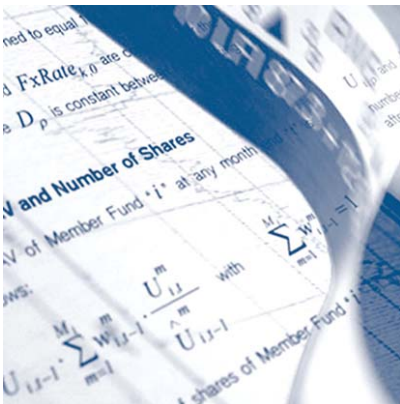


Monthly Hedge Fund Market Commentary

August 2010



Hedge Funds and Global Markets Summary

| | July | June | Avg. Annualized Performance* | Annualized Vol.* | Current Sector Weights |
|---|--------------|---------------|------------------------------|------------------|------------------------|
| Dow Jones Credit Suisse Hedge Fund Index | 1.59% | -0.84% | 9.13% | 7.74% | 100% |
| Convertible Arbitrage | 2.22% | 0.01% | 7.71% | 7.16% | 1.73% |
| Dedicated Short Bias | -3.52% | 5.45% | -2.79% | 16.91% | 0.28% |
| Emerging Markets | 3.52% | -0.03% | 7.91% | 15.37% | 7.19% |
| Equity Market Neutral | 1.67% | -0.99% | 5.09% | 10.70% | 2.13% |
| Event Driven | 1.56% | -1.58% | 10.09% | 6.09% | 26.06% |
| Fixed Income Arbitrage | 1.20% | 0.92% | 5.07% | 5.99% | 4.53% |
| Global Macro | 0.65% | 0.56% | 12.27% | 10.13% | 19.33% |
| Long/Short Equity | 2.53% | -2.07% | 9.87% | 10.01% | 20.81% |
| Managed Futures | -1.50% | 0.42% | 5.99% | 11.74% | 4.47% |
| Multi Strategy | 1.66% | -0.81% | 7.99% | 5.47% | 13.46% |

Source: Credit Suisse Hedge Index LLC "Credit Suisse".
*Average annualized Index data begins January 1994.

Dow Jones Credit Suisse Hedge Fund Index Performance Statistics

| | |
|--------------------------|--------|
| 3 Months | -2.05% |
| 6 Months | 2.05% |
| 1 Year | 10.29% |
| 3 Year Annualized Return | 0.53% |
| 5 Year Annualized Return | 5.55% |

Dow Jones Credit Suisse Correlation Statistics

| | Correlation from January, 1994 |
|--|--------------------------------|
| Dow Jones Credit Suisse Hedge Fund Index | 1.00 |
| S&P 500 (TRI) | 0.55 |
| STOXX 50 (TRI) Index (USD) | 0.54 |
| TOPIX Index | 0.45 |

| | July | June | July Change (bps) | June (bps) |
|----------------------|--------|--------|-------------------|------------|
| Equities | | | | |
| S&P 500 | 7.01% | -5.23% | | |
| MSCI World | 8.02% | -3.56% | | |
| STOXX 50 | 11.67% | -1.58% | | |
| Nikkei | 1.65% | -3.95% | | |
| Fixed Income* | | | | |
| 10-year US | | | -2.59 | -35.37 |
| 10-year Germany | | | 9.20 | -8.30 |
| 10-year Japan | | | -1.70 | -17.40 |
| CS High Yield Indx | | | -48.00 | 20.00 |

*Change in bps

| | July | June | Commodities | July | June |
|--------------------|-------|--------|--------------|--------|-------|
| Currencies* | | | | | |
| EUR | 6.65% | -0.56% | DJ-UBS Index | 6.77% | 0.32% |
| GBP | 4.98% | 2.80% | GSCI | 5.98% | 1.43% |
| YEN | 2.28% | 3.20% | Gold | -4.93% | 2.14% |
| CHF | 3.48% | 7.20% | Crude Oil | 4.20% | 1.41% |

Source: Credit Suisse, Bloomberg, Datastream.

*vs. US Dollar.

All data was obtained from publicly available information, internally developed data and other third party sources believed to be reliable. Credit Suisse has not sought to independently verify information obtained from public and third party sources and makes no representations or warranties as to accuracy, completeness or reliability of such information.

