTD	-2.84	8.50	3.84	1103.10	8/04
LAZARD EMERGING INCOME PLUS LTD	-4.90	14.01	5.20	396.30	2/07
MATTERHORN PALMYRA FUND	-9.98	-0.37	-5.22	242.00	1/03
NEO MULTI ESTRATEGIA 30 FI MULTIMERCAD	0.64	12.21	N.A.	431.70	12/07
NEVSKY LIMITED (A) (USD)	-6.17	5.26	765	1331.00	10/00
NEVSKY LIMITED (B) (EUR)	-6.70	4.60	6.47	4175.00	5/04
NEVSKY LIMITED (C) (GBP)	-6.66	4.84	N.A.	141.80	7/08
OCM EMERGING MARKETS FUND LP	-1.00	1.49	3.39	713.70	4/97
PELARGOS ASIA ALPHA FUND (B)	-2.70	5.39	N.A.	179.30	6/08
PMA HARVESTER FUND (FX & RATES)	1.04	11.30	1761	16700.00	3/07
PROSPERITY CUB FUND	-11.98	92.97	3.82	142.30	6/98
PROSPERITY QUEST FUND	-10.66	122.13	1.03	262.00	12/99
PROSPERITY RUSSIA DOMESTIC FUND	-12.87	105.68	-11.68	258.50	3/07
ROHATYN GROUP ASIA OPPORTUNITY FUND	-1.47	1.92	717	240.90	12/04
ROHATYN GROUP GL OPP FUND LTD	-3.15	2.48	3.16	546.70	3/03
ROHATYN LOCAL CURRENCY OPP LTD	-3.38	5.73	3.56	693.50	1/05
RUSSIAN PROSPERITY (USD) (A)	-12.43	84.12	-4.37	934.90	10/96
SKOPOS HG FUND LLC	-4.38	53.35	6.14	158.10	5/01
SPINNAKER GL EM MKTS FUND LTD	-3.87	23.65	-1.35	1739.80	12/00
SPINNAKER GL OPPORTUNITY FUND LTD AL	-3.28	25.52	0.59	2692.60	2/01

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
SPINNAKER GLOBAL STRATEGIC FUND	-3.32	25.06	-2.70	945.80	2/04
THAMES RIVER HIGH INCOME EUR (ACC)	-2.21	19.93	-1.09	2778.00	1/05
THAMES RIVER HIGH INCOME NEW (GBP) (DBN)	-2.24	19.92	-0.75	164.60	7/05
VR GLOBAL OFFSHORE FUND LTD	0.00	98.47	763	756.20	5/99
VR GLOBAL PARTNERS LP	0.00	98.44	762	909.20	1/03

#### ONE-MONTH RETURNS FROM 1/05/10 TO 31/05/10 – RANKED ALPHABETICALLY

##### EQUITY LONG BIAS

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
ARROW PARTNERS LP	-13.23	24.60	0.05	20700.00	7/03
ASCEND PARTNERS FUND II LP	-3.05	7.28	5.25	520.10	2/04
ASCEND PARTNERS FUND II LTD	-3.05	8.19	5.66	1207.70	2/04
CONTRARIAN VALUE INVESTMENTS LP	-10.40	-15.70	-4.03	260.00	9/06
FORMULA GROWTH HEDGE FUND	-4.57	22.21	5.88	262.90	12/02
MAINSTREAM ACTIVE VALUE FUND II LP	-6.79	12.37	-5.02	174.20	6/98
PECONIC GRENADE FUND	-2.77	-2.22	8.38	419.50	1/90
POLAR CAP EURO FORAGER FUND (EUR)	-1.81	15.92	3.02	397.40	8/03
RIVERSIDE WISDOM WORLD FUND	-4.18	-6.06	-12.04	228.00	6/01
ROGGE CAPITAL PARTNERS LP	-12.58	0.25	-4.31	161.60	11/00
SEMINOLE CAPITAL PARTNERS LP	-0.76	19.41	6.14	575.90	11/95
SEMINOLE OFFSHORE FUND	-0.89	19.06	6.02	544.50	6/98
SPHERA FUND	-5.20	20.55	10.79	250.00	1/04
THIRD AVENUE GLOBAL VALUE MASTER	-7.08	25.99	-5.70	348.10	9/96
ZWEIG-DIMENNA PARTNERS LP	-3.41	-1.99	8.11	989.50	2/84

