

PERFORMANCE JUNE

HEDGE FUNDS

FUNDS WITH A MINIMUM OF \$120m REPORTING BETWEEN 1/7 AND 6/7*
Compiled by HFMWeek from data provided by BarclayHedge

ONE-MONTH RETURNS FROM 1/06/10 TO 30/06/10 – RANKED ALPHABETICALLY

CONVERTIBLE ARBITRAGE

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
AVIVA INVESTORS CONV BOND ARB (EUR)	-0.49	21.02	1.08	10900	12/05
AVIVA INVESTORS CONV BOND ARB (GBP)	-0.48	21.36	1.63	106.70	12/05
AVIVA INVESTORS CONV BOND ARB (USD)	-0.43	19.91	2.91	109.10	12/05
WHITEBOX CONCENTRATED CONV ARB LP	-0.45	43.14	16.71	116.10	1/01
WHITEBOX CONCENTRATED CONV ARB LTD	-0.45	42.39	16.44	272.50	1/01
WHITEBOX DIV CONV ARB FUND LP	0.30	21.02	764	31.50	1/04
WHITEBOX DIV CONV ARB FUND LTD	0.30	20.62	733	3780	1/04

ONE-MONTH RETURNS FROM 1/06/10 TO 30/06/10 – RANKED ALPHABETICALLY

DISTRESSED SECURITIES

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
APOLLO STRATEGIC VALUE FUND	0.08	34.49	791	2.00	7/06
GRAMERCY EMERGING MARKETS LTD	3.07	32.51	-6.23	46700	4/99
TIEDEMANN DISTRESSED OPPORT	-2.57	20.01	N.A.	55.30	11/07
WEXFORD CREDIT OPPORTUNITIES FUND LP	-1.20	24.68	10.53	129.30	12/02
WEXFORD OFFS CREDIT OPPORTUNITIES LTD	-1.20	24.68	10.60	183.70	2/03

ONE-MONTH RETURNS FROM 1/06/10 TO 30/06/10 – RANKED ALPHABETICALLY

EMERGING MARKETS

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
ZM ASIAN ABSOLUTE RETURN FUND	-0.25	26.67	N.A.	1.00	4/09
ARTRADIS RUSSIAN OPP FUND	-6.38	30.03	4.80	8300	1/07
CAERUS EM MRKTS OPP FUND LP	0.00	19.43	N.A.	2.50	1/09
CHARLEMAGNE EUROPEAN NEW FRONTIERS	-2.75	36.76	-1.75	22.20	6/97
COREVEST PARTNERS LP	5.78	797	0.36	72.90	1/99
COPEPOINT EMERGING MKTS MACRO LP	-0.70	12.47	2.48	579.20	2/05
CREDIT SUISSE ABSOLUTE FUND LTD	-1.72	-2.23	-4.86	1780	9/04
CREDIT SUISSE BRAZILIAN EQUITY FUND	-0.66	27.25	2.17	0.60	1/03
CREDIT SUISSE EQUITY FUND (LUX)	-2.51	23.40	N.A.	182.70	12/07
CRESCENT GLS ARABIAN OPP FUND LTD	-10.08	-23.67	N.A.	10.60	12/07
DRAGON BILLION CHINA FUND	-0.29	17.25	19.82	900.00	1/04
DYNAMIC POWER EMERGING MKTS F	1.46	12.85	-20.49	34.10	8/05
EK ASIA FUND	2.25	40.78	4.56	41.00	7/95
EK HONG KONG AND CHINA FUND	0.94	36.65	2.35	5.60	11/95
FINISTERRE GLOBAL OPPORTUNITY FUND	1.03	18.23	12.79	631.10	6/06
FINISTERRE SOVEREIGN DEBT FUND	2.75	26.15	13.37	244.40	4/03
FORUM ABSOLUTE RETURN FUND LTD	-0.50	29.21	16.34	58.30	9/99
FORUM ASSET BASED INV LTD	-0.70	-1.63	N.A.	67.40	10/07
FUTUREWATCH-VALOR CLASS (USD) SHARES	1.40	30.05	-0.52	75.10	10/05
GLS GLOBAL OPPORTUNITIES FUND LP	-6.31	-8.47	-2.65	44.90	6/96
GLS OFFSH GL OPPORTUNITIES LTD	-6.38	-10.04	-2.92	40.20	1/97
GRAMERCY ARGENTINA OPPT FUND	5.34	228.96	N.A.	423.80	8/07

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
GRAMERCY DISTRESSED ARGENTINA FUND	4.48	97.42	N.A.	21790	1/09
GRAMERCY DISTRESSED OPPORTUNITY FUND	0.05	27.25	N.A.	28700	4/09
GRAMERCY EMERGING MARKETS LLC	3.11	33.28	-5.75	23900	4/99
HALCYON POWER INVESTMENT COMPANY LTD	2.83	95.13	-2.96	202.30	2/04
HH GENERATION INC	4.56	86.32	-2.36	41.20	9/05
HSZ CHINA FUND (CHF)	-4.81	19.17	-9.80	82.90	11/06
HSZ CHINA FUND (EUR)	2.38	37.63	-2.63	89.40	11/06
HSZ CHINA FUND (USD)	1.56	19.20	-5.86	88.30	11/06
IIFL CAPITAL MUMBAI FUND	-0.31	36.65	N.A.	28.20	4/09
JKC CHINA VALUE	-0.60	31.91	-0.02	20.40	3/98
LIMESTONE FUND SPC (A)	-2.35	37.87	-19.09	10.00	3/07
MAGNA ASIA FUND (D)	0.86	13.66	-8.31	41.50	7/06
MAGNA E EUROPEAN FUND (A)	-3.98	61.97	-11.88	26.20	4/03
MAGNA E EUROPEAN FUND (C)	-3.93	62.84	-11.41	66.60	7/98
MAGNA E EUROPEAN FUND (D)	-4.31	39.03	-16.28	24.90	4/06
MAGNA GL EMERGING MARKETS FUND (A)	-1.53	42.83	-11.93	10.90	7/03
MAGNA GL EMERGING MARKETS FUND (B)	-5.00	34.88	-6.73	0.10	9/05
MAGNA GL EMERGING MARKETS FUND (C)	-1.47	43.79	-11.65	101.90	7/03
MAGNA LATIN AMERICAN FUND (A)	0.72	52.96	1.82	15.00	12/04
MAGNA LATIN AMERICAN FUND (C)	0.77	53.62	2.43	8.10	12/04
MAGNA LATIN AMERICAN FUND (D) (USD)	0.35	33.35	-4.19	40.20	7/06
MAGNA RUSSIA FUND (A)	-3.32	61.32	-11.11	8.20	4/03
MAGNA RUSSIA FUND (C)	-3.31	61.22	-11.03	2.80	4/03
MAGNA RUSSIA FUND (D) (USD)	-3.64	40.52	-15.22	0.20	8/06
MAGNA TURKEY FUND (A)	-0.31	68.11	-0.23	14.00	12/04
MAGNA TURKEY FUND (B)	-3.84	60.11	2.74	0.30	11/05
MAGNA TURKEY FUND (C)	-0.41	66.57	-0.74	1.20	12/04
MARTIN CURRIE CHINA HEDGE FUND (USD)	-1.30	12.18	1.94	115.50	12/02
OCOCO EASTERN EUROPEAN FUND	0.64	23.04	12.34	150.60	1/02
PANGU OPPORTUNITY FUND	0.46	N.A.	N.A.	15.80	3/10
PING EXCEPTIONAL VALUE OFFSHR LTD	9.00	177.50	N.A.	87.20	6/08
RICHLAND ASIA ABSOLUTE RETURN	0.41	6.14	11.87	85.00	12/06
RICHLAND EMERGING OPPORTUNITIES FUND	0.14	-0.24	N.A.	56.00	8/07
SC ASIAN OPPORTUNITY LP	2.80	27.62	-3.62	5.40	6/07
SPECIALISED RUSSIAN GROWTH LTD	-2.96	52.53	N.A.	3700	7/09
STRATEGIC CHINA PANDA FUND	3.29	26.84	N.A.	158.50	10/08
STRIKER-EQUITY MKT NTRL CLASS (USD)	2.70	20.29	-2.30	5.40	3/05
TALENTUM EMERGING ALPHA FUND (EUR)	0.95	9.45	8.89	87.40	2/07
THAI FOCUSED EQUITY FUND (A)	14.70	58.37	1.92	111.90	11/97
THE ELBRUS FUND LTD (USD)	-0.88	27.98	-7.18	21.40	4/07
TIEDEMANN GL EMERGING MKTS OP	-1.08	0.93	-6.80	190.70	1/05
TIEDEMANN GL EMERGING MKTS OP LG DUR	-0.49	4.26	-13.91	22.10	8/05
TIEDEMANN GL EMERGING MARKETS	-0.99	1.10	-6.78	105.50	6/97
TIEDEMANN/AYER ASIA	-0.45	2.38	5.91	30.10	1/97
TREE CAPITAL FUND I LP	0.78	19.31	N.A.	4.90	5/09
TREE CAPITAL FUND I LTD	0.78	19.31	N.A.	3.00	5/09
UG HIDDEN DRAGON SPECIAL OPPORTUNITY	-0.77	6.59	N.A.	164.20	10/07