Hedge Fund Market Overview

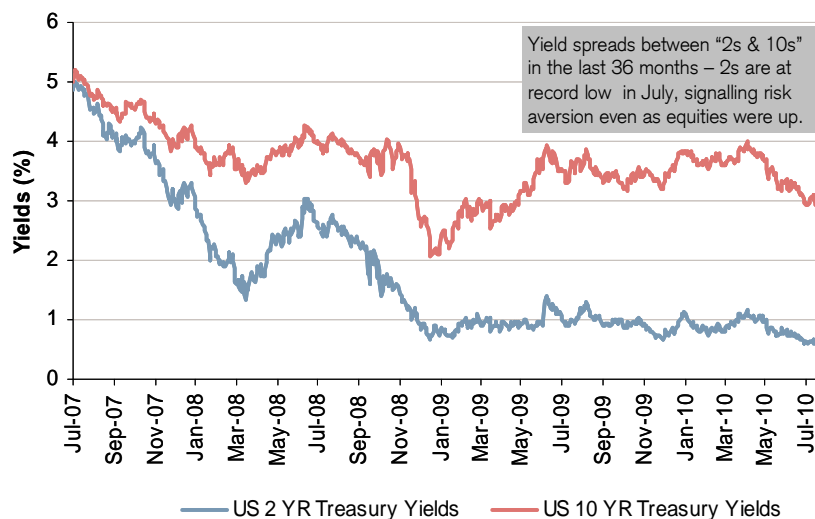
The Dow Jones Credit Suisse Hedge Fund Index Posts 1.59% for July and 2.22% Year-to-Date, as Directional Strategies Catch the Global Market Rallies

Hedge funds had a positive month of performance as markets reversed from the May – June slide, with the Dow Jones Credit Suisse Hedge Fund Index posting 1.59% for July, and bringing year-to-date Index performance to 2.22%. Emerging Markets and Long/Short Equity were the best performers in the Index, on the back of the rebound in the equities markets, posting 3.52% and 2.53%, respectively. As could be expected, managers with most exposure to market directionality performed best, while defensively positioned managers underperformed. The long books were driven by stocks in Industrials, Materials, Technology and Consumer Discretionary sectors. Emerging Markets performance was broad-based across Asia and Latin America, with equity-oriented managers outperforming those with a multi-strategy or credit bias.

Many managers remained cautious despite the “risk on” market movements, and trimmed back their net exposure to equity markets. The equities rallies in the U.S., some noted, was on low volumes (partly due to seasonal summer slowdown), and was uncharacteristically accompanied by a decrease in U.S. Treasury yields—the Two-Year Treasury hit an all-time low of 0.55% and the 10-Year tightened by a couple of basis points (see *Figure 1*)—indicating continued risk averse, flight-to-safety behavior. Managers across various strategies, but particularly in Global Macro, Managed Futures and Fixed Income Arbitrage, had profitable trades on short-term rates and bonds.



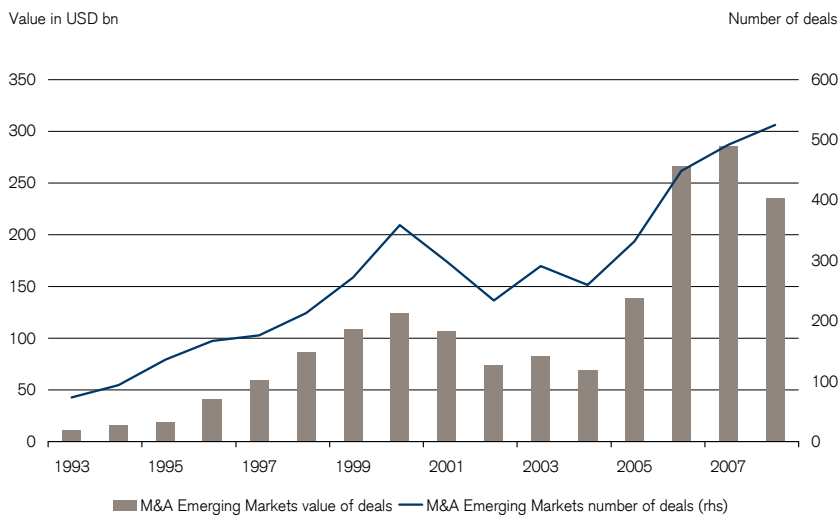
Figure 1: U.S. 2-Year Treasury vs. 10-Year Treasury, July 2007 – July 2010



Source: Bloomberg, Credit Suisse. All data was obtained from publicly available information, internally developed data and other third party sources believed to be reliable. Credit Suisse has not sought to independently verify information obtained from public and third party sources and makes no representations or warranties as to accuracy, completeness or reliability of such information.