#### ONE-MONTH RETURNS FROM 1/05/10 TO 31/05/10 – RANKED ALPHABETICALLY

##### EQUITY LONG/SHORT

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
AAM ABSOLUTE RETURN (A) (USD)	-3.05	0.14	11.38	383.00	12/06
ALPHAGEN ACAMAR FUND (A) (USD)	-3.10	5.64	3.72	153.00	4/06
AVENIR FUND	-2.44	1.01	-0.75	406.90	12/00
AXEL PARTNERS LP	-4.30	28.48	43.43	159.50	5/02
BAYERNINVEST ALPHA OPPORTUNITY PLUS	0.51	-0.67	N.A.	21700.00	4/08
BLACKROCK EUROPEAN OPP LTD	-0.64	-1.32	4.04	141.00	1/06
BLACKROCK UK EMERGING CO LTD	-1.10	12.31	12.48	1014.00	5/04
BLACKROCK UK EQUITY LTD	-0.48	3.78	5.81	30900.00	5/05
CAZENOVE EURO EQ ABSOLUTE RETURN (A) (EUR)	-0.71	-1.55	4.69	7479.00	12/03
CAZENOVE UK DYNAMIC ABSOLUTE (A) (GBP)	-6.05	-1.94	7.61	282.10	6/05
DIFIGLIA PTNRS LP	0.11	-8.63	10.75	246.00	10/04
ERMITAGE SELZ FUND (USD)	-6.76	29.32	6.72	154.60	5/84
EXANE GULLIVER FUND	-0.82	2.58	4.44	1823.10	10/01
EXANE MICROMEGAS FUND	0.01	6.05	4.20	3178.00	9/05
EXANE VAUBAN FUND	0.27	6.41	-0.83	185.50	7/04
FUTURIS FUND	6.70	20.37	13.77	731.00	10/99
HIGHLINE CAPITAL PARTNERS	-3.50	4.37	2.47	189700.00	7/95
KINETICS FUND INC	-12.33	27.59	-17.37	164.60	2/01
ODEY EUROPEAN INC (EUR)	-10.89	-10.59	20.67	1058.90	6/92
ODEY EUROPEAN INC (GBP) (A)	-10.76	-10.22	21.61	4578.00	7/04
ODEY EUROPEAN INC (USD)	-10.31	-9.85	21.49	211.40	12/01
OEI MAC INC (GBP) (B)	-14.90	-13.68	N.A.	182.40	1/08
OEI MAC INC (USD)	-14.00	-14.85	26.44	316.70	3/94
OSMIUM SPECIAL SITUATIONS LTD (USD)	0.70	15.95	13.79	278.00	3/05
OTTER CREEK INTL	0.30	11.01	13.73	163.30	7/00
PCM PARTNERS LP	-9.38	38.05	4.76	258.50	2/97
PLATINUM FUND LTD (A) (USD)	-8.50	11.85	2.95	465.00	6/94
QUANTITATIVE TACTICAL AGGRESSIVE FUND	-0.09	17.41	N.A.	564.00	5/08
RIVERSIDE GLOBAL VALUE	-3.67	-4.78	-7.15	404.00	6/98
SPROTT OFFSHORE FUND LTD	-0.91	2.19	9.70	208.70	1/02
STEELHEAD NAVIGATOR FUND LTD	-2.77	35.65	-1.43	308.90	11/04

