

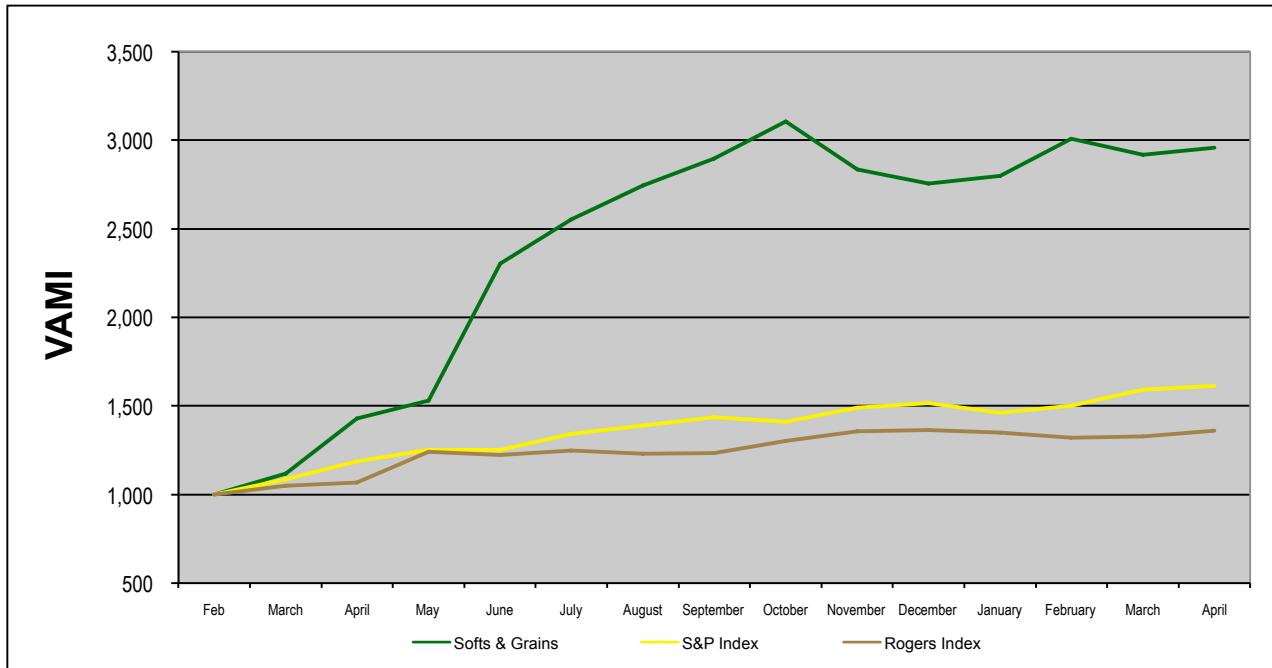
Softs & Grains Performance - APR 2010

As of May 1, 2010

US Dollars

Period Ending	Beginning Equity	Deposits (Withdrawals)	Profit (loss) from trading	Incentive Fees Paid	Interest Income	Ending balance Before fees	Net Performance	Adjusted Ending Equity	Monthly % return	VAMI
										1000
30-Mar-09	\$40,000.00	\$0.00	\$4,804.50			\$44,804.50	\$4,804.50	\$44,804.50	12.01%	1120
30-Apr-09	\$44,804.50	\$0.00	\$12,399.65			\$57,204.15	\$12,399.65	\$57,204.15	27.68%	1430
31-May-09	\$57,204.15	\$0.00	\$3,987.45			\$61,191.60	\$3,987.45	\$61,191.60	6.97%	1530
30-Jun-09	\$61,191.60	\$0.00	\$30,929.75			\$92,121.35	\$30,929.75	\$92,121.35	50.55%	2303
31-Jul-09	\$92,121.35	\$0.00	\$10,071.05			\$102,192.40	\$10,071.05	\$102,192.40	10.93%	2555
31-Aug-09	\$102,192.40	\$0.00	\$7,656.10			\$109,848.50	\$7,656.10	\$109,848.50	7.49%	2746
30-Sep-09	\$109,848.50	\$0.00	\$5,939.90			\$115,788.40	\$5,939.90	\$115,788.40	5.41%	2895
31-Oct-09	\$115,788.40	\$0.00	\$8,459.55			\$124,247.95	\$8,459.55	\$124,247.95	7.31%	3106
30-Nov-09	\$124,247.95	\$0.00	-\$10,878.40			\$113,369.55	-\$10,878.40	\$113,369.55	-8.76%	2834
31-Dec-09	\$113,369.55	\$0.00	-\$3,214.40			\$110,155.15	-\$3,214.40	\$110,155.15	-2.84%	2754
31-Jan-10	\$110,155.15	\$0.00	\$1,807.40			\$111,962.55	\$1,807.40	\$111,962.55	1.64%	2799
28-Feb-10	\$111,962.55	\$0.00	\$8,316.40			\$120,278.95	\$8,316.40	\$120,278.95	7.43%	3007
31-Mar-10	\$120,278.95	\$0.00	-\$3,489.12			\$116,789.83	-\$3,489.12	\$116,789.83	-2.90%	2920
30-Apr-10	\$116,789.83	\$0.00	1557.95			\$118,347.78	\$1,557.95	\$118,347.78	1.33%	2959

RETURN		RISK		EFFICIENCY	
since inception	195.87%	monthly std deviation	14.7%	sharpe ratio	0.108
annualised geometric	172.0%	max. initial risk per trade	5.00%	mar ratio	14.84
YTD	171.97%	typical margin to equity	50.00%	correlation to S&P	0.90
3-mth rolling	-9.24%	maximum drawdown	11.59%	correlation to Rogers Index	0.87
6-mth rolling	10.95%	maximum time off-peak	2-months		
1-yr rolling	164.32%	skewness	1.95		
average monthly	8.88%	kurtosis	4.68		
highest monthly	50.5%				
lowest monthly	-8.8%				
% of positive months	78.57%				



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