Recovering from May and June losses, Event Driven posted 1.81%, with the Risk Arbitrage sub sector providing the best returns. Increased M&A activity globally, and particularly in emerging markets, has led to better performance for Merger Arbitrage specialists in the Event Driven sector (see Figure 2 showing growth of M&A activity in Emerging Markets). Many companies have been accumulating large cash reserves since the 2008 financial crisis, and have been putting them to work in strategic acquisitions to supplement their organic growth. Event Driven credit strategies benefited from the credit markets’ rally in July, with the Credit Suisse High Yield Index gaining 3.09% and the Credit Suisse Leveraged Loan Index up 1.43%.

Figure 2: Merger Arbitrage Increasing Focus On Emerging Market M&A
(January 1993 - July 2010)



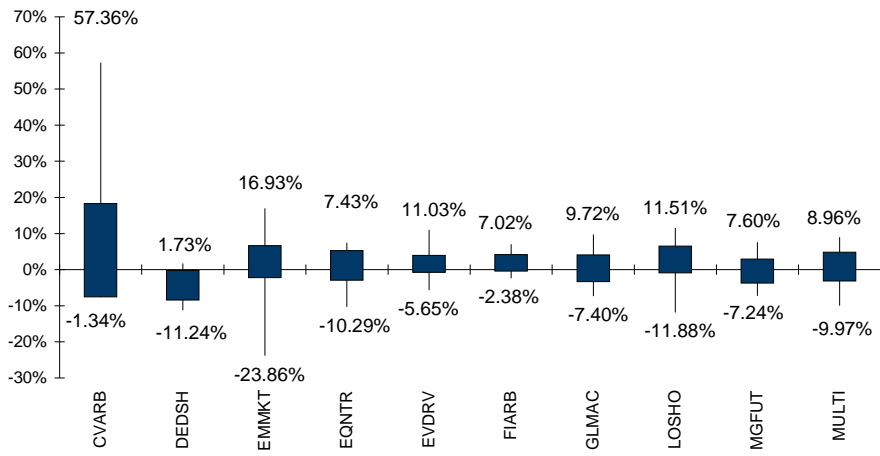
Source: Datastream, Credit Suisse. All data was obtained from publicly available information, internally developed data and other third party sources believed to be reliable. Credit Suisse has not sought to independently verify information obtained from public and third party sources and makes no representations or warranties as to accuracy, completeness or reliability of such information.

Performance for Global Macro was subdued as reversals in certain key themes went against positions taken by many managers in the second quarter, such as gold and short the euro. The euro appreciated 6.65% on the month, while gold was down 4.93%. Sentiment about the Eurozone improved as bank stress tests reassured investors on the overall stability of Eurozone banks. This was further supported by the Basel Committee’s softening of new regulations for banks such as capital requirements, as well as more clarity in the U.S. on the financial reform bill. The U.S. dollar weakened, in part due to weak macroeconomic data, as well as statements from the U.S. Federal Reserve that the U.S. economy recovery was facing headwinds.

Many Global Macro managers focused on short-term tactical trades because of the uncertain environment, while awaiting further clarity on the outlook for the global economy. Some of the most profitable trades were in FX, particularly in Emerging Markets currencies. Macro traders with exposure to Commodities had a notable month, particularly softs such as cocoa, sugar and wheat. Traders with exposure to wheat saw those prices increase by almost 60% from June 1st to August 4th, largely due to the negative impact on crops by drought and wild fires in Russia, along with supply concerns in other parts of the world.

Dispersions within the various hedge fund sectors were in a tight range except for Convertible Arbitrage which had a wide range of performance and Emerging Markets which had the biggest negative outlier. Nearly all managers in the Dedicated Short strategy were negative, while managers in Directional, Event Driven and Fixed Income were mainly positive. Tactical and Multi-Strategy managers were split between over- and under-performers. *Figure 3* depicts the range of dispersions as well as the bulk of returns, which are shown as the dark blue boxes (one standard deviation from the mean in either direction).

Figure 3: Dow Jones Credit Suisse HF Index July Performance Dispersion by Strategy



Source: Credit Suisse. All data was obtained from publicly available information, internally developed data and other third party sources believed to be reliable. Credit Suisse has not sought to independently verify information obtained from public and third party sources and makes no representations or warranties as to accuracy, completeness or reliability of such information.