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
STEELHEAD NAVIGATOR FUND LP	-2.36	35.09	-1.45	44990	1/97
STRATEGOS FUND LP	-5.14	20.79	20.96	24980	7/04
THEOREMA EUROPE FUND LTD (A1)	-0.85	1.72	1.28	823.80	6/01

ONE-MONTH RETURNS FROM 1/05/10 TO 31/05/10 – RANKED ALPHABETICALLY

**EQUITY MARKET NEUTRAL**

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
ACI MS MARKET NEUTRAL	-0.96	0.77	-3.48	378.00	5/05
ARBOR MARKET NEUTRAL	0.08	-11.54	N.A.	263.00	10/08
ARCHIPEL FUND	-0.64	4.40	5.74	398.20	1/07
BGI EOS LIMITED (B)	1.69	15.65	N.A.	162.00	8/07
FIERA N AMERICAN MARKET NEUTRAL II	-0.96	4.34	N.A.	223.30	10/07
PYRAMIS MARKET NEUTRAL	-0.27	-4.16	2.19	773.50	6/91
WEGELIN MRKT NTRL FUND (USD)	0.87	-9.79	-6.36	16730	12/03
ZACKS MARKET NEUTRAL LVRGD STRAT	-0.42	-4.84	0.95	156.00	4/94

ONE-MONTH RETURNS FROM 1/05/10 TO 31/05/10 – RANKED ALPHABETICALLY

**EVENT DRIVEN**

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
BROOKVILLE HORIZONS FUND LP	-0.90	5.76	N.A.	224.60	2/08
MARWYN NEPTUNE FUND	-0.26	38.70	0.75	154.00	3/06
PSAM WORLDARB PARTNERS LP	-2.20	25.81	-1.59	770.00	6/98
ROSSEAU LP	-5.96	54.43	2.09	157.10	1/99
SCOGGIN CAPITAL MANAGEMENT II LLC	-1.74	25.12	-1.76	500.00	1/01
SCOGGIN OVERSEAS FUND LTD	-1.62	25.61	-0.35	684.00	1/00

ONE-MONTH RETURNS FROM 1/05/10 TO 31/05/10 – RANKED ALPHABETICALLY

**FIXED INCOME**

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
ASGARD FIXED INCOME FUND I LTD (EUR)	1.24	38.73	18.42	196.10	7/03
BLACKROCK FI GL OPP FUND LLC	-0.30	18.69	1.67	584.80	7/04
BLACKROCK FI GL OPP FUND LTD	-0.30	18.68	1.62	289.30	1/05
BLUEMOUNTAIN CREDIT ALTERNATIVES LP	-1.64	26.10	10.15	198.90	11/03
BLUEMOUNTAIN CREDIT ALTERNATIVES LTD	-1.64	26.07	10.14	2373.80	11/03
CAPRICORN FUND	-0.80	10.12	6.64	141.40	10/03
CENTURION CREDIT GROUP LLC	0.86	14.15	16.20	156.00	10/05
DALTON DISTRESSED MORTGAGE FUND LP	993	55.87	N.A.	443.00	7/08
DANSKE INVEST HEDGE FI STRATEGY	1.77	35.50	12.76	218.40	1/05
GS GAMMA INVESTMENTS LLC	0.88	28.08	24.45	60780	4/04
HORIZON FUND	-0.45	4.54	4.83	286.60	7/99
INVESTCORP FI RELATIVE VALUE LTD	-1.34	0.32	9.04	165.20	12/04
MBS FUND CASPIAN (R)	-0.48	13.93	1.35	414.30	7/94
MBS FUND GAMMA (O)	-0.34	6.62	0.58	155.90	6/92
OBSIDIAN (OFFSHR) FUND	-0.75	61.94	22.65	372.70	7/96
PAMPLONA CREDIT OPP FUND (A) (EUR)	-0.64	33.48	N.A.	31760	1/09
PENN CORE HY BOND FUND LP	-2.49	21.28	4.66	280.90	2/03
SANCTUM FIXED INCOME FUND	-3.11	4.66	6.88	274.00	9/03
THAMES RIVER EURO GL BOND (EUR) (ACC)	7.52	16.45	14.05	178.40	12/04
WATERFALL EDEN FUND LTD	-1.00	4.01	-6.73	418.50	9/05
WEALTHY NATIONS BOND FUND (A) (USD)	-2.60	N.A.	N.A.	173.20	10/09

