



This report is an excerpt from: **Quarterly Update: Hedge Funds, Q2 2013**. To download the full report please visit:  
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## Performance Benchmarks: Q2 2013

Fig. 1: Summary of Preliminary June 2013 Performance Benchmarks (Net Return, %)

	April	May	June	Q2 2013	Annualized 3 Years
<b>Hedge Funds (All Strategies &amp; Regions)</b>	<b>0.65</b>	<b>1.02</b>	<b>-1.52</b>	<b>0.14</b>	<b>7.78</b>
Long/Short	0.68	1.33	-1.66	0.32	7.91
Event Driven Strategies	1.14	2.02	-0.85	2.30	9.58
Relative Value	0.94	0.47	-0.59	0.82	7.33
Macro Strategies	0.02	0.06	-1.51	-1.42	6.29
Multi-Strategy	0.39	0.85	-1.49	-0.26	7.03
North America	0.40	1.73	-0.64	1.48	11.65
Europe	0.44	1.86	-0.92	1.37	6.17
Asia-Pacific	2.43	0.35	-1.72	1.01	8.93
Emerging Markets	1.11	0.41	-3.06	-1.58	6.62
Developed Markets	0.69	1.17	-1.13	0.72	7.18
USD	0.75	1.08	-1.48	0.33	8.26
EUR	0.36	0.87	-1.21	0.01	4.22
JPY	6.41	-0.20	0.45	6.67	10.49
GBP	-0.61	0.68	-0.46	-0.39	2.59
BRL	0.50	-0.14	-2.01	-1.65	10.38
<b>Funds of Hedge Funds (All Strategies &amp; Regions)</b>	<b>0.67</b>	<b>0.72</b>	<b>-1.98</b>	<b>-0.61</b>	<b>3.21</b>
Long/Short	0.64	1.28	-2.08	-0.19	3.46
Multi-Strategy	0.78	0.61	-1.55	-0.17	3.14
USD	0.73	0.69	-2.35	-0.97	3.29
EUR	0.75	0.50	-2.74	-1.52	1.07
<b>UCITS Hedge Funds (All Strategies &amp; Regions)</b>	<b>0.62</b>	<b>0.47</b>	<b>-1.75</b>	<b>-0.68</b>	<b>2.90</b>
Long/Short	0.75	1.01	-2.08	-0.36	4.36
Relative Value	0.30	0.51	0.16	0.97	1.94
Macro Strategies	0.31	-0.76	-2.42	-2.87	1.01
USD	0.63	0.36	-2.53	-1.56	3.03
EUR	0.73	0.60	-2.09	-0.78	2.09
<b>CTAs (All Strategies &amp; Regions)</b>	<b>0.98</b>	<b>-2.02</b>	<b>-1.26</b>	<b>-2.30</b>	<b>3.58</b>
USD	1.12	-2.29	-0.85	-2.03	3.76
EUR	1.41	-2.63	-2.55	-3.77	0.22

Source: Preqin Hedge Fund Analyst

\* Please note, all performance information includes preliminary data for June 2013 based upon net returns reported to Preqin in early July 2013. Although stated trends and comparisons are not expected to alter significantly, final benchmark values are subject to change.

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