ONE-MONTH RETURNS FROM 1/06/10 TO 30/06/10 – RANKED ALPHABETICALLY

EQUITY LONG BIAS

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
ACK ASSET PARTNERS LP	-1.20	28.14	15.71	64.00	11/05
ALTA CIMA EQUITY LP	-7.52	-16.59	-15.04	0.40	12/04
APPRECIATE CAPITAL FUND I LP	-11.69	52.77	-2.67	4.60	10/02
ARCUS JAPAN LONG/SHORT FUND (YEN)	-4.60	9.81	-8.47	43.00	4/99
ARMOR CAPITAL PARTNERS LP	2.19	27.82	6.13	114.30	11/98
ARMOR QUALIFIED LP	2.12	28.01	6.19	43.00	2/06
AUGUSTA HEDGED EQUITY INCOME FUND	-0.94	12.73	0.67	10.40	4/06
AVALON GLOBAL PARTNERS LLC	-13.00	39.27	3.21	35.50	7/96
AVALON WORLDWIDE LP	-13.00	36.46	2.93	10.70	4/00

PERFORMANCE JUNE

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
BRENNER WEST CAPITAL PARTNERS LP	-2.18	30.96	5.89	22.30	8/05
CONCOURSE CAPITAL PARTNERS LP	-5.15	14.36	N.A.	41.50	1/09
CONTINENTAL OPPORTUNITIES LP	-6.90	10.57	N.A.	14.30	11/08
DM SWISS EQ ASYMMETRIC FUND (Q)	-1.32	0.54	N.A.	4560	12/07
DOWNTOWN ASSOCIATES II LP	-3.32	14.45	1.99	122.10	1/97
DOWNTOWN ASSOCIATES LP	-4.04	10.68	3.66	78.80	12/92
GARDNER LEWIS FUND LP	-6.67	5.78	-15.61	40.50	6/91
GARGOYLE HEDGED VALUE FUND LP (USD)	-3.09	22.66	-5.18	17500	1/97
GOLDEN ARCHER LBF	-4.10	N.A.	N.A.	0.10	4/10
GREEN DRAGON FUND	-3.31	-8.98	-13.67	28.90	10/06
HADOH VI FUND LTD	-0.08	31.74	N.A.	13.20	6/08
HAMTON EUROPEAN EQUITIES LTD	0.99	23.26	-18.62	11.50	1/06
HOURLASS PARTNERS LP	-4.54	28.29	N.A.	120.10	9/08
IBIS CAPITAL LP	-4.67	-8.18	-3.70	30.00	5/00
JCLARK FOCUSED OPPORTUNITIES FUND	-0.70	746	2.96	22.40	6/05
KRATTER CAPITAL LP	2.41	-3.45	N.A.	5.20	6/08
MCGINNIS CAPITAL LP	-0.72	-1754	-12.02	8.00	10/03
MIDSOUTH INVESTOR FUND LP	-7.00	30.68	-7.51	90.20	12/93
NOKOMIS CAPITAL PTNRS LP	-0.44	36.41	N.A.	1700	3/08
P A W LONG TERM PARTNERS LP	-2.39	15.64	-2.37	68.00	1/98
PARK CITY CAPITAL PARTNERS LP	-9.87	15.24	N.A.	0.80	10/08
PARUS FUND PLC (C) (USD)	-3.56	16.25	15.15	94.30	12/02
PBU PARTNERS LP	-2.90	28.75	-2.84	19.20	1/90
PICTON MAHONEY GL L/S EQUITY (CAD)	-0.22	4.68	N.A.	13.90	11/07
PICTON MAHONEY L/S EQUITY (CAD)	-2.96	15.71	4.26	144.00	1/06
PILOTROCK CONCENTRATED FUND LP	0.87	21.44	-9.48	1730	2/07
PILOTROCK INVESTMENT PARTNERS LP	-0.27	-2.21	-8.45	85.20	2/02
PILOTROCK OFFSHORE FUND LTD	-0.29	-2.87	-8.74	3700	2/02
RIVAL NORTH AMERICAN GROWTH FUND	1.10	11.71	3.92	19.20	4/07
ROBERTSON OPPORTUNITY FUND LP	-1.47	30.07	-6.17	9730	1/96
ROCKRIDGE CAPITAL FUND LP	-0.24	5.18	1.10	10.40	5/04
ROCKWOOD INVESTMENT PARTNERS LP	-2.12	36.79	N.A.	5960	1/09
ROYCE ADVANTAGE FUND	-0.61	-1.13	0.85	9.80	2/99
ROYCE PARTNERS LP	-9.01	13.62	-11.27	25.70	12/91
ROYCE PRIVET LP	-2.70	12.95	-0.40	103.70	7/00
ROYCE RAZOR FUND	-12.78	58.63	-7.66	14.80	7/00
STEWART ASIA FUND	1.98	23.85	-4.68	14.60	1/95
T SQUARED INVEST LLC	1.91	71.74	N.A.	4790	10/07
TIEDEMANN/PIKE PLACE PRNRS LP	-1.26	5.15	-1.35	11.20	5/02
TIEDEMANN/PIKE PLACE PRNRS OP	-1.25	5.27	-1.31	46.20	5/02
TORA OPPORTUNITY FUND LP	-20.00	N.A.	N.A.	0.70	3/10
WHITEBOX SMALL CAP L/S EQUITY LP	-0.50	7.74	8.22	32.90	6/04
WHITEBOX SMALL CAP L/S EQUITY LTD	-0.50	7.23	7.53	13.90	6/04
ZANETT OPPORTUNITY FUND LTD	1.84	86.42	9.74	13.50	2/06