ONE-MONTH RETURNS FROM 1/05/10 TO 31/05/10 – RANKED ALPHABETICALLY

**MACRO**

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
AURIEL GLOBAL MACRO LTD	2.32	-1.39	-9.46	235.00	8/04
AVIVA FI MACRO (GBP)	1.79	8.04	N.A.	166.60	7/08
BALESTRA CAPITAL PARTNERS LP	5.71	-3.91	58.45	1230.00	1/99

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
BANYAN CAPITAL FUND LP	0.90	7.89	13.56	557.10	4/04
CSHG GLOBAL MACRO 90 FUND LTD	-1.58	15.97	N.A.	22730	6/08
GLOBAL TRADING STRAT (CAYMAN)	-7.00	-9.63	16.10	700.00	6/05
GLOBAL UNDERVALUED SECURITIES FUND	-2.58	29.19	4.72	1903.00	2/96
HG GL MACRO MASTER FUND LLC	-1.49	16.47	8.81	380.00	2/04
INVESTCORP STONERWORKS GL MACRO LTD	-3.40	-7.86	N.A.	324.00	8/07
MKP OPPORTUNITY LP	-0.69	2.62	15.09	228.50	8/01
MKP OPPORTUNITY OFFSHORE LTD	-0.69	2.61	15.09	860.50	8/01
MLM PEAK PARTNERS OFFSHR FUND LTD	3.38	6.39	14.17	325.70	4/02

ONE-MONTH RETURNS FROM 1/05/10 TO 31/05/10 – RANKED ALPHABETICALLY

**MERGER ARBITRAGE**

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
LION FUND LIMITED	-1.15	9.56	-3.93	270.30	2/96
PSAM MERGER FUND LTD	-0.81	6.05	N.A.	152.00	6/09

ONE-MONTH RETURNS FROM 1/05/10 TO 31/05/10 – RANKED ALPHABETICALLY

**MULTI-STRATEGY**

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
AC STAT VALUE MN 7 VOL (A)	-1.68	7.20	N.A.	541.20	2/08
BLACK DIAMOND PARTNERS LP	-0.74	15.28	3.92	183.90	10/93
BLACK DIAMOND RELATIVE VALUE PTNRS LP	-0.29	3.05	14.39	228.00	2/98
DOUBLE BLACK DIAMOND LP (C)	-0.95	17.42	6.31	870.90	12/97
INVESTCORP INTERLACHEN MS LTD	-3.19	44.13	8.53	292.00	4/06
LAZARD RATHMORE LTD	-1.49	33.60	N.A.	147.00	10/07
MILLENNIUM INTERNATIONAL LTD	-1.31	12.59	7.20	4804.00	1/90
MILLENNIUM USA LP	-1.25	12.39	6.96	204700	1/90
R3 LP FUND	-1.60	39.16	N.A.	332.00	6/08
R3 LTD FUND	-1.60	38.78	N.A.	1251.00	6/08
STRATEGIC OPPORTUNITIES LP	-1.50	10.04	-0.29	150.00	2/04
STRATUS LTD - STAND LEV (B)	0.38	9.69	9.07	205.30	12/03
VERTEX FUND	-7.25	45.45	4.16	85740	2/98

ONE-MONTH RETURNS FROM 1/05/10 TO 31/05/10 – RANKED ALPHABETICALLY

**OPTION STRATEGY/VOLATILITY TRADING**

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
ALPHABET PARTNERS	1.50	-5.79	N.A.	145.00	10/07
TITAN ASIA VOLATILITY FUND	0.92	-0.82	17.59	100.00	8/01
TITAN GLOBAL RETURN FUND (CLASS G)	23.20	-8.03	15.25	300.00	3/03

