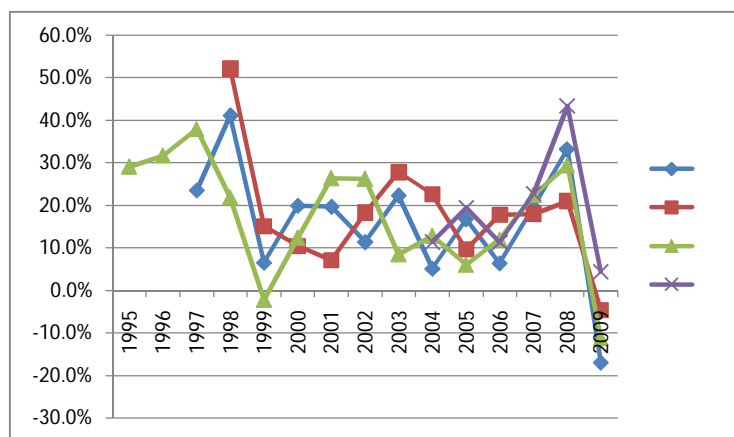


Man AHL Diversified plc	
Winton Futures Fund	
Transtrend Enhanced Risk	
BlueTrend Fund	

ビッグ4 過去暦年ベース実績比較

	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010
			23.5%	41.1%	6.5%	19.9%	19.7%	11.4%	22.3%	5.1%	16.8%	6.4%	19.6%	33.2%	-16.9%	
				52.2%	15.1%	10.4%	7.1%	18.3%	27.8%	22.6%	9.7%	17.8%	18.0%	21.0%	-4.6%	
	29.1%	31.7%	37.9%	21.9%	-2.2%	12.4%	26.4%	26.2%	8.5%	12.8%	6.0%	12.0%	22.4%	29.4%	-11.3%	
										11.4%	19.4%	11.3%	22.8%	43.4%	4.4%	



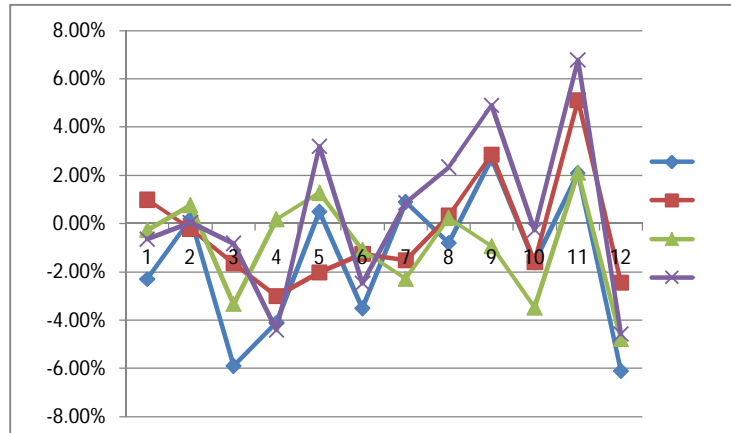
相関係数

		0.725472	0.697907	0.916308
	0.725472		0.442801	0.51794
	0.697907	0.442801		0.824658
	0.916308	0.51794	0.824658	

注)いずれも年次データのみから算出

ビッグ4 2009年月別実績推移

	1	2	3	4	5	6	7	8	9	10	11	12
	-2.30%	0.20%	-5.90%	-4.10%	0.50%	-3.50%	0.90%	-0.80%	2.70%	-1.60%	2.10%	-6.10%
	0.99%	-0.21%	-1.64%	-3.01%	-2.03%	-1.26%	-1.52%	0.32%	2.85%	-1.59%	5.12%	-2.45%
	-0.27%	0.76%	-3.34%	0.18%	1.28%	-1.10%	-2.30%	0.23%	-0.93%	-3.48%	2.11%	-4.79%
	-0.64%	0.04%	-0.82%	-4.42%	3.20%	-2.48%	0.87%	2.34%	4.90%	-0.26%	6.79%	-4.58%



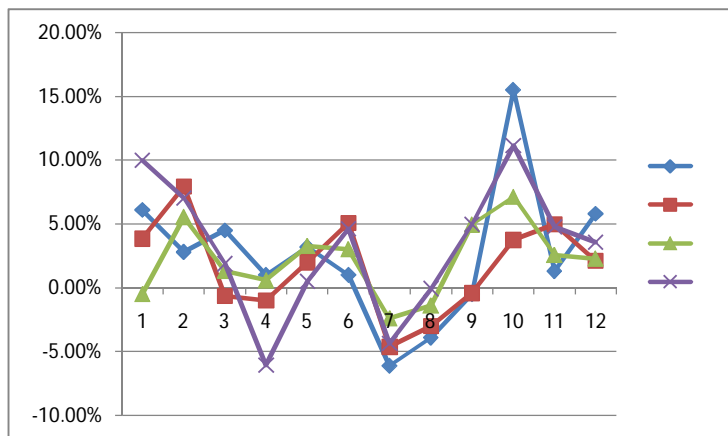
相関係数

		0.658886	0.602735	0.86058
	0.658886		0.506768	0.796722
	0.602735	0.506768		0.557203
	0.86058	0.796722	0.557203	

注)いずれも月次データのみから算出

ビッグ4 2008年月別実績推移

	1	2	3	4	5	6	7	8	9	10	11	12
	6.10%	2.80%	4.50%	1.00%	3.20%	1.00%	-6.10%	-3.90%	-0.50%	15.50%	1.30%	5.80%
	3.85%	7.95%	-0.66%	-0.99%	1.99%	5.06%	-4.63%	-3.00%	-0.41%	3.75%	4.97%	2.10%
	-0.48%	5.55%	1.33%	0.59%	3.28%	3.03%	-2.38%	-1.38%	4.95%	7.12%	2.57%	2.29%
	9.98%	7.03%	1.89%	-6.06%	0.50%	4.62%	-4.35%	-0.07%	4.97%	11.13%	4.77%	3.58%



相関係数

		0.538029	0.639915	0.696188
	0.538029		0.657761	0.722742
	0.639915	0.657761		0.61591
	0.696188	0.722742	0.61591	

注)いずれも月次データのみから算出