

The Enhanced Risk (USD) subset of Transtrend's Diversified Trend Program

Aggregate Nominal Account Size (including notional funds): approx. USD 5,826 mln.

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Cum.
2010	(3.90%)	1.18%	8.18%	1.82%	(4.58%)	(0.22%)	(0.86%)	2.75%	3.59%	3.91%	(0.82%)	3.60%	14.88%
2009	(0.27%)	0.76%	(3.34%)	0.18%	1.28%	(1.10%)	(2.30%)	0.23%	(0.93%)	(3.48%)	2.11%	(4.79%)	(11.28%)
2008	(0.48%)	5.55%	1.33%	0.59%	3.28%	3.03%	(2.38%)	(1.38%)	4.95%	7.12%	2.57%	2.29%	29.38%
2007	1.64%	(4.07%)	(3.24%)	5.69%	6.84%	3.65%	(2.50%)	(2.44%)	7.81%	9.02%	(2.16%)	1.32%	22.39%
2006	1.78%	(2.26%)	0.89%	1.94%	(3.78%)	(1.26%)	(3.69%)	4.72%	0.12%	4.56%	3.68%	5.29%	12.03%
2005	(4.35%)	2.74%	2.03%	(3.48%)	1.03%	4.02%	3.26%	(0.49%)	1.80%	(0.67%)	3.40%	(3.00%)	5.98%
2004	2.08%	4.95%	(2.18%)	(3.17%)	(0.31%)	(2.35%)	(1.34%)	(0.42%)	1.63%	3.20%	8.97%	1.71%	12.82%
2003	5.18%	4.03%	(5.04%)	3.77%	5.81%	(2.45%)	(2.36%)	(0.09%)	(2.04%)	2.48%	(0.69%)	0.22%	8.48%
2002	(1.17%)	(0.69%)	2.00%	(0.99%)	2.34%	8.41%	5.97%	2.78%	3.44%	(2.72%)	(1.71%)	6.58%	26.24%
2001	0.72%	0.60%	6.75%	(1.48%)	1.29%	(1.36%)	4.72%	2.37%	7.82%	1.07%	(3.12%)	4.86%	26.36%
2000	1.55%	(1.99%)	(2.29%)	0.14%	2.52%	(2.44%)	(0.77%)	1.81%	0.62%	2.54%	5.97%	4.47%	12.39%
1999	(3.86%)	1.22%	(2.77%)	3.11%	(3.10%)	4.51%	1.95%	(2.51%)	0.63%	(6.82%)	1.84%	4.29%	(2.21%)
1998	0.25%	0.21%	2.79%	(5.43%)	3.55%	1.36%	(4.75%)	19.57%	1.93%	0.86%	(1.06%)	2.70%	21.94%
1997	9.64%	5.12%	(2.17%)	(4.07%)	(0.62%)	0.20%	19.27%	1.02%	1.87%	(8.58%)	5.72%	7.95%	37.92%
1996	5.38%	(6.65%)	(0.48%)	8.59%	(4.40%)	(0.30%)	3.88%	7.26%	7.51%	10.37%	1.46%	(3.12%)	31.68%
1995	(6.16%)	9.57%	10.15%	2.16%	6.49%	3.63%	(3.70%)	(0.58%)	1.75%	(3.81%)	2.07%	5.70%	29.10%