

February 2010 Periodic Table of Hedge Fund Returns

Total Returns Ranked in Order of Performance for Key Credit Suisse/Tremont Hedge Fund Indices

1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	YTD10
	Global Macro 37.1%										Emg Mkts 20.3%			
Emg Mkts 34.5%	Emg Mkts 26.6%			Conv Arb 25.6%			Emg Mkts 28.8%	Distr Secs 15.6%		Emg Mkts 20.5%	Global Macro 17.4%			
Global Macro 25.6%	L/S Equity 21.5%		L/S Equity 47.2%	Short Bias 15.8%	Distr Secs 20.0%		Distr Secs 25.1%	Emg Mkts 12.5%	Emg Mkts 17.4%	Distr Secs 15.6%	L/S Equity 13.7%		Conv Arb 47.4%	
Distr Secs 25.5%	Distr Secs 20.7%		Emg Mkts 44.8%	Eq Mkt Neutral 15.0%	Global Macro 18.4%	Mgd Futures 18.3%	Global Macro 18.0%	L/S Equity 11.6%	Short Bias 17.0%	Multi-Strat 14.5%	Multi-Strat 10.1%		Emg Mkts 30.0%	
Conv Arb 17.9%	Multi Strat 18.3%		Distr Secs 22.2%	Risk Arb 14.7%	Conv Arb 14.6%	Short Bias 18.1%	L/S Equity 17.3%	Global Macro 8.5%	Distr Secs 11.7%	L/S Equity 14.4%	Eq Mkt Neutral 9.3%		Fxd Inc Arb 27.4%	
L/S Equity 17.1%	Eq Mkt Neutral 14.8%		Conv Arb 16.0%	Global Macro 11.8%	Eq Mkt Neutral 9.3%	Global Macro 14.7%	Multi-Strat 15.0%	Multi-Strat 7.5%	L/S Equity 9.7%	Conv Arb 14.3%	Risk Arb 8.8%		Multi-Strat 24.6%	Distr Secs 2.3%
Eq Mkt Neutral 16.6%	Conv Arb 14.5%	Mgd Futures 20.6%	Eq Mkt Neutral 15.3%	Multi-Strat 11.2%	Fxd Inc Arb 8.0%	Eq Mkt Neutral 7.4%	Mgd Futures 14.1%	Fxd Inc Arb 6.9%	Global Macro 9.2%	Global Macro 13.5%	Distr Secs 8.4%		Distr Secs 21.0%	Global Macro 2.2%
Fxd Inc Arb 15.9%	Risk Arb 9.8%	L/S Equity 17.2%	Risk Arb 13.2%	Fxd Inc Arb 6.3%	Emg Mkts 5.8%	Emg Mkts 7.4%	Conv Arb 12.9%	Eq Mkt Neutral 6.5%	Multi-Strat 7.5%	Eq Mkt Neutral 11.2%	Short Bias 6.0%		L/S Equity 19.5%	Fxd Inc Arb 2.1%
Multi-Strat 14.1%	Fxd Inc Arb 9.3%	Eq Mkt Neutral 13.3%	Fxd Inc Arb 12.1%	Mgd Futures 4.2%	Risk Arb 5.7%	Multi-Strat 6.3%	Risk Arb 9.0%	Mgd Futures 6.0%	Eq Mkt Neutral 6.1%	Fxd Inc Arb 8.7%	Mgd Futures 6.0%		Risk Arb 12.0%	Conv Arb 1.5%
Risk Arb 13.8%	Mgd Futures 3.1%	Multi-Strat 7.7%	Multi-Strat 9.4%	L/S Equity 2.1%	Multi-Strat 5.5%	Fxd Inc Arb 5.8%	Fxd Inc Arb 8.0%	Risk Arb 5.5%	Risk Arb 3.1%	Risk Arb 8.1%	Conv Arb 5.2%	Mgd Futures 18.3%	Global Macro 11.6%	Multi-Strat 1.1%
Mgd Futures 12.0%	Short Bias 0.4%	Risk Arb 5.6%	Global Macro 5.8%	Distr Secs 1.9%	Mgd Futures 1.9%	Conv Arb 4.0%	Eq Mkt Neutral 7.1%	Conv Arb 2.0%	Fxd Inc Arb 0.6%	Mgd Futures 8.1%	Fxd Inc Arb 3.8%	Short Bias 14.9%	Eq Mkt Neutral 4.1%	Risk Arb 0.7%
Short Bias -5.5%		Distr Secs -1.7%	Mgd Futures -4.7%	Emg Mkts -5.5%	Short Bias -3.6%	Distr Secs -0.7%	Short Bias -32.6%	Short Bias -7.7%	Mgd Futures -0.1%	Short Bias -6.6%		Risk Arb -3.3%	Mgd Futures -6.6%	L/S Equity -0.2%
		Global Macro -3.6%	Short Bias -14.2%		L/S Equity -3.7%	L/S Equity -1.6%			Conv Arb -2.5%			Global Macro -4.6%	Short Bias -25.0%	Emg Mkts -1.2%
		Conv Arb -4.4%				Risk Arb -3.5%						L/S Equity -19.8%		Eq Mkt Neutral -1.3%
		Short Bias -6.0%										Distr Secs -20.5%		Mgd Futures -2.1%
		Fxd Inc Arb -8.2%										Multi-Strat -23.6%		Short Bias -3.6%
		Emg Mkts -37.7%										Fxd Inc Arb -28.8%		
												Emg Mkts -30.4%		
												Conv Arb -31.6%		
												Eq Mkt Neutral -40.3%		

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