

<u>Date</u>	<u>Dunn</u>	<u>Allani</u>	<u>Abraham</u>	<u>Chesapeake</u>	<u>Tactical</u>	<u>Mulvaney</u>	<u>GIC</u>	<u>Saxon</u>	<u>Rabar</u>	<u>Eckhardt</u>	<u>Henry</u>	<u>Campbell</u>	<u>Millburn</u>	<u>S&amp;P</u>
Sep-00	(9.70%)	9.30%	(4.53%)	(7.30%)	(1.53%)	(4.36%)	(6.10%)	(0.46%)	(1.80%)	1.48%	(10.15%)	(3.23%)	(2.77%)	(5.35%)
Oct-00	9.12%	10.40%	9.51%	(0.62%)	4.04%	1.96%	(0.54%)	(4.81%)	0.40%	0.83%	1.57%	3.19%	4.50%	(0.49%)
Nov-00	28.04%	31.90%	8.58%	7.42%	9.33%	9.05%	4.57%	8.14%	5.60%	12.30%	17.29%	5.98%	6.02%	(8.01%)
Dec-00	29.39%	17.10%	(0.18%)	8.80%	8.31%	8.90%	18.59%	9.06%	6.50%	10.02%	7.74%	2.38%	14.41%	0.41%
Jan-01	7.72%	1.00%	2.28%	(0.43%)	(2.09%)	(9.62%)	4.08%	(1.53%)	1.50%	1.63%	(3.18%)	(1.09%)	0.62%	3.46%
Feb-01	0.55%	5.70%	2.99%	3.75%	2.21%	18.76%	2.81%	(0.63%)	0.30%	(1.07%)	(4.41%)	0.71%	(1.54%)	(9.23%)
Mar-01	6.26%	6.80%	15.17%	4.98%	13.59%	13.46%	13.64%	(1.23%)	4.80%	0.40%	17.44%	6.96%	9.12%	(6.42%)
Apr-01	(8.96%)	(26.80%)	(10.20%)	(7.50%)	(7.98%)	(15.25%)	(12.54%)	(1.37%)	(4.60%)	(0.48%)	(14.34%)	(8.08%)	(5.39%)	7.68%
May-01	(0.91%)	(7.30%)	5.13%	(1.43%)	2.81%	(0.66%)	0.50%	(0.10%)	(2.00%)	3.40%	0.69%	1.23%	1.89%	0.51%
Jun-01	(8.31%)	(1.10%)	4.47%	0.16%	3.40%	5.39%	3.42%	3.05%	(1.80%)	(3.28%)	(9.23%)	(1.71%)	(2.24%)	(2.50%)
Jul-01	0.09%	3.40%	(2.85%)	(3.06%)	(3.57%)	(1.26%)	(3.56%)	4.50%	0.60%	(1.42%)	(3.31%)	1.45%	(5.38%)	(1.08%)
Aug-01	6.47%	3.00%	4.89%	(3.40%)	1.79%	0.00%	5.16%	(1.51%)	(1.60%)	5.87%	3.69%	2.10%	3.26%	(6.41%)
Sep-01	1.13%	31.60%	9.28%	7.15%	5.10%	0.00%	21.21%	1.09%	2.00%	(3.28%)	6.35%	6.94%	(2.85%)	(8.17%)
Oct-01	20.74%	11.60%	4.13%	5.01%	8.00%	0.00%	7.17%	10.50%	6.40%	5.58%	2.49%	4.97%	4.20%	1.81%
Nov-01	(23.52%)	(14.90%)	(13.68%)	(10.09%)	(9.72%)	0.00%	(10.17%)	(6.77%)	(8.10%)	(2.36%)	(12.36%)	(9.62%)	(8.21%)	7.52%
Dec-01	6.73%	(5.80%)	(0.50%)	(1.92%)	1.46%	0.00%	(4.50%)	3.95%	4.20%	0.76%	2.10%	3.71%	1.85%	0.76%
Jan-02	3.03%	(4.50%)	(1.73%)	(2.11%)	(5.62%)	0.00%	(6.19%)	(2.40%)	(0.70%)	2.69%	(0.04%)	(0.71%)	1.88%	(1.56%)
