

## BARCLAYHEDGE CTA INDICES - RATES OF RETURN 2010

DATE	BARCLAY AGRICULTURAL INDEX	BARCLAY BTOP50 INDEX	BARCLAY CTA INDEX	BARCLAY CURRENCY INDEX	BARCLAY DISCRETIONARY INDEX	BARCLAY DIVERSIFIED INDEX	BARCLAY FIN. & MET. INDEX	BARCLAY SYSTEMATIC INDEX
January	4.31%	(1.98)%	(1.82)%	0.06%	(0.14)%	(3.65)%	(0.94)%	(2.60)%
February	(1.92)%	0.69%	0.05%	0.35%	(0.10)%	(0.13)%	0.08%	(0.03)%
March	1.13%	1.97%	1.28%	0.79%	0.48%	2.04%	0.29%	1.59%
<b>1st Qtr</b>	<b>3.46%</b>	<b>0.64%</b>	<b>(0.51)%</b>	<b>1.21%</b>	<b>0.24%</b>	<b>(1.82)%</b>	<b>(0.58)%</b>	<b>(1.08)%</b>
April	(1.82)%	0.86%	0.37%	0.62%	(0.20)%	0.54%	0.24%	0.44%
May	0.54%	(2.40)%	(1.16)%	0.83%	(1.21)%	(1.68)%	0.54%	(0.83)%
June	0.44%	(0.38)%	0.35%	(0.27)%	0.28%	0.14%	0.34%	0.02%
<b>2nd Qtr</b>	<b>(0.86)%</b>	<b>(1.94)%</b>	<b>(0.44)%</b>	<b>1.18%</b>	<b>(1.13)%</b>	<b>(1.01)%</b>	<b>1.12%</b>	<b>(0.37)%</b>
July	(0.02)%	(0.69)%	(0.11)%	0.57%	0.16%	(0.43)%	(0.17)%	0.02%
August	1.53%	3.14%	1.66%	(0.49)%	0.46%	2.54%	1.50%	1.93%
September	2.74%	1.65%	2.10%	0.99%	2.44%	3.47%	1.05%	2.40%
<b>3rd Qtr</b>	<b>4.29%</b>	<b>4.11%</b>	<b>3.68%</b>	<b>1.06%</b>	<b>3.08%</b>	<b>5.65%</b>	<b>2.39%</b>	<b>4.39%</b>
October	4.51%	2.05%	2.24%	0.45%	1.57%	3.56%	0.60%	2.61%
November	(2.66)%	(1.75)%	(1.53)%	(0.81)%	(0.28)%	(1.77)%	(1.96)%	(1.70)%
December	2.77%	3.28%	3.52%	0.70%	2.24%	5.21%	1.82%	3.90%
<b>4th Qtr</b>	<b>4.55%</b>	<b>3.56%</b>	<b>4.22%</b>	<b>0.33%</b>	<b>3.56%</b>	<b>7.04%</b>	<b>0.43%</b>	<b>4.80%</b>
<b>YTD Return</b>	<b>11.85%</b>	<b>6.40%</b>	<b>7.03%</b>	<b>3.83%</b>	<b>5.79%</b>	<b>9.91%</b>	<b>3.39%</b>	<b>7.82%</b>

Source: BarclayHedge, Ltd.  
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