# FUNDS OF HEDGE FUNDS

**FUNDS WITH A MINIMUM OF \$245m REPORTING BETWEEN 9/6 AND 15/6\***

Compiled by HFMWeek from data provided by BarclayHedge

ONE-MONTH RETURNS FROM 1/05/10 TO 31/05/10 – RANKED ALPHABETICALLY

**FUNDS OF HEDGE FUNDS**

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
3A MULTI STRATEGY FUND (CHF) (B)	-2.67	6.59	-4.71	283.60	8/03
3A MULTI STRATEGY FUND (EUR) (B)	-2.64	7.11	-3.38	282.80	2/03

FUND NAME	May return	Last 12 mo. return	CAR last 3 years	May AUM (\$m)	Start date
3A MULTI STRATEGY FUND (GBP) (B)	-2.58	7.37	N.A.	288.10	9/08
3A MULTI STRATEGY FUND (USD) (B)	-2.45	7.58	-2.83	303.60	9/02
ABS LP	-2.62	5.73	-2.65	398.00	7/03
ABS OFFSHORE SPC-GLOBAL PORTFOLIO	-2.91	6.15	-1.74	1023.00	1/03
ALTERNATIVE INVESTMENT INSTITL LP	-2.62	7.06	-1.03	316.20	1/98
ALTERNATIVE INVESTMENTS LP	-2.71	7.93	-2.21	578.50	12/96
APERIO MASTER ALPHASTRATEGY LTD (USD)	-0.90	N.A.	N.A.	301.30	12/09
BENCHMARK PLUS INSTL PTNRS REAL ALPHA	-0.10	16.58	2.58	1337.00	6/04
BRUNNER MULTI-STRATEGY	-0.03	6.24	7.29	3362.90	4/02
BSI MM YIELD ENHANCEMENT (USD)	-1.84	13.46	-2.57	379.00	1/05
BSI MULTI MANAGER DIRECTIONAL (USD)	-4.61	9.39	-4.00	251.20	7/99
CASTLE ALTERNATIVE INVEST AG (CHF)	2.80	14.85	-2.47	599.00	1/97
COLUMBUS SELECTION INC	-3.83	10.92	-5.92	311.00	1/85
CRESTLINE OFFSHORE FUND LTD	-1.35	9.37	-2.12	525.00	11/01
CRESTLINE PARTNERS LP	-1.30	9.55	-2.53	450.00	10/97
DORCHESTER CAPITAL PARTNERS LP	-2.50	12.62	-2.98	602.00	1/02
EDMOND PRIFUND ALPHA DIV (A) (USD)	-3.32	9.45	1.01	569.60	5/04
EDMOND PRIFUND ALPHA TRADERS (A) (USD)	-4.09	5.34	5.33	418.90	5/03
EDMOND PRIFUND UNCORRELATED (A) (USD)	-2.67	12.59	5.57	851.90	6/01
ENTRUST CAPITAL DIVERSIFIED LP (B)	-2.66	19.94	-2.51	3294.00	1/02
ENTRUST CAPITAL DIVERSIFIED LP (L)	-5.59	32.98	-12.24	3294.00	10/04
ENTRUST CAPITAL DIVERSIFIED LTD (C)	-3.28	26.49	0.75	3549.30	10/03
EXANE PLEIADE FUND 5	-0.27	6.19	4.96	1374.10	3/06
GHF SICAV ARBITRAGE OPPORTUNITIES (A)	-2.42	N.A.	N.A.	379.00	7/09
GLC DIVERSIFIED FUND LTD (USD)	-0.67	3.39	18.75	317.70	7/93
GROUPAMA ALTERNATIF DYNAMIQUE	-1.83	3.21	-7.24	340.10	1/02
