

# Preqin's June 2016 Hedge Fund Performance Benchmarks

Summary of Preliminary June 2016 Performance Benchmarks (Net Return, %)\*

	June 2016	May 2016	Q2 2016	H1 2016
<b>Hedge Funds</b>	<b>0.15</b>	<b>0.59</b>	<b>2.15</b>	<b>1.36</b>
HF - Equity Strategies	-0.02	0.74	2.43	0.55
HF - Event Driven Strategies	-0.50	1.11	2.21	1.74
HF - Relative Value	-0.10	0.73	1.14	0.74
HF - Macro Strategies	1.15	-0.38	1.62	3.18
HF - Multi-Strategy	0.40	0.22	1.80	1.65
HF - Credit Strategies	0.44	0.63	2.39	2.53
Activist	-1.28	0.46	0.35	-1.37
Volatility	0.07	0.06	0.65	2.18
Discretionary	-0.37	0.70	1.79	0.22
Systematic	0.91	0.32	1.26	1.62
HF - North America	-0.33	1.08	2.56	1.75
HF - Europe	-1.47	1.14	-0.12	-2.38
HF - Asia-Pacific	-0.53	0.35	0.71	-2.16
HF - Developed Markets	-0.29	0.74	1.18	0.12
HF - Emerging Markets	1.75	0.03	3.66	4.17
HF - Emerging (Less Than \$100mn)	0.39	0.42	2.50	1.89
HF - Small (\$100-499mn)	-0.37	0.81	1.48	0.16
HF - Medium (\$500-999mn)	-0.51	0.91	1.28	-0.70
HF - Large (\$1bn plus)	-0.02	0.69	1.43	-0.63
<b>Funds of Hedge Funds</b>	<b>-0.46</b>	<b>0.70</b>	<b>0.07</b>	<b>-2.95</b>
FOHF - Equity Strategies	-0.87	1.09	0.69	-3.41
FOHF - Multi-Strategy	-0.31	0.61	-0.21	-3.00
Funds of CTAs	4.05	-1.47	0.50	2.92
FOHF - USD	-0.49	0.72	0.54	-2.79
FOHF - EUR	-0.95	0.51	-0.49	-4.00
<b>Alternative Mutual Funds</b>	<b>0.40</b>	<b>0.44</b>	<b>1.53</b>	<b>1.27</b>
<b>UCITS</b>	<b>-0.73</b>	<b>0.52</b>	<b>0.07</b>	<b>-1.73</b>
UCITS - Equity Strategies	-1.57	0.72	-0.65	-3.52
UCITS - Relative Value	0.12	0.55	1.07	0.16
UCITS - Macro Strategies	0.18	0.22	0.69	-0.89
UCITS - USD	-0.53	0.35	0.32	-1.24
UCITS - EUR	-1.12	0.72	-0.32	-2.25
<b>CTAs</b>	<b>2.72</b>	<b>-1.00</b>	<b>1.75</b>	<b>3.27</b>
Discretionary	2.42	2.33	4.15	3.27
Systematic	3.13	-1.51	1.30	3.64
CTA - USD	2.99	-0.84	2.18	4.13
CTA - EUR	1.19	-3.23	-3.78	-3.78

Source: Preqin Hedge Fund Online

\* Please note, all performance information includes preliminary data for June 2016 based on net returns reported to Preqin in early July 2016. Although stated trends and comparisons are not expected to alter significantly, final benchmark values are subject to change.

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