

# PERFORMANCE JUNE

## HEDGE FUNDS

### FUNDS WITH A MINIMUM OF \$170m REPORTING BETWEEN 7/7 AND 13/7\*

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
INVESTCORP SILVERBACK ARB LTD	-2.88	38.55	2701	370.80	11/06
STEELHEAD PATHFINDER FUND	0.97	16.54	10.06	22990	11/05
WOLVERINE CONV ARB TRADING FUND LTD	-0.19	24.74	6.38	901.00	9/01

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#### DISTRESSED SECURITIES

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
BHR MASTER FUND LTD	-1.16	39.73	4.20	363.00	9/02
DDJ DIST. SPEC. SITUATIONS LP	0.27	42.20	4.11	39720	12/97
MKP CREDIT FUND LP	-0.36	11.35	10.49	421.20	3/99
MKP CREDIT FUND LTD	-0.36	11.35	10.49	1810.70	3/99
SCOGGIN WORLDWIDE DISTRESSED FUND LLC	0.00	32.78	8.40	206.00	1/07
SOUTHPAW CREDIT OPP FTE LTD	0.19	20.06	6.56	58730	7/055

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
CHINA CONVERGENCE FUND	1.60	29.24	5.63	212.20	7/00
CONSTELLATION EQUITIES - L/S	0.75	20.31	1.12	222.00	12/04
CONSTELLATION EQUITIES - LONG ONLY	2.60	56.40	16.08	212.00	12/05
EAST CAPITAL BALKAN FUND	-3.46	2.50	-29.95	193.70	10/04
EAST CAPITAL EASTERN EUROPEAN FUND	-2.94	37.75	-13.47	903.20	4/02
EAST CAPITAL RUSSIAN FUND	-1.96	53.09	-10.98	2048.60	5/98
EXOLGAN PARTNERS LP	0.70	9.30	8.70	356.20	8/03
FIREBIRD AVRORA FUND LTD	-4.25	29.59	-22.30	231.60	12/03
GREEN HG FUND LLC	2.48	23.85	20.28	1533.00	2/01
HT ASIAN CATALYST FUND	0.23	3.52	3.93	529.50	1/99
LAZARD EMERGING INCOME LP	-0.67	7.56	3.66	45760	3/04
LAZARD EMERGING INCOME LTD	-0.86	6.89	3.41	1148.50	8/04
LAZARD EMERGING INCOME PLUS LTD	-1.40	11.93	4.56	393.30	2/07
MATTERHORN PALMYRA FUND	-0.26	2.09	-6.63	233.00	1/03
PELARGOS ASIA ALPHA FUND (B)	-0.03	6.42	N.A.	178.20	6/08
PERMAL EMERGING MKTS. HOLDINGS A	-0.24	11.85	-3.75	256.00	1/94
PROSPERITY QUEST FUND	0.70	122.10	0.38	27980	12/99
PROSPERITY RUSSIA DOMESTIC FUND	-0.40	99.09	-13.11	25980	3/07
ROHATYN GROUP ASIA OPPORTUNITY FUND	-1.76	1.20	6.07	231.70	12/04
ROHATYN GROUP GL OPP FUND LTD	-1.61	1.08	2.11	47760	3/03
ROHATYN LOCAL CURRENCY OPP LTD	-1.35	4.17	3.10	689.20	1/05
RUSSIAN PROSPERITY USD (A)	-0.41	88.02	-6.16	912.50	10/96
SPINNAKER GL. EM. MKTS FUND LTD	0.27	21.64	-1.83	1746.50	12/00
SPINNAKER GL. OPPORTUNITY FUND LTD AL	0.42	24.69	0.16	2706.70	2/01
SPINNAKER GLOBAL STRATEGIC FUND	0.38	21.90	-3.10	902.60	2/04
VALUE PARTNERS CLASSIC (A)	1.10	34.32	3.51	861.80	4/02
VALUE PTNRS HIGH-DIVIDEND STOCKS	3.50	36.26	6.33	280.30	9/02
VR GLOBAL OFFSHORE FUND LTD	2.30	79.87	8.28	758.50	5/99

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
VR GLOBAL PARTNERS LP	2.30	79.84	8.27	916.50	1/03