Hedge Fund Sector Overview

Convertible Arbitrage

Convertible Arbitrage hedge fund managers in the index generally posted positive returns in July, as macro concerns eased with the results of the European stress tests, investors received some clarity around financial reform and positive earnings announcements were released. Equity and credit markets rallied in parallel, with lower-grade names performing better than investment-grade issues and convertible bond valuations improved on healthy trading volume. Gains among managers were wide-spread and funds in the space continued to profit from corporate actions, such as exchange offers and restructuring situations. The only detractors of note were portfolio hedges against equities and interest rates.

Moreover, most managers turned more constructive on the convertible bond market compared to prior months. Leverage generally increased, though the degree of re-risking was varied. Some funds have added exposure as they believe bond valuations to be attractive, while others have remained conservative on concerns of potential technical pressure.

The U.S. primary market showed positive organic growth in July. After a sluggish June, four deals totaling \$3.6 billion came to market, though year-to-date volumes still trail historical levels. Notable deals included two issues from Gilead Sciences, which managers considered to be attractive. In contrast, the Asia and EMEA regions saw lower volumes. The convertible new issuance calendar has been tepid, which stands in contrast to record-setting volumes in the straight bond primary markets. Managers expect this trend to reverse if equity markets rally or if risk-free rates rise.

| Dow Jones Credit Suisse Convertible Arbitrage Index (USD) | |
|---|---------|
| Performance | 2.22% |
| Avg Month | 0.64% |
| Best Month | 5.81% |
| Worst Month | -12.59% |
| Monthly Standard Deviation | 2.07% |
| Annualized Standard Deviation | 7.16% |
| Sharpe Ratio | 0.59 |

Emerging Markets

Emerging Markets hedge funds posted overall positive performance in July as emerging equity markets and the S&P 500 delivered their best monthly return in the past 12 months. The MSCI EM Index gained 8% and the JPM EMBI+ Composite Index rose 4.4% (the same performance for local currency EM debt as measured by JPM EMLI+ Composite Index), bringing their year-to-date performance to 2.2% and 11.3%, respectively.

Asia-focused hedge funds reported positive performance on average in July, as managers with a net long equities bias outperformed due to the equity market rallies across Asia. The MSCI EM Asia Index rose 5.1% in July. Managers with exposure to Chinese local A-shares were helped by the mid-month rally in Chinese equities (the CSI 300 Index was up 12%). Meanwhile, mid-cap equities in India outperformed the broader markets, as the BSE Mid-Cap Index gained 3.6% during the month. Asia-focused hedge funds with a multi-strategy or credit bias tended to underperform those with an equities bias. The Indian central bank raised the repo rate from 5.5% to 5.75%, and commented that inflation will be a key concern going forward, as headline inflation increased to 10.6%, as measured by WPI. The Indian central bank is expected to continue its tightening policy. Similarly, central banks in Korea and Thailand raised their policy rates in July.

Latin America-focused hedge funds also reported positive performance in July, as managers with a net long equities bias outperformed due to the rally in equity markets in Latin America. The MSCI EM Latin America Index rose 11.9% in July while in Brazil, the Bovespa was up 10.8%. The Brazilian central bank raised interest rates in July by 0.5% (lower than the expected raise of 0.75%). In Argentina, Fitch increased the country's sovereign debt rating from default to B given the positive news on debt restructuring, and the Merval Index rallied 10% as a result. Meanwhile, in Mexico, the central bank kept interest rates unchanged on the back of lower than expected inflation numbers. Latin America-focused hedge funds with an equities bias tended to outperform multi-strategy or credit biased funds in July.

| Dow Jones Credit Suisse Emerging Markets Index (USD) | |
|--|---------|
| Performance | 3.52% |
| Avg Month | 0.74% |
| Best Month | 16.41% |
| Worst Month | -23.03% |
| Monthly Standard Deviation | 4.44% |
| Annualized Standard Deviation | 15.37% |
| Sharpe Ratio | 0.29 |

Equity Market Neutral

Equity Market Neutral managers generally experienced positive performance in July, as market and trading conditions normalized with the decline in volatility. Statistical arbitrage managers were able to post gains in a number of areas of their forecasting models, including specific forecasts in fundamental and relative value models. While managers believe that there are valuable opportunities based on spreads and current mis-valuations, their outlook remains somewhat mixed as there is also the perceived potential for the continuation of a macro-driven market environment.