ONE-MONTH RETURNS FROM 1/06/10 TO 30/06/10 – RANKED ALPHABETICALLY

EQUITY LONG/SHORT

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
ALPHA EQUITY GL L/S FUND LP	-3.71	-6.36	-12.34	6.40	1/03
ALPHA EQUITY INTL 130/30 LP	-2.92	1.97	-16.84	2.60	6/01
ALPHA EQUITY INTL MRKT NEUTRAL FUND	-0.63	-7.42	-5.86	3.30	6/01
ANTAUROS EUROPE FUND	0.37	15.97	6.12	45.30	10/06
ARCUS ZENSEN FUND (USD)	2.10	21.35	4.74	58.00	12/01
AVENIR FUND	-3.70	-3.37	-2.09	406.90	12/00
CARMIGNAC MARKET NEUTRAL (A)	-1.21	4.43	1.71	148.00	1/07
CASTLEROCK PARTNERS LP	-4.24	3.35	-1.16	29900	6/93
CATALYST ASSOCIATES LP	-0.15	14.86	2.36	53.50	5/99
CB HEDGE EUROPE	5.70	5.36	-2.50	12.50	7/07
CGP EUROPE FUND	-0.03	-2.01	N.A.	56.30	3/08
COURANT FUND LTD	0.57	25.17	15.16	7.00	6/07

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
CUYAHOGA PARTNERS LP	-5.69	5.88	-0.14	21.10	11/99
DALTON ASIA FUND	2.51	18.81	N.A.	3900	1/08
DIFIGLIA PTNRS LP	1.17	-7.10	11.25	23900	10/04
DIGILOG GLOBAL EQUITY FUND	2.21	13.38	3.34	6700	11/04
DORSAL CAPITAL PARTNERS LP	2.10	N.A.	N.A.	4700	9/09
EMA GARP FUND	1.16	28.55	15.24	32.80	1/06
EQ 100-EQUITY TRADING PROGRAM	1.46	6.47	N.A.	4.50	7/09
FIVE CORNERS PARTNERS	-0.77	22.18	6.89	41.00	8/99
FUTURIS FUND	0.00	22.45	14.09	731.00	10/99
GRANADA EUROPE FUND LTD	0.44	5.04	10.52	234.00	9/04
HADOH LTD (A) (YEN)	-0.17	6.34	5.20	230.00	1/06
HARVEST OPPORTUNITY PTNRS II	1.87	27.67	11.62	98.40	12/99
HARVEST SMALL CAP STRATEGY	-1.21	-2.89	13.54	32740	4/05
HILLSDALE CANADIAN L/S EQUITY LP	-3.86	-4.71	-4.64	43.80	1/00
HILLSDALE US L/S FUND	-1.41	1.56	-7.35	10.00	8/00
HORSEMAN EUROPEAN SELECT LP	-1.54	5.46	N.A.	42.00	1/08
HORSEMAN EUROPEAN SELECT LTD	-1.55	5.33	3.44	462.00	7/05
HORSEMAN GLOBAL FUND LP	-2.06	-20.98	-2.20	23.00	8/02
HORSEMAN GLOBAL FUND LTD (A) (USD)	-1.89	-18.64	-1.25	351.00	2/01
JCLARK PRESERVATION CAPITAL	2.10	5.52	11.95	8.90	10/02
JCLARK PRESERVATION TRUST	2.87	3.43	14.23	103.90	5/99
MAGIC CAPITAL FUND LP	-13.50	7.83	19.75	33.00	7/05
MARTIN CURRIE ARF JAPAN (USD)	0.70	5.56	6.24	113.50	7/00
NUWAVE L/S PORTFOLIO LTD (A)	-0.70	6.57	12.78	60.10	2/07
OLESEN CAPITAL LP	-2.78	37.93	N.A.	0.40	8/07
OMG OPPORTUNITIES 2X (USD)	-1.29	-2.87	4.52	67900	3/07
ORBIS OPTIMAL FUND (EUR)	-0.60	-1.53	2.09	789.10	7/98
ORBIS OPTIMAL FUND (USD)	-0.60	-3.29	1.50	3558.00	2/90
OUTPOINT CAPITAL LP	-4.45	30.74	0.31	8.00	5/05
PA.W. PARTNERS LP	-1.46	9.96	2.01	128.00	12/90
PACIFIC AND GENERAL INVESTMENTS LTD	1.40	16.49	6.87	73.00	10/98
PARLIN CAPITAL LP	0.00	25.01	16.86	36.40	9/03
PASCAL CAPITAL LP	-2.95	-5.09	8.36	12.00	8/04
PHAROS GAS INVESTMENT FUND LTD	-3.60	23.58	-0.61	5.50	5/04
PHAROS RUSSIA FUND LTD.	-5.80	24.31	0.91	22.30	11/97
PHAROS SMALL CAP FUND LTD	-2.70	48.57	-2.72	11.00	12/05
POINT DEFIANCE MICROCAP FUND LP	-5.35	15.66	N.A.	4.80	7/09
REBUS FUND LLC	-2.34	-5.70	N.A.	0.40	5/09
RIVERPLUS FUND	-0.26	N.A.	N.A.	50.00	10/09
SANDLER ASSOCIATES (A-U)	1.10	9.46	7.80	282.00	1/91
SANDLER OFFSHORE FUND (A)	1.10	9.14	7.60	43.00	6/96
SC FUNDAMENTAL VALUE BVI LTD	1.00	7.61	1.13	49.00	12/92
SC FUNDAMENTAL VALUE FUND LP	0.55	8.46	1.61	43.00	6/90
SC OPPORTUNITY FUND LP	0.81	-23.51	-3.07	36.70	12/05
SES PARTNERS	-4.02	1.45	13.34	48.50	4/99
SG CEDAR STREET FUND LP	-1.25	6.22	10.83	4.00	7/02
SG CEDAR STREET FUND LP MRKT NEUTRAL	-0.20	2.96	14.90	12.20	6/06
SG CEDAR STREET FUND LTD	-1.26	6.63	11.28	14.90	5/02
SINGLETON FUND LLC	-10.25	10.78	19.09	74.00	4/06
SMITH STREET CAPITAL I LP	-6.58	20.81	N.A.	2.10	7/09
SPROTT OPPORTUNITIES HEDGE LP	4.33	3.53	3.99	165.70	4/04
SPROTT SMALL CAP HEDGE FUND	-1.59	38.76	-2.99	29.50	2/07
SVM HIGHLANDER FUND PLC (EUR)	2.67	-10.69	-3.41	13.30	4/99
TEMUJIN HOLDINGS LTD	3.80	17.08	0.45	11.00	10/04
THYRA HEDGE	-10.16	2.92	-1.90	30.90	11/06
TRAFALGAR AZRI FUND (EUR)	0.39	12.09	N.A.	70.00	11/07
TRAFALGAR AZRI FUND (USD)	0.39	11.79	N.A.	70.00	11/07
UMJ KOTOSHIRO FUND	-3.19	-5.69	N.A.	3700	11/08
Z EUROPE FUND EURO LTD	-0.67	4.78	3.18	30.10	8/98
Z EUROPE FUND USD LTD	-0.82	1.86	4.15	9.70	8/98
ZENIT FUND	-2.40	13.67	0.40	1174.00	7/96