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#### EQUITY LONG BIAS

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
AJR INTERNATIONAL (BVI) INC	-5.59	5.28	-8.29	398.00	6/96
ARROW PARTNERS LP	-0.89	26.01	-0.77	205.10	7/03
ASCEND PARTNERS FUND II LP	-1.31	4.88	4.10	512.40	2/04
ASCEND PARTNERS FUND II, LTD	-1.31	5.67	4.50	1231.40	2/04
BAY II RESOURCE PTNRS LP	-5.20	20.13	782	803.00	10/01
BAY RESOURCE PTNRS LP	-5.60	18.73	5.60	68900	1/93
BAY RESOURCE PTNRS OFFSHR	-5.20	22.25	9.18	1520.00	8/98
CORSAIR CAPITAL PARTNERS LP	-2.80	16.75	2.14	368.00	1/91
CROSSLINK EMERGING GROWTH FUND LP	-2.05	8.15	N.A.	496.30	4/08
FIREBIRD GLOBAL FUND LP	-9.01	-10.06	-14.30	200.20	4/00
RIVERSIDE WISDOM WORLD FUND	-1.08	-6.73	-13.50	225.00	6/01
RODINIA FUND	0.34	-1.92	-16.55	201.00	11/04
SHAH CAPITAL FUND LP	0.18	36.73	991	18900	7/06
THIRD AVENUE GLOBAL VALUE MASTER	-1.90	23.15	-6.73	348.10	9/96

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
ALISEO FUND	-0.28	5.43	-1.22	818.50	7/05
BAYERNINVEST ALPHA OPPORTUNITY PLUS	0.76	-0.72	N.A.	216.30	4/08
BLACKROCK UK EMERGING CO LTD	0.26	13.15	12.37	103900	5/04
BLACKROCK UK EQUITY LTD	-1.91	-0.54	5.36	294.00	5/05
CAZENOVE EURO EQ ABSOLUTE RETURN A EUR	1.51	0.87	4.76	698.20	12/03
CAZENOVE UK DYNAMIC ABSOLUTE A GBP	-2.00	-2.24	6.92	271.20	6/05
CHILTON SMALL CAP EQUITIES LP	-2.58	10.63	9.05	444.00	1/02
DEXIA INDEX ARB FUND	0.48	1.40	4.11	2048.10	10/03
ELM RIDGE CAPITAL PTNRS LP	-1.80	18.37	8.30	665.10	10/01
FARRINGTON ALPHA ONE EUR	-2.80	-0.13	10.27	230.30	1/07
GLENROCK GLOBAL PARTNERS LP (QP)	0.30	-0.05	4.48	411.00	7/91
OSMIUM SPECIAL SITUATIONS LTD USD	-0.77	13.08	12.25	280.90	3/05
PCM PARTNERS LP	-9.99	20.69	0.95	235.00	2/97
QUANTITATIVE TACTICAL AGGRESSIVE FUND	1.65	10.56	N.A.	54700	5/08
RIVERSIDE GLOBAL VALUE	-1.16	-5.90	-8.35	395.00	6/98
STEELHEAD NAVIGATOR FUND LTD	-6.93	33.31	-3.91	28930	11/04
STEELHEAD NAVIGATOR FUND, LP	-5.77	34.46	-3.56	413.20	1/97
STRATEGOS FUND LP	-0.07	18.82	18.98	251.10	7/04
VANTAGE GL INVESTMENT FUND	2.10	13.28	11.57	609.10	1/96

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#### EQUITY MARKET NEUTRAL

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
PYRAMIS MARKET NEUTRAL	-2.35	-8.01	1.17	753.80	6/91

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#### EVENT DRIVEN

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
BROOKVILLE HORIZONS FUND LP	-2.00	3.48	N.A.	219.80	2/08
LITESPEED OFFSHORE FUND LTD	-2.20	15.38	-1.71	583.00	7/02
LITESPEED PARTNERS LP	-2.20	15.46	-1.64	22700	10/00
MARWYN NEPTUNE FUND	7.26	51.82	3.93	170.60	3/06
PERELLA WEINBERG PRNRS XERION LTD	-1.94	26.06	13.47	2000.00	3/04
SCOGGIN CAPITAL MANAGEMENT II LLC	-1.60	22.26	-2.27	495.00	1/01

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
SCOGGIN OVERSEAS FUND LTD	-2.17	21.37	-1.03	66900	1/00
SCOTTWOOD FUND LTD	-3.18	17.29	10.73	56500	12/01