HAUSSMANN HOLDINGS (B) (USD)	-4.03	9.69	-5.48	1730.00	1/91
HAUSSMANN HOLDINGS (C) (EUR)	-4.20	9.66	-5.66	535.90	2/03
HDF GL OPPORTUNITIES FUND (A)	-3.21	3.61	-3.41	565.80	1/98
HDF MULTI STRATEGIES FUND (A)	-0.96	6.44	0.38	549.80	1/98
KENMAR GLOBAL RES FUND SPC LTD	-2.20	-4.39	-0.56	425.40	4/05
KEY HEDGE FUND INC (USD) (A)	-1.54	6.24	-1.18	636.80	4/90
LIGHTHOUSE FUND OPP LTD (B)	-2.45	22.05	0.07	471.00	1/03
LIGHTHOUSE DIVERSIFIED FUND LP	-1.25	10.10	-2.24	710.00	8/96
LIGHTHOUSE DIVERSIFIED FUND LTD	-1.65	11.40	-1.00	1971.00	7/01
LIGHTHOUSE GLOBAL L/S FUND LTD	-2.35	5.92	-1.00	417.00	1/04
LYNX SELECTION HOLDINGS LTD	-3.46	6.49	-10.45	401.30	1/99
MAGNITUDE INTERNATIONAL (A)	-1.07	16.35	2.07	1280.50	10/02
MAGNITUDE US PARTNERS	-0.99	15.23	3.18	285.90	2/04
MAN COMMODITY STRATEGIES (USD) (I)	-3.20	-0.48	0.44	1044.80	10/03
MAN FOUR SEASONS STRATEGIES (USD) (I)	-2.40	3.89	-2.39	932.50	12/99
MAN LEADING EDGE (CHF) (I)	-2.90	1.11	N.A.	272.00	8/07
MERIDIAN CAPITAL FUND LLC	-2.40	8.44	-3.42	377.00	7/94
MERIDIAN DIV ERISA FUND LTD	-2.38	10.60	-2.35	351.00	11/04
MERIDIAN HORIZON FUND LP	-2.53	8.01	-3.94	367.10	7/94
OPUS COMMODITIES FUND LTD (USD)	-1.75	-0.13	3.56	1312.00	7/05
OPUS FIXED INCOME FUND LTD (A)	-1.96	14.30	3.11	302.00	3/03
OPUS FUND LTD (MULTI-STRATEGY) (A)	-1.98	6.86	-2.93	493.00	10/02
PINE GROVE OFFSHORE FUND LTD	-1.76	14.85	1.47	304.70	8/98
PINE GROVE PARTNERS LP	-1.56	14.22	1.83	470.60	1/95
PRISMA SPECTRUM FUND LP (B)	-2.53	11.94	2.28	411.70	1/05
PRISMA SPECTRUM FUND LTD (B)	-2.56	11.78	1.57	643.00	5/05
PRIVATE ADVISORS STABLE VALUE FUND	-1.22	7.84	-0.31	617.70	4/01
SCS CAPITAL PARTNERS LLC	-1.11	7.39	1.79	510.70	11/05
SIGNET GL FIXED INCOME I (GBP)	-1.63	12.88	0.54	303.30	3/03
SSARIS MULTI-MNGR ABS RET FUND	-1.40	8.03	8.68	583.30	1/02
THAMES RIVER MULTI HEDGE- (GBP)	-1.69	7.11	1.56	407.80	2/04
TRADEX GLOBAL LTD (A) (USD) LEV	-0.90	0.97	-7.85	246.50	2/05
TURQUOISE FUND LTD	-1.99	8.50	-1.35	950.00	7/02
VAN BIEMA ASIA VALUE FUND LTD	-6.29	19.70	N.A.	287.60	8/08
VAN BIEMA VALUE FUND LTD	-2.78	21.90	1.47	311.00	8/06

# CTA FUNDS

**CTAS WITH A MINIMUM OF \$23m REPORTING BETWEEN 9/6 AND 1**