Feb-02	(8.07%)	(6.40%)	1.33%	(1.79%)	0.80%	0.00%	(2.63%)	(4.22%)	(4.00%)	(4.55%)	0.02%	(1.98%)	(4.31%)	(2.08%)
Mar-02	2.39%	(7.40%)	(6.62%)	2.43%	(0.52%)	(7.52%)	9.78%	3.76%	2.30%	(0.99%)	(9.20%)	(1.60%)	1.05%	3.67%
Apr-02	(5.71%)	(10.30%)	4.99%	(3.27%)	(3.64%)	1.55%	(0.83%)	(8.43%)	(6.00%)	3.92%	1.81%	(4.03%)	(3.26%)	(6.14%)
May-02	5.41%	13.20%	1.51%	2.26%	9.72%	6.75%	2.39%	8.20%	6.80%	(0.68%)	5.11%	4.12%	6.01%	(0.91%)
Jun-02	24.24%	7.60%	7.75%	4.19%	9.68%	7.38%	6.19%	9.74%	11.40%	2.59%	14.73%	7.73%	13.44%	(7.25%)
Jul-02	14.82%	20.00%	(3.97%)	2.84%	3.56%	5.95%	9.16%	6.52%	7.90%	2.24%	10.74%	7.64%	6.06%	(7.90%)
Aug-02	10.50%	11.90%	9.86%	2.55%	4.40%	5.44%	3.40%	10.88%	3.20%	(0.34%)	6.30%	3.61%	1.55%	0.49%
Sep-02	9.10%	19.70%	3.29%	3.81%	3.53%	5.13%	9.02%	7.07%	3.50%	(1.01%)	11.08%	3.90%	6.62%	(11.00%)
Oct-02	(12.27%)	(9.80%)	(10.19%)	(2.63%)	(3.07%)	(7.73%)	(8.38%)	(4.95%)	(3.50%)	(1.90%)	(7.82%)	(4.75%)	(7.46%)	8.65%
Nov-02	(12.70%)	(6.90%)	(1.80%)	(1.58%)	2.21%	(5.08%)	(0.78%)	(11.60%)	(2.10%)	(1.40%)	(8.10%)	(1.31%)	(3.88%)	5.71%
Dec-02	21.34%	32.20%	18.41%	4.31%	9.53%	7.80%	3.86%	7.07%	4.90%	10.77%	(1.59%)	3.65%	7.16%	(6.03%)
Jan-03	6.94%	12.20%	24.18%	6.52%	10.42%	13.20%	8.22%	8.78%	3.40%	1.56%	22.39%	7.75%	3.97%	(2.74%)
Feb-03	13.83%	7.10%	13.18%	3.61%	9.04%	7.22%	7.34%	2.41%	5.20%	7.26%	8.21%	7.71%	6.33%	(1.70%)
Mar-03	(22.44%)	(9.60%)	(4.73%)	(8.75%)	(7.41%)	(12.83%)	(10.01%)	(6.92%)	(10.40%)	(0.58%)	(9.27%)	(4.38%)	(8.91%)	0.84%
Apr-03	1.57%	(10.00%)	2.02%	0.25%	4.28%	1.45%	0.90%	4.66%	4.20%	0.31%	0.53%	2.77%	(0.18%)	8.10%
May-03	9.45%	11.20%	5.50%	5.28%	5.99%	7.64%	2.60%	10.52%	10.60%	4.75%	0.83%	2.10%	9.45%	5.09%
<b>Cummulative:</b>	126.27%	146.10%	97.47%	19.44%	88.05%	62.72%	77.78%	62.97%	49.10%	55.02%	48.11%	48.11%	53.01%	(40.27%)
<b>Growth of \$100:</b>	\$ 266.87	\$ 313.72	\$ 236.46	\$ 116.96	\$ 226.12	\$ 170.40	\$ 196.69	\$ 175.83	\$ 156.34	\$ 168.30	\$ 142.01	\$ 155.95	\$ 160.23	\$ 63.50