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**FIXED INCOME**

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
BLACKROCK FI GL OPP FUND LLC	1.25	18.69	2.16	584.80	7/04
BLACKROCK FI GL OPP FUND LTD	1.25	18.68	2.10	28930	1/05
BLUEMOUNTAIN CREDIT ALTERNATIVES LP	0.14	22.03	9.89	19990	11/03
BLUEMOUNTAIN CREDIT ALTERNATIVES LTD	0.27	22.15	9.92	2311.60	11/03
CAPULA GLOBAL RV FUND LTD	2.10	12.06	13.36	4709.60	10/05
CONCORDIA MUNI OPPORTUNITIES FUND	-1.97	7.74	1.94	25500	10/03
DANSKE INVEST HEDGE FI STRATEGY	0.40	28.99	12.78	181.80	1/05
DEXIA BONDS EURO HIGH YIELD (C)	0.70	23.61	-0.64	244.10	4/99
EMF FIXED INCOME FUND LTD	3.01	2.70	13.22	23000	11/01
III FUND LTD	4.15	34.54	-11.25	17700	7/93
MBS FUND CASPIAN R	-0.04	14.10	1.18	409.10	7/94
OBSIDIAN (OFFSHR) FUND	0.00	55.75	20.85	381.30	7/96
PARMENIDES FUND LP	1.00	65.01	23.83	170.10	6/03
PROVIDENCE MBS FUND LP	2.73	54.59	51.34	412.10	9/04
PROVIDENCE MBS OFFSHORE	2.73	55.31	51.74	412.10	3/04
SPM DIRECTIONAL MORTGAGE PREPAY	0.50	46.44	N.A.	401.60	3/08
SPM OPPORTUNITY FUND	0.75	58.91	29.26	344.60	1/07
STRUCTURED SERVICING HOLDINGS LP	0.50	68.12	43.18	924.90	2/98
WEALTHY NATIONS BOND FUND A - USD	1.40	N.A.	N.A.	174.90	10/09

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**MACRO**

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
ALPHA 15 EUR	0.44	-10.00	-3.01	17940	1/07
ALPHA 15 GBP	0.44	-9.81	-2.19	17930	1/07
ALPHA 15 USD	0.44	-8.91	-2.73	17900	1/07
AURIEL GLOBAL MACRO LTD.	-2.04	-0.94	-10.14	23500	8/04
CSHG GLOBAL MACRO 90 FUND LTD	2.00	17.62	N.A.	230.90	6/08
EPISODE INC.	-2.19	12.26	-1.33	41500	8/05
FRIEDBERG GLOBAL-MACRO LTD	4.74	43.06	34.88	780.20	12/01
GAM GLOBAL RATES USD	1.36	9.33	14.70	244.90	1/04
GAM GLOBAL UNDERVALUED SECURITIES FUND	0.68	34.18	3.34	1881.00	2/96
HG GL MACRO MASTER FUND LLC	1.98	18.07	8.88	386.00	2/04
INVESTCORP STONERWORKS GL MACRO LTD	-2.20	-10.04	N.A.	300.00	8/07
MKP OPPORTUNITY LP	-0.68	2.88	13.81	22900	8/01
MKP OPPORTUNITY OFFSHORE LTD	-0.68	2.87	13.81	873.20	8/01
MLM PEAK PARTNERS OFFSHR FUND LTD	-8.99	-1.34	8.81	294.10	4/02

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**MULTI-STRATEGY**

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
BLACK DIAMOND PARTNERS LP	-0.21	12.82	3.67	184.20	10/93
BLACK DIAMOND RELATIVE VALUE PTNRS LP	-1.52	-0.01	13.60	224.60	2/98
DOUBLE BLACK DIAMOND LP (C)	-0.41	14.15	5.98	878.60	12/97
INVESTCORP INTERLACHEN MS LTD	-1.98	40.04	7.43	26700	4/06
KAYNE ANDERSON CPTL INCOME PTNRS QP	2.24	30.69	-5.20	36500	1/00
LIM ASIA MULTI-STRATEGY FUND	-0.31	8.16	3.68	674.80	1/96
MILLENNIUM INTERNATIONAL, LTD	-1.37	9.98	6.45	4598.00	1/90
MILLENNIUM USA LP	-1.31	9.88	6.22	2060.00	1/90