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EQUITY MARKET NEUTRAL

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
ALPHA EQUITY LEV. MKT NTRL FUND LP	0.59	9.23	-1.59	5.50	7/00
APHILION SIF	2.21	993	N.A	760	6/08
ARBOR MARKET NEUTRAL	-6.80	-19.81	N.A	263.00	10/08
ARCHIPEL FUND	-1.30	1.58	4.99	398.20	1/07
ARTORIUS OFFSHORE INVESTMENTS LTD	0.20	10.44	N.A	38.40	3/09
ARTORIUS PARTNERS II LP	0.23	10.98	14.23	105.30	5/03
BRYN MAWR CAPITAL LP	-0.40	8.08	9.60	77.50	1/92
FULLER-THALER MN STRATEGY	1.27	12.87	5.18	178.00	2/00
GLADWYNE CAPITAL LP	-0.36	9.99	11.24	252.00	4/01
PICTON MAHONEY GL MN EQUITY (CAD)	0.49	2.76	N.A	2900	11/07
PICTON MAHONEY MN EQUITY (CAD)	-0.72	5.84	5.42	415.00	1/06
QM INVESTMENTS LP	-2.50	6.05	N.A	700	4/09
QUANTSOFT EQUITY FUND	3.50	37.03	N.A	9.50	7/08
ROSEMONT OFFSHORE FUND LTD	-0.42	9.61	12.82	209.50	5/06
SABRE STYLE ARBITRAGE FUND LTD (USD)	1.65	8.60	6.14	55.00	8/02
SG CEDAR STREET OFFSHR MKRT NTRL	-0.21	3.55	N.A	28.10	12/07
TALENTUM ACTIVEEDGE FUND (EUR)	0.35	6.72	2.46	68.70	8/02
TALENTUM ENHANCED FUND (EUR) (A)	0.89	14.99	3.37	209.00	12/04
WISDOM OF JAPAN FUND	-0.97	9.69	N.A	73.60	4/09

ONE-MONTH RETURNS FROM 1/06/10 TO 30/06/10 – RANKED ALPHABETICALLY

EVENT DRIVEN

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
DAYBREAK SPECIAL SITUATIONS FUND LTD	-2.40	17.07	N.A	8.60	12/07
FINISTERRE CREDIT FUND	0.44	26.30	5.10	206.50	7/07
FINISTERRE CREDIT PARTNERS LP	0.44	26.30	5.10	206.50	2/06
HAMTON SPECIAL SITUATIONS	1.23	16.85	N.A	11.50	11/08
IBS OPPORTUNITY FUND LTD	-0.35	16.27	-2.35	52.50	2/98
IBS TURNAROUND FUND (OP)	-0.36	17.69	0.24	167.60	1/05
IBS TURNAROUND FUND LP	-0.33	18.69	-0.06	79.80	6/94
KAWA OFFSHR FEEDER FUND	0.02	23.79	N.A	61.00	9/07
KAWA ONSHR FEEDER FUND	0.02	23.60	N.A	23.00	1/08
KS CAPITAL PARTNERS LP	-0.90	17.61	0.93	163.70	7/90
KS INTERNATIONAL INC	-0.63	20.18	1.57	154.50	1/93
MM&E CAPL INVEST TRUST NO 1	-1.15	3.72	0.57	15.60	7/02
MM&E CAPL INVEST TRUST NO 2	-1.07	3.99	0.36	4.30	7/04
TRAFALGAR CATALYST FUND (B) (USD)	0.95	4.08	3.11	410.00	11/01
TRAFALGAR RECOVERY FUND (USD)	-0.78	27.86	6.12	440.00	7/03

ONE-MONTH RETURNS FROM 1/06/10 TO 30/06/10 – RANKED ALPHABETICALLY

FIXED INCOME

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
AVIVA G7 FIXED INCOME (GBP) 1	0.82	8.26	10.49	746.90	2/03
BARNEGAT FUND LTD (B)	1.81	38.92	15.46	434.60	1/01
CREDIT SUISSE BOND FUND (LUX)	1.37	16.54	N.A	129.00	12/07
FRONTPOINT STRAT CREDIT FUND LP	-0.38	14.42	N.A	484.40	4/08
HAMTON I - BOND 004 LTD	-6.28	20.87	-0.44	56.40	6/97
MIDWAY MARKET NEUTRAL FUND	1.00	45.12	27.14	130.00	6/01
NEKTAR FUND	0.90	21.44	18.42	1630.80	1/98
NEKTAR SPECIAL OPPORTUNITY FUND	1.70	14.70	N.A	639.90	4/09
PROLOGUE LP (A) (USD)	1.18	5.79	13.48	1003.00	2/06
SANDLER CAPITAL STRUCT OPP LP	0.00	24.00	-2.58	8.00	1/05
SANDLER CAPITAL STRUCT OPP LTD	0.00	24.38	-2.24	26.00	6/05
VICTORY ABSOLUTE RETURN CREDIT II LTD	1.11	N.A	N.A	73.40	2/10
VICTORY CAP SERIES D CREDIT PORTFOLIO	0.71	24.05	N.A	130.30	6/08

For reprints or customised research contact Indira Peters-DiDio at i.peters@hfmweek.com