| Dow Jones Credit Suisse Equity Market Neutral Index (USD) | |
|---|---------|
| Performance | 1.67% |
| Avg Month | 0.48% |
| Best Month | 3.63% |
| Worst Month | -40.45% |
| Monthly Standard Deviation | 3.09% |
| Annualized Standard Deviation | 10.70% |
| Sharpe Ratio | 0.15 |

Event Driven

The Event Driven strategy posted broadly positive performance in July, as financial markets rebounded across credit and equity markets from the declines of the previous two months. The reversion in beta risk prompted managers to sustain gains from situational positions on the long side, which were offset by overlay hedges and specific shorts. For the most part, managers continue to have concerns about a near term healthy economic recovery, and have remained steadfast in maintaining hedges in their portfolios combined with a continued reduction in gross exposure in the event of further market volatility. In general, funds have remained diversified across the highest conviction investments and the primary drivers of returns during the month have been various positions in distressed companies involved in restructurings and bankruptcies, as well as exposure to idiosyncratic catalyst-specific events.

| Dow Jones Credit Suisse Event Driven Index (USD) | |
|--|---------|
| Performance | 1.56% |
| Avg Month | 0.82% |
| Best Month | 4.22% |
| Worst Month | -11.77% |
| Monthly Standard Deviation | 1.76% |
| Annualized Standard Deviation | 6.09% |
| Sharpe Ratio | 1.09 |

The M&A deal environment gained momentum in July with the number of announced deals rising from the previous month. Because of the earlier market downturn, many companies have accumulated large cash balances and have looked to increase earnings and overall market share through strategic acquisitions (to supplement organic growth). Further, increased deal activity in the emerging market regions has prompted managers to shift their focus to Asian and Latin American countries. In general, risk arbitrage managers generated positive returns during the month as a result of spread compression in existing holdings and investments in newly announced deals.

Credit strategies generally experienced positive performance in July as a result of the rally in the broader capital markets and certain situation specific positions. July's high yield issuances exceeded the prior two months combined due to continued investor demand. The Credit Suisse Leveraged Loan Index rose 1.43% and the High Yield Index gained 3.09% for the month. Lower-grade paper such as B and CCC rated securities that sold off in the previous months generated the strongest gains in light of resilient technical conditions within credit markets. Managers continued to identify and invest in distressed and restructuring situations, making use of their credit capabilities to capitalize on attractive risk-adjusted investment opportunities.

Fixed Income Arbitrage

Fixed Income Arbitrage managers had a relatively good month with directional, mortgage and credit managers finishing in mostly positive territory. On the other hand, many arbitrageurs experienced a wider performance gap. The hunt for yields continued in July, driving spreads tighter and the curve flatter. The 10-Year U.S. Treasury yield dropped a couple of basis points to 2.91% despite a 6.8% rally in the S&P 500.

| Dow Jones Credit Suisse Fixed Income Arbitrage Index (USD) | |
|--|---------|
| Performance | 1.20% |
| Avg Month | 0.43% |
| Best Month | 4.33% |
| Worst Month | -14.04% |
| Monthly Standard Deviation | 1.73% |
| Annualized Standard Deviation | 5.99% |
| Sharpe Ratio | 0.27 |

Global Macro

During the month of July, a number of core strategic trades among Global Macro hedge funds reversed and ultimately created wide performance dispersion among funds. As a result, the aggregated performance of Global Macro managers was relatively flat.

Markets in July were driven by news surrounding government action and a range of unexpected positive and negative macroeconomic data. Broadly speaking, a number of bearish trends in Europe reversed with bank stress tests, the approval of the European sovereign funding mechanism, and positive macroeconomic data coming out of Germany, among other European economies. While related market action in Europe proved difficult for a number of global macro hedge funds, further signs of slowing growth in the U.S. were beneficial for a number of manager positions in U.S. interest rates and FX.

The rally in equities, in line with “risk on” Euro trades, hurt a number of Global Macro hedge funds with bearish views related to Euro-periphery sovereign stress. Funds positioned in more of a relative value framework benefited from emerging markets equity exposures during the month. Emerging markets FX positions also contributed to positive performance in the sector, with a number of currencies in Asia and Latin America generating returns for the strategy. In commodities, funds ultimately saw mixed performance, largely because several managers have been holding gold as a strategic exposure which was down 4.93% on the month.