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

# FUNDS OF HEDGE FUNDS

**FUNDS WITH A MINIMUM OF \$270m REPORTING BETWEEN 7/7 AND 13/7\***

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**FUNDS OF HEDGE FUNDS**

FUND NAME	June return	Last 12 mo. return	CAR last 3 years	June AUM (\$m)	Start date
3A MULTI STRATEGY FUND CHF (B)	-0.86	5.41	-5.39	301.00	8/03
3A MULTI STRATEGY FUND EUR (B)	-0.83	5.87	-4.09	280.60	2/03
3A MULTI STRATEGY FUND GBP (B)	-0.76	6.29	N.A.	288.70	9/08
3A MULTI STRATEGY FUND USD (B)	-0.80	6.41	-3.56	280.60	9/02
ALTERNATIVE INVESTMENT INSTIT'L LP	-0.85	5.86	-1.64	30760	1/98
ALTERNATIVE INVESTMENTS LP	-0.96	7.03	-2.76	56770	12/96
ALTIN AG	-0.84	7.90	-7.14	275.60	11/96
ATTALUS ENHANCED INDEX LTD	-3.00	10.73	-4.74	490.50	11/05
ATTALUS LONG-SHORT EQUITY FUND	-1.09	0.83	-2.79	368.20	2/01
ATTALUS MULTI-STRATEGY FUND LTD	-0.63	2.67	-3.33	2405.50	2/00
CASTLE ALTERNATIVE INVEST AG CHF	-7.38	5.32	-5.29	59900	1/97
DEXIA WORLD ALT ALPHAMAX EUR (I)	-1.15	3.30	-1.82	561.40	9/01
DEXIA WORLD ALT ALPHAMAX USD (I)	-1.15	3.42	-2.20	560.50	9/01
DORCHESTER CAPITAL PARTNERS LP	-1.32	9.98	-3.78	580.00	1/02
EDMOND PRIFUND ALPHA DIV A - USD	-0.92	7.83	0.30	588.10	5/04
EDMOND PRIFUND ALPHA TRADERS A - USD	-0.42	5.86	4.30	402.50	5/03
EDMOND PRIFUND UNCORRELATED A - USD	-0.84	10.41	4.66	856.30	6/01
ENTRUST CAPITAL DIVERSIFIED LP (B)	1.91	19.93	-1.92	331.10	1/02
ENTRUST CAPITAL DIVERSIFIED LP (L)	3.60	37.80	-10.21	331.10	10/04
ENTRUST CAPITAL DIVERSIFIED LTD (C)	-1.15	21.98	0.28	3530.00	10/03
EUROPEAN CAPITAL HOLDINGS	0.80	10.14	-5.08	643.10	11/98
GAM DIVERSITY USD CLASS	-3.20	-1.37	-5.92	96750	1/90
GAM MULTI EMERGING MARKETS USD	-0.83	9.84	0.36	52780	4/92
KENMAR GLOBAL RES. FUND SPC LTD	-1.00	-4.23	-1.17	42960	4/05
KEY HEDGE FUND INC USD A	-1.06	4.32	-1.69	583.50	4/90
LIGHTHOUSE CREDIT OPP. LTD (B)	-0.40	19.92	-0.14	461.00	1/03
LIGHTHOUSE DIVERSIFIED FUND LP	-0.65	7.88	-2.83	708.00	8/96
LIGHTHOUSE DIVERSIFIED FUND LTD	-1.00	8.82	-1.61	1942.00	7/01
LIGHTHOUSE GLOBAL L/S FUND LTD	-1.70	3.40	-2.03	411.00	1/04
MAGNITUDE INTERNATIONAL (A)	-0.40	13.77	1.51	1280.50	10/02
MERIDIAN CAPITAL FUND LLC	-1.60	5.22	-4.12	35930	7/94
MERIDIAN HORIZON FUND LP	-1.29	5.17	-4.47	35930	7/94
OPUS COMMODITIES FUND LTD USD	-1.19	-0.87	2.71	1221.20	7/05
OPUS FIXED INCOME FUND LTD (A)	0.76	13.48	3.17	27900	3/03
OPUS FUND LTD (MULTI-STRATEGY) A	-0.99	5.95	-3.41	458.40	10/02
PERMAL FIXED INCOME HOLDINGS A USD	-0.74	12.17	3.03	5004.00	1/97
PERMAL NATURAL RESOURCES A USD	-0.98	2.89	-4.96	408.00	1/04
PRISMA SPECTRUM FUND LP (B)	-0.91	9.79	1.65	410.80	1/05
PRISMA SPECTRUM FUND LTD (B)	-0.96	9.47	1.07	643.40	5/05
ROCK MAPLE EQUILIBRIUM	-1.12	8.58	-0.44	348.50	11/02
SCS CAPITAL PARTNERS LLC	-1.21	5.38	1.12	50780	11/05
SPM CORE	0.65	61.59	N.A.	324.00	6/09
SSARIS MULTI-MNGR. ABS. RET. FUND	-0.18	7.48	7.89	583.30	1/02
TURQUOISE FUND LTD	-1.10	6.81	-2.05	800.00	7/02

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