ONE-MONTH RETURNS FROM 1/06/10 TO 30/06/10 – RANKED ALPHABETICALLY

MACRO

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
ALPHAQUEST COMPOSITE FUND LTD	-2.47	-22.75	-3.90	700	2/02
AVIVA FI MACRO (EUR)	1.23	9.24	N.A	175.80	6/09
AVIVA FI MACRO (GBP)	1.24	9.55	N.A	172.10	7/08
AVIVA FI MACRO (USD)	1.22	9.07	N.A	176.10	7/09
AVIVA GL MACRO (EUR)	-3.34	-2.28	N.A	208.20	6/09
AVIVA GL MACRO (GBP)	-3.24	-1.46	N.A	203.80	1/08
AVIVA GL MACRO (USD)	-3.34	-1.93	N.A	208.50	6/09
CAMPBELL GL ASSETS (B) (MULTI-STRAT)	0.11	5.05	-5.18	141.60	7/02
DENDRICH FUND LP	4.25	38.43	-3.46	0.60	6/07
FINALIS MULTISTRATEGIES	-0.63	2.89	N.A	49.50	3/09
FORUM GLOBAL OPPORTUNITIES FUND	0.58	29.19	45.94	56.70	8/05
GLS 193 FUND LTD	-5.37	-7.23	-3.26	76.20	9/06
GRAHAM DISCRETIONARY PORTFOLIO	0.68	10.52	6.68	507.80	9/03
GRAHAM PROPRIETARY MATRIX (STAND LEV)	-0.37	14.13	13.57	468.50	7/99
LIQUIDMACRO FUND	1.37	13.85	N.A	200.00	9/08
MLM MACRO - PEAK PARTNERS	-8.71	0.00	9.42	286.00	2/96
R G NIEDERHOFFER GL. FUND LP I	1.28	-15.40	14.04	126.40	4/94
RTM ABSOLUTE RETURN FUND	0.18	5.39	3.74	3.30	10/05
SEVEN ABSOLUTE RETURN FUND	1.08	3.85	N.A	7.40	6/09
SEVEN GLOBAL MACRO FUND	1.27	-4.77	N.A	28.40	11/08
SEVEN WORLD ASSET ALLOCATION FUND	-0.06	2.62	2.13	253.50	1/07
WEXFORD OFFSHORE SPECTRUM FUND (A)	-0.74	10.20	2.75	1941.60	4/97
WEXFORD SPECTRUM FUND LP (A)	-0.74	10.74	2.93	1269.80	4/97
WINTON EVOLUTION FUND (F) (USD)	1.88	8.64	6.52	23.00	5/07
WINTON EVOLUTION FUND (G) (GBP)	1.71	8.99	N.A	2.50	1/09
WINTON EVOLUTION FUND (H) (EUR)	1.85	8.40	N.A	1.990	1/09

ONE-MONTH RETURNS FROM 1/06/10 TO 30/06/10 – RANKED ALPHABETICALLY

MERGER ARBITRAGE

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
BLACK DIAMOND ARBITRAGE LTD (C)	-1.60	6.92	2.71	5.60	3/00
GARDNER LEWIS MERGER ARBITRAGE FUND II	2.14	N.A	N.A	12.50	12/09
GLAZER CAPITAL MANAGEMENT LP	0.84	11.01	9.79	27.00	1/99
GLAZER OFFSHORE FUND LTD	0.83	10.52	9.47	77.00	9/01
TIEDEMANN ARBITRAGE ASSOCIATES	0.58	3.56	4.91	553.30	1/93

ONE-MONTH RETURNS FROM 1/06/10 TO 30/06/10 – RANKED ALPHABETICALLY

MULTI-STRATEGY

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
ADALY OPPORTUNITY FUND (B)	0.33	9.19	-2.38	69.40	10/03
ALPHA HEDGED STRATEGIES FUND	-1.31	7.60	-7.11	265.60	10/02
BLACK DIAMOND RELATIVE VALUE LTD (C)	-1.60	-0.47	13.34	820.90	8/99
BLUECREST CAPITAL INT FUND LTD	1.65	27.49	21.70	4038.00	12/00
DOUBLE BLACK DIAMOND LTD (C)	-0.48	15.71	6.77	2444.50	4/98
FALCON PERFORMANCE FUND LP	-2.35	4.64	N.A	1.30	11/08
HEADSTART GLOBAL AGGRESSIVE	-0.61	-2.52	-18.98	10.00	3/99
HEADSTART GLOBAL FUND	-1.53	-1.66	-19.72	12.00	7/98
IKOS HEDGE FUND (USD) (THE)	-0.40	6.30	10.14	141.20	7/98
PATTON ENDURANCE FUND	0.43	8.37	N.A	4.30	2/09
UG GREATER CHINA MULTI-STRATEGY FUND	0.34	7.08	10.28	355.30	6/03
WHITEBOX MULTI-STRATEGY FUND LP	-1.01	32.80	14.03	726.40	1/02

ONE-MONTH RETURNS FROM 1/06/10 TO 30/06/10 – RANKED ALPHABETICALLY

OPTION STRATEGY/VOLATILITY TRADING

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
1.2 FUND LTD	1.81	9.35	N.A	30.90	7/08

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
ABRAXAS FUND LIMITED	0.63	-0.57	716	4760	3/03
ALPHABET PARTNERS	2.30	0.51	N.A	170.00	10/07
CROSSCOURT PARTNERS LP	5.44	-13.78	N.A	25.10	1/08
GOLDEN ARCHER VAF	0.61	N.A	N.A	0.20	2/10
NARRAGANSETT MS FUND LLC	1.25	0.14	35.77	18.00	6/06
PRECISIAN PARTNERS LP	10.12	-3.82	N.A	5.80	11/07
SNOW FUND ONE LLC (A)	1.15	10.27	2.75	2700	1/06
TRAFALGAR VOLATILITY FUND (USD)	-0.20	-10.07	4.08	2700	8/04

