09.07.2008 Performance: Opalesque Exclusive: Conquest Macro returned 8.14% in June, managed futures fund up 4.7%, agricultural fund up 13.2%, Man Group's AHL fund down 1.02% from last week, 22.9% over last 12 months, Altin:Fund returns 3.83% in June, 21.91% YTD

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Conquest Macro returned 8.14% in June, concluding its fourth consecutive winning quarter having profited more than 67% over the past 12 months.

June marked a significant return to risk aversion after a brief period of post-Bear Stearns euphoria. Volatility rose dramatically, creating an environment in which Conquest Macro was able to profit.

Conquest Macro's gains came from its short-term long-volatility strategies, which generated the majority of their profits by taking short positions in domestic and European equity index futures. The returns from other sectors essentially washed, cumulatively amounting to a small loss. After the recent accumulation of risk, short-term trend-following strategies were positioned unfavorably. However, their losses were more than offset by counter-trend strategy profits, which did successfully capture the trend reversals.

Conquest Macro's returns and growth have also merited its inclusion in the AlternativeEdge Short-Term Traders Index. Comprised of 23 managers, the index captures the breadth of short-term strategies.

Conquest Managed Futures Select generated gains of 4.70% and extended its winning streak to five consecutive quarters. The Conquest KCM Agricultural Commodities Plus Fund appreciated by 13.20% and has now been profitable every quarter since its December 2007 inception.

Man Group' s AHL fund down 1.02% from last week, 22.9% over last 12 months

From Thomson IM: Man Group pie. said the net asset value of AHL Diversified Futures Ltd. at the close of business on July 7 was $38.85, down 1.02 percent from last week and up 22.9 percent over the last 12 months. Source

Altin:Fund returns 3.83% in June, 21.91% YTD

Altin Holdings LLC sent an email communication to Opalesque saying that the Altin:Fund returned 3.83% (est.) in June 2008, 33.17% (est.) since inception and 36.63% in the last 12 months. That is compared to Barclay CTA (6.96%}, Dow Jones IA (-14.4%), S&P 500 (-12.8%), NASDAQ (-13.5%), Russell 2000 (-10.0%). Corporate website:

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