

BARCLAY INDICES - RATES OF RETURN 2001

DATE	BARCLAY CTA INDEX	BARCLAY AGRICULTURAL INDEX	BARCLAY CURRENCY INDEX	BARCLAY DIVERSIFIED INDEX	BARCLAY FIN. & MET. INDEX	BARCLAY DISCRETIONARY INDEX	BARCLAY SYSTEMATIC INDEX
Jan.	(0.02%)	0.53%	0.62%	0.16%	1.38%	2.43%	0.24%
Feb.	(0.63%)	(6.52%)	(0.10%)	(0.75%)	0.02%	(2.68%)	(0.45%)
Mar.	4.42%	(1.53%)	4.08%	6.17%	4.24%	(0.17%)	5.73%
1st. Qtr.	3.74%	(7.46%)	4.62%	5.54%	5.71%	(0.48%)	5.51%
Apr.	(3.83%)	0.17%	(1.05%)	(5.17%)	(3.53%)	1.49%	(4.83%)
May	0.60%	(0.04%)	0.85%	1.07%	0.34%	0.28%	0.79%
June	(1.04%)	0.48%	(0.53%)	(0.77%)	(1.31%)	(1.24%)	(0.97%)
2nd Qtr.	(4.25%)	0.61%	(0.75%)	(4.89%)	(4.47%)	0.51%	(5.01%)
July	(0.66%)	4.30%	(2.12%)	(1.11%)	0.18%	1.45%	(1.08%)
Aug.	1.49%	(3.32%)	0.79%	1.12%	2.73%	(1.51%)	1.86%
Sept.	1.82%	(1.35%)	(0.65%)	3.61%	2.25%	(0.47%)	2.78%
3rd Qtr.	2.65%	(0.51%)	(1.98%)	3.61%	5.23%	(0.56%)	3.57%
Oct.	2.54%	(2.19%)	(0.92%)	4.04%	4.21%	(0.41%)	3.97%
Nov.	(4.53%)	(1.19%)	(1.16%)	(5.88%)	(4.23%)	0.35%	(5.60%)
Dec.	1.03%	(1.44%)	3.03%	0.52%	0.99%	0.63%	1.07%
4th Qtr.	(1.11%)	(4.75%)	0.89%	(1.57%)	0.80%	0.56%	(0.80%)
YTD Return	0.84%	(11.77%)	2.69%	2.37%	7.12%	(0.03%)	2.97%

Source: Barclay Trading Group, Ltd.
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