FUNDS OF HEDGE FUNDS

FUNDS WITH A MINIMUM OF \$120m REPORTING BETWEEN 1/7 AND 6/7*

Compiled by HFMWeek from data provided by BarclayHedge

ONE-MONTH RETURNS FROM 1/06/10 TO 30/06/10 – RANKED ALPHABETICALLY

FUNDS OF HEDGE FUNDS

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
141 TRADING GROUP LLC	0.00	1.49	N.A	3.80	6/08
ALLBLUE FUND LTD	0.71	16.71	12.99	3328.10	9/05
BOSTWICK COMPOUND LP	-0.75	8.16	2.23	72.00	10/06
BRUMMER MULTI-STRATEGY	-0.89	5.41	6.62	3362.90	4/02
BRUMMER MULTI-STRATEGY EURO	-0.88	5.82	7.51	152.10	10/02
CHINA CENTURY FUND LTD (A)	0.50	-0.59	0.09	14.00	4/07
DIAMOND PEAK TRADERS LP	-4.83	-6.36	N.A	5.00	10/07
FERRELL CONCERT LTD	0.59	7.09	-13.61	188.80	1/01
FIDAM CAPITAL GROWTH FUND (USD)	-0.22	5.00	1.52	123.00	11/02
GROUPAMA ALTERNATIF EQUILIBRE	-0.07	0.08	-5.16	120.70	1/02
HAMTON FUND OF FUNDS LTD	-2.33	14.90	-12.84	7.10	7/98
HDF ARBITRAGE LOW VOL PART (A)	-0.94	4.42	0.07	1730	11/95
HDF CAPITAL APPRECIATION FUND (A)	0.33	4.02	-3.39	28.80	5/90
HDF EMERGING MARKET EQUITY (A)	3.54	32.07	-0.86	20.60	1/97
HDF EUROPE EQUITY FUND (A)	1.74	19.24	-6.79	35.00	1/97
HDF EUROPE LONG/SHORT FUND	0.92	6.55	-3.60	44.10	12/00
HDF GL. OPPORTUNITIES FUND (A)	0.25	3.46	-3.55	565.80	1/98
HDF GLOBAL ARBITRAGE FUND	-0.51	7.02	-0.85	54.20	4/01
HDF GLOBAL BOND FUND (A)	-0.79	5.79	0.36	3.20	1/98
HDF GLOBAL EQUITY FUND (A)	0.76	25.57	-3.88	56.00	1/98
HDF MULTI REACTIVE	-0.32	3.56	4.64	127.70	10/03
HDF MULTI STRATEGIES FUND (A)	-0.13	5.65	0.22	549.80	1/98
HDF OPTIMIX FUND	-1.04	8.93	-1.40	115.70	3/00
HEADSTART FOF LTD (B) (USD)	-0.30	4.77	-9.60	123.00	11/99
HEADSTART FOF LTD (B2) (USD)	-0.20	11.37	N.A	123.00	9/08
HERITAGE ASSET MGRS ASIA (USD) (HAM)	0.21	0.49	-0.87	7.50	5/07
HERITAGE TOTAL RETURN (USD) (A)	-0.54	-2.44	-2.23	100.30	12/05
HEXAGO FUND (EUR)	-0.09	4.32	N.A	7.70	2/08
KGH FUND LTD - LICORNE (USD)	0.16	2.10	-7.31	255.40	1/98
MMIP INTERNATIONAL FUND LTD	-0.40	-3.74	-4.64	66.70	2/91
MOUNTAIN AVENUE PARTNERS LP	-2.00	12.27	-2.75	50.00	1/97
OPUS DIVERSIFIED FUND LLC	0.25	12.83	0.35	100.00	4/03
SAVE EARTH FUND	1.14	16.36	N.A	7.60	6/08
SCIENS GLOBAL DIVERSIFIED FUND (USD)	0.27	4.75	-0.55	102.40	6/03
SCIENS SAMURAI FUND (JPY)	-1.34	-2.70	-8.67	6750	6/99

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
SCIENS VOLATILITY DRIVEN (USD)	-0.81	-2.71	-2.15	68.10	7/96
SIRIUS GLOBAL ACTIVE FUND (USD)	-0.58	8.12	-3.31	720	1/05
SPIRIT ARBITRAGE HOLDINGS LTD	0.30	-4.90	-10.26	3.90	1/95
SPIRIT CREDIT OPP LTD (A) (USD)	0.14	4.07	N.A	960	10/08
SPIRIT L/S EQUITY HOLDINGS LTD	-1.45	-3.86	-2.76	8.40	4/91
TEOREMA ALT STRAT FUND (A)	-0.61	3.68	-1.37	3900	1/02
TIEDEMANN SELECT	0.24	-0.35	-6.51	94.70	1/99
TRADING CAPITAL HOLDINGS (USD)	0.90	9.79	10.64	711.50	7/03
VALORINVEST MARKETNEUTRAL	-0.93	-6.78	-2.51	12.90	4/02

CTA FUNDS

FUNDS WITH A MINIMUM OF \$47m REPORTING BETWEEN 1/7 AND 6/7*

Compiled by HFMWeek from data provided by BarclayHedge

ONE-MONTH RETURNS FROM 1/06/10 TO 30/06/10 – RANKED ALPHABETICALLY

COMMODITIES TRADING ADVISORS

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
ABRAHAM TRADING COMPANY	-1.70	-11.70	7.56	481.00	1/88
AIS FUTURES MANAGEMENT (2X-4X)	-0.92	7.89	-2.72	113.20	10/92
AIS FUTURES MANAGEMENT (3X-6X)	-1.14	7.64	-13.96	4780	7/92
ALDER CAP'L (ALDER GLOBAL 20)	0.20	9.94	8.90	330.00	2/01
ALDIS PARTNERS (GFP COMPOSITE)	-3.58	-4.93	12.22	1331.50	7/01
AMPLITUDE DYNAMIC TRADING FUND	2.82	13.81	1.990	762.10	6/05
ASPECT CAPITAL (DIV FUND)	0.68	7.35	4.28	3633.00	12/98
ATTUNGA CAPITAL PTY (PEOF)	-2.14	-11.51	N.A	94.70	6/08
BEACH HORIZON LLP	0.26	-1.33	14.09	327.00	5/05
BLACKWATER CAP'L MGMT (COMPOSITE)	1.53	6.75	21.57	171.00	7/05
BLUETREND FUND LP	0.58	12.98	19.68	400.00	9/04
BLUETREND FUND LTD	0.77	12.58	19.49	6900.00	4/04
BRIARWOOD CAPITAL MGMT (DIVERSIFIED)	3.13	3.81	6.00	242.80	7/01
BRIDGEWATER ALL WEATHER 12%	1.42	21.14	2.10	1491.00	6/06
BRIDGEWATER PURE ALPHA FUND I	3.46	17.93	9.37	47956.00	10/89
BRUMMER & PARTNERS (LYNX)	1.90	6.91	12.85	1898.50	5/00
CAMPBELL & CO (F M E LG)	-0.60	-3.82	-10.23	2254.10	4/83
CAMPBELL & CO (GL DIVERS LG)	-0.60	-2.70	-9.05	329.50	2/86
CHESAPEAKE CAPITAL CORP (DIVERS)	-2.62	-6.84	-2.99	605.20	2/88
CIPHER INVESTMENT MANAGEMENT CO	-1.00	-1.53	6.12	21900	11/94
CONQUEST MACRO	1.14	-1.85	25.68	478.00	5/99
CONQUEST SELECT	0.79	-3.02	12.22	170.00	6/04
CONSERVATIVE CONCEPT (ATHENA INST)	0.22	-6.09	4.41	669.70	2/05
CRABEL BUETHE DIV FUTURES 4X	-2.02	-6.00	10.93	654.00	1/98
CRABEL DIV FUTURES 4X	-1.04	-4.68	5.35	2156.00	1/92
CRABEL MULTI-PRODUCT	-0.50	-3.76	8.41	65900	3/98
CRABEL TWO PLUS PRODUCT	1.33	5.29	11.97	465.00	7/04
CURRENCY INSIGHT (DIVERSIFIED SYS)	-0.86	0.46	2.89	495.00	1/02
C-VIEW LIMITED (3X)	0.31	2.39	2.77	213.90	1/00
DI TOMASSO GROUP (EQUILIBRIUM)	5.80	46.34	28.09	80.40	1/02
DIGHTON (AGGRESSIVE)	32.20	34.09	29.43	150.00	7/03
DIGILOG CAPITAL (FULL PORT)	-5.98	-5.89	0.48	120.00	1/96
DIX HILLS PARTNERS (ATS)	1.95	-2.83	6.18	378.20	7/03
DIX HILLS PARTNERS (DTS)	2.09	-2.59	8.49	262.40	4/07