In an environment where global macroeconomic risks continue to drive investor sentiment and issues surrounding potential sovereign restructurings exacerbate existing broad-based uncertainty, Global Macro hedge funds have generally maintained light risk exposures with few high conviction themes. Ultimately, short-term tactical trading continues to be a large part of the Global Macro strategy as managers await further clarity in the outlook for the global economy.

| Dow Jones Credit Suisse Global | |
|--------------------------------|---------|
| Macro Index (USD) | |
| Performance | 0.65% |
| Avg Month | 1.01% |
| Best Month | 10.59% |
| Worst Month | -11.55% |
| Monthly Standard Deviation | 2.92% |
| Annualized Standard Deviation | 10.13% |
| Sharpe Ratio | 0.87 |

Long/Short Equity

Long/Short Equity funds delivered a month of positive performance in July after a difficult two-month period for the strategy and equity markets. Performance was led by the long side of the portfolio due to positive results in global equity markets. The MSCI World Index was up 8.1%, driven by corporate earnings reports in the U.S. and Europe, European bank stress tests results, as well as more clarity on financial regulatory developments in the U.S. and the softening of the Basel committee’s proposed regulatory changes concerning capital and liquidity for banks. Despite questions surrounding a steady U.S. economic recovery, macroeconomic uncertainty took a back seat to the second quarter earnings season which proved to be positive. Generally, higher-beta sectors and stocks outperformed their lower beta counterparts, as the “risk-on” trade was back on. Funds generally re-risked their books in the form of increasing both net and gross exposures throughout the month. On a regional basis, European-focused funds performed the best, followed by Global, U.S., and Japan-oriented managers.

| Dow Jones Credit Suisse Long Short | |
|------------------------------------|---------|
| Equity Index (USD) | |
| Performance | 2.53% |
| Avg Month | 0.83% |
| Best Month | 13.01% |
| Worst Month | -11.44% |
| Monthly Standard Deviation | 2.89% |
| Annualized Standard Deviation | 10.01% |
| Sharpe Ratio | 0.64 |

U.S. Long/Short Equity funds experienced a supportive market environment as the S&P 500 Index was able to recoup its June losses with all 10 sectors in the Index finishing the month in positive territory. Nevertheless, there was a large dispersion between sector performance with the best performing sector, Materials, returning 12.2%, and the worst performing sector, Healthcare, returning only 1.3%. Overall, long books were driven by stocks in the Industrials, Materials, Technology and Consumer Discretionary sectors.

European stress test results provided the market with increased transparency and eliminated the tail-risk in the European Financial sector. This, along with corporate earnings results, drove markets higher, leading the MSCI Europe to rise 11.7% during the month. European-focused Long/Short Equity funds benefited from this environment, especially from long exposure to Financial, Industrial, Material and Consumer Discretionary stocks.

Japanese managers registered modestly positive performance in July although returns varied across managers. The Japanese equity market was initially supported by expectations for positive corporate earnings and improving Tankan survey results. However, the market was subsequently impacted by the strengthening of the Yen and political uncertainty caused by the loss of majority by the ruling party in the upper house election. Quarterly earnings announcements and equity finances provided interesting catalysts for stock selections, while

trading over choppy market movements led to mixed results.

Managed Futures

July was mixed for long and intermediate-term trend followers which constitute the bulk of the assets in the Managed Futures sector. The dispersion of returns among trend followers was to be expected in the whip-saw environment which has prevailed in most asset classes this year.

Long exposure to short term rates and bonds proved profitable for managers in July as both asset classes rallied. Managers that allocated a large amount of risk to both sectors ended the month in positive territory and vice versa. July witnessed reversals in currencies and certain commodities. The USD reversal against European currencies detracted from returns, as trend followers were net short the EUR and GBP as they rallied 6.2% and 5%, respectively, against the USD. Gains from long CAD and AUD against short USD positions were not enough to offset losses since most trend followers were net short the USD.

Some trend followers were caught with a small risk allocated to short wheat that has ended in a relatively large and unexpected loss as wheat rallied by more than 40% due to the drought in Russia. Contrarian managers profited from volatile but range bound equity markets in the U.S. and bond markets in Europe, while high frequency managers benefited from higher volatility in currencies and equities.

| Dow Jones Credit Suisse Managed Futures Index (USD) | |
|--|--------|
| Performance | -1.50% |
| Avg Month | 0.54% |
| Best Month | 9.95% |
| Worst Month | -9.35% |
| Monthly Standard Deviation | 3.39% |
| Annualized Standard Deviation | 11.74% |
| Sharpe Ratio | 0.22 |

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