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date	FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
DKR FUSION (QUANT)	-0.60	-1.47	3.25	39700	9/00	MILLBURN RIDGEFIELD CORP (COMMODITY)	-1.73	-4.42	8.93	154.30	3/05
DOHERTY (GRAY SWAN HEDGE)	1.09	N.A	N.A	63.00	4/10	MILLBURN RIDGEFIELD CORP (DIVERS)	-1.29	4.00	2.74	1015.80	2/77
DOHERTY (KBD CAPITAL PTNRS LP - A)	0.72	4.15	3.76	270.00	6/03	MILLBURN RIDGEFIELD CORP (MMM)	-0.71	8.18	6.49	428.30	10/04
DOHERTY (KBD CAPITAL PTNRS LTD - B)	1.26	6.55	4.37	270.00	5/07	MOLINERO CAPITAL MANAGEMENT LLP	-3.08	-4.43	0.92	111.00	7/05
DOMINION CAPITAL MGMT (SAPPHIRE)	-2.41	3.61	9.70	108.00	5/05	MONDIALE ASSET MGMT (TRADING)	-0.20	-2.19	N.A	166.00	2/09
DRURY CAPITAL (DIVERSIFIED)	0.16	3.84	16.78	226.20	5/97	MULVANEY CAPITAL MGMT (GL MARKETS)	0.49	-12.62	6.91	96.00	5/99
DUNN CAPITAL MGMT (WMA)	5.02	19.12	12.77	224.80	11/84	NAVIGATOR PARTNERS FUND LP	0.10	-2.36	4.42	5770	2/03
DYNEXCORP LTD (CURRENCY)	-0.22	5.94	2.20	48.50	4/94	NEWTON CAPITAL PARTNERS	0.14	4.87	12.87	18700	5/98
EAGLE TRADING SYSTEMS (GLOBAL)	-3.61	-8.22	8.04	358.00	1/92	NIEDERHOFFER R G (DIVERSIFIED)	1.28	-15.10	15.58	556.90	9/93
EAGLE TRADING SYSTEMS (MOMENTUM)	-0.89	-10.40	17.19	214.00	2/01	NIEDERHOFFER R G (NEGATIVE CORR)	2.12	-18.02	14.93	219.50	11/03
EAGLE TRADING SYSTEMS (RISK ALLOC)	-4.18	-8.14	10.52	298.00	3/02	NORTHFIELD TRADING L P (DIVERSIFIED)	0.00	0.17	6.49	230.00	7/89
EAGLE TRADING SYSTEMS (YIELD)	-1.37	0.74	1.70	872.00	8/00	NUWAVE INV MGMT (COMBINED 2X)	0.12	7.06	12.09	683.60	6/01
ECKHARDT TRADING (STANDARD PLUS)	6.53	2.81	12.99	212.30	10/91	ORTUS CAPITAL MGMT (CURRENCY)	6.47	19.10	4.88	1355.00	10/03
ECKHARDT TRADING (STANDARD)	5.60	2.37	11.58	276.90	8/91	PRIM' COMMODORE	2.43	31.23	20.34	50.80	11/05
ECLIPSE CAPITAL MGMT (GL MONETARY)	-1.54	6.06	3.70	418.10	8/90	PRIM' KAPPASTOCKS	-1.66	8.63	-1.18	56.70	1/07
EMC CAPITAL MGMT (CLASSIC)	-1.66	-9.90	6.66	171.90	1/85	QFS ASSET MGMT (QFS CURRENCY)	1.99	7.51	4.10	634.00	2/93
ERMITAGE ASSET MGMT (GL DYNAMIC)	0.59	5.93	N.A	159.20	10/07	QFS ASSET MGMT (QFS FIXED INCOME)	0.06	-4.58	8.19	154.00	4/05
ESTLANDER & PARTNERS (ALPHA TREND)	2.62	4.34	13.90	348.80	10/91	QFS ASSET MGMT (QFS GLOBAL MACRO)	-1.86	-9.06	9.40	449.00	2/98
ESTLANDER & PARTNERS (GLOBAL MARKETS)	-0.57	-0.67	1.31	131.00	8/99	QUALITY CAPITAL MGMT (GLOBAL DIV)	-0.54	-6.53	16.03	59700	12/95
ESTLANDER & PARTNERS (GLOBAL XL)	-1.18	-2.14	1.80	65.50	8/91	QUANTICA CAPL (ALLOCATION OVERLAY)	0.90	3.29	6.25	14700	1/05
FALL RIVER CAPITAL (GL STRATEGIES HL)	-4.38	-19.35	4.96	51.10	4/02	QUANTICA CAPL (EMERGING MARKETS)	0.50	N.A	N.A	50.00	2/10
FORT LP (GLOBAL CONTRARIAN LP)	3.73	31.71	7.63	103.30	10/02	QUANTITATIVE INVEST MGMT (GLOBAL)	0.42	-6.83	11.79	4252.50	10/03
FORT LP (GLOBAL DIVERSIFIED LP)	5.00	35.82	11.55	63.70	3/02	QUICKSILVER TRADING INC	4.70	16.16	23.76	199.50	1/95
FORTIS INVESTMENT MGMT (GLOBAL TAA)	-2.19	15.20	-3.50	1499.00	6/06	RABAR MARKET RESEARCH	-0.73	6.28	7.40	172.40	1/85
FRONTIER FUND (BALANCED 2)	0.40	2.76	6.58	420.50	9/04	RAMSEY QUANTITATIVE SYS (GLOBAL 2X)	0.46	19.15	6.84	626.00	6/03
FRONTIER FUND (C/G/T 2)	-0.70	1.84	1.95	86.10	2/05	REVOLUTION CAPITAL MGMT (MOISA INST)	-2.88	N.A	N.A	681.30	9/09
FRONTIER FUND (L/S COMMODITY 2)	-2.70	1.20	5.43	69.30	3/06	ROTELLA CAPITAL (ORION)	0.24	0.70	3.90	51.40	7/06
FRONTIER FUND (WINTON 2)	2.40	11.35	9.28	65.00	8/06	ROTELLA CAPITAL (POLARIS)	-1.76	-4.82	2.98	326.80	1/91
FRONTIER FUND (WINTON/GRAHAM 2)	0.10	7.17	8.32	64.70	11/04	SAPIANCE CAPITAL LTD (TEXYS)	-3.08	-11.10	6.63	80.30	1/07
FTC CAPITAL (CLASSIC)	-1.43	-2.62	7.21	115.70	1/95	SASCO ENERGY PARTNERS	-2.84	-3.01	N.A	223.40	6/08
FX CONCEPTS (GCP)	0.33	-6.60	0.39	332900	3/01	SAXON INVEST CORP (AGGRESS DIVERS)	0.03	10.81	30.74	59.30	11/93
FX CONCEPTS (GFM)	-1.72	-10.10	3.47	108.00	1/02	SCIENS DYNAMIC TRADING FUND USD	-0.09	-5.07	5.54	111.80	10/05
FX CONCEPTS (MULTI-STRATEGY)	-1.13	-6.40	-1.47	2763.00	1/02	SHARMAC CAPITAL MANAGEMENT	-0.12	-1.30	2.53	50.40	5/00
GEO ECONOMIC MGMT SYSTEM LTD	-0.61	-2.30	9.12	76.30	8/05	SKANDINAVISKA ENSKILDA (SEB ASSET SEL)	-0.56	1.70	7.19	160790	10/06
GLOBAL ADVISORS (GL COMM SYSTEMATIC)	-2.00	-6.66	7.55	305.00	7/05	SPECTRUM ASSET MGMT LLC (GL DIVER)	0.73	2.57	6.53	130.00	1/01
GRAHAM CAPITAL MGMT (K4D-15V)	-1.67	5.77	11.25	3147.20	1/99	SUNRISE CAP'L PARTNERS (CIMCO(S))	-1.08	-21.21	-3.17	64.00	1/95
GREENWAVE CAPITAL MGMT (1X)	0.08	-0.50	2.53	99.50	1/07	SUNRISE CAP'L PARTNERS (DAVCO FUND)	-0.61	-8.26	6.40	619.20	1/95
H3 GLOBAL ADVISORS (GL STRATEGIES)	-0.51	-1.27	5.57	83.20	11/99	SUPERFUND CAPITAL MGMT (GREEN B)	-0.47	-24.04	-8.07	52.70	11/02
HAAR CAPITAL (DISCRETIONARY COMM.)	-2.89	-10.93	2.64	73.30	1/06	SUPERFUND FUND MGMT (GCT)	2.53	-21.01	-11.33	63.30	1/00
HATHERSAGE (DAILY CURRENCY)	0.94	7.74	9.34	100.00	1/92	SUPERFUND TRADING MGMT (GOLD C)	7.76	-17.18	-7.23	65.20	10/05
HATHERSAGE (LONG TERM CURRENCY)	1.97	7.27	8.65	525.00	8/91	SUPERFUND TRADING MGMT (Q-AG)	1.16	-9.40	-3.03	130.30	3/96
HAWKSBILL CAPITAL MGMT (GL DIVERS.)	4.77	22.20	36.92	63.00	11/88	TRANSTREND (DTP/ENHANCED RISK - EUR)	-0.18	-6.50	9.39	1123.10	8/99
HB CAPITAL MGMT (DIVERSIFIED)	0.96	13.52	N.A	70.60	3/08	TRANSTREND (DTP/ENHANCED RISK - JPY)	-0.25	-6.91	7.79	655.10	8/04
HENDERSON GLOBAL CURRENCY	-6.89	-4.10	N.A	350.00	5/09	TRANSTREND (DTP/ENHANCED RISK - USD)	-0.22	-7.17	9.06	4800.00	1/95
HENRY JOHN W & CO (DIVERS PLUS)	-0.28	-4.54	12.29	49.20	4/07	TRANSTREND (DTP/STANDARD RISK - EUR)	-0.17	-5.14	5.47	801.50	2/99
HENRY JOHN W & CO (GL ANALYTICS)	1.42	-14.42	21.92	103.90	6/97	TRANSTREND (DTP/STANDARD RISK - USD)	-0.18	-5.17	5.69	109.00	10/93
HYMAN BECK (GLOBAL)	1.39	0.03	7.54	433.90	4/91	TUCSON ASSET MGMT (TAMI MACRO)	1.44	3.74	13.88	4780	1/01
HYMAN BECK (VOLATILITY)	-0.79	1.57	5.49	112.40	12/06	VALU-TRAC INVEST MGMT (STRATEGIC)	0.54	26.35	10.44	181.90	10/02
INSCH CAPITAL MGMT (KINTILLO X3)	0.15	-8.32	2.17	54.40	1/06	VEGASOUL CAPITAL MGMT	-0.56	18.91	40.95	214.00	6/02
ION ASSET ARCHITECTURE (ION)	0.08	0.90	N.A	175.00	11/07	WALSH MARK J & CO (STANDARD)	3.00	-11.34	11.57	73.80	9/85
J E MOODY & COMPANY (CRV)	-0.54	1.35	8.42	183.60	5/06	WASHINGTON (SINGLETON FUND)	-10.25	10.78	19.09	74.00	4/06
JOHN LOCKE INV (CYRIL HF)	-0.61	-5.21	0.23	71.20	7/06	WAYPOINT CAPITAL (DIVERSIFIED)	-2.04	0.40	12.40	57.60	12/02
JOHN LOCKE INV (CYRIL SYSTEMATIC)	0.70	-5.04	8.81	325.50	7/00	WELTON INVESTMENT (GLOBAL DIRECTIONAL)	1.23	1.78	6.74	439.00	6/04
KAISER TRADING GROUP PTY	1.61	0.26	5.53	1700.00	3/98	WHITE RIVER GROUP (STOCK INDEX)	3.16	8.52	N.A	105.70	11/08
KING'S CROSSING CAP'L (FX MODEL)	-3.57	-1.10	-1.86	50.00	11/06	WILLOWBRIDGE ASSOCIATES (ARGO)	-1.50	-27.64	7.22	63790	8/88
KROM RIVER COMMODITY FUND	-0.21	2.98	11.99	310.00	7/06	WILLOWBRIDGE ASSOCIATES (PRIMARY)	-0.84	-21.59	3.88	56.40	12/92
LJM PARTNERS (LJM FUND LP)	7.03	16.97	13.29	75.50	4/03	WILLOWBRIDGE ASSOCIATES (VULCAN)	-0.51	-15.07	9.44	131.30	8/88
MAN INVESTMENTS(MAN AHL DIV. PLC)	0.83	0.00	6.78	21700.00	4/96	WINTON CAPITAL MGMT (DIVERSIFIED)	1.46	9.52	10.78	13520.00	10/97
MAPLERIDGE CAP'L (DIVERSIFIED)	-0.84	-2.67	6.44	601.60	1/99						
MAPLERIDGE FUND LTD (A)	-0.84	-2.75	6.76	658.20	9/01						
MARATHON CAPITAL (DIVERS)	0.14	-2.50	10.62	47.40	3/95						

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