The Dow Jones Credit Suisse Core Hedge Fund Index Closed Up 0.33% in November

New York, December 5, 2012 – The Dow Jones Credit Suisse Core Hedge Fund Index closed up 0.33% in November as six of the seven index component strategies reported positive results for the month.

The Dow Jones Credit Suisse Core Hedge Fund Index provides daily published index values which seek to enable investors to track the impact of market events on the hedge fund industry. November, October and year-to-date 2012 performances are listed below and are available at www.hedgeindex.com.

<table>
<thead>
<tr>
<th>Index</th>
<th>Nov-12</th>
<th>Oct-12</th>
<th>YTD 2012</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dow Jones Credit Suisse Core Hedge Fund Index</td>
<td>0.33%</td>
<td>-0.47%</td>
<td>2.37%</td>
</tr>
<tr>
<td>Convertible Arbitrage</td>
<td>-0.07%</td>
<td>0.61%</td>
<td>6.47%</td>
</tr>
<tr>
<td>Emerging Markets</td>
<td>1.29%</td>
<td>0.48%</td>
<td>1.67%</td>
</tr>
<tr>
<td>Event Driven</td>
<td>0.24%</td>
<td>0.75%</td>
<td>4.52%</td>
</tr>
<tr>
<td>Fixed Income Arbitrage</td>
<td>0.04%</td>
<td>-0.04%</td>
<td>1.73%</td>
</tr>
<tr>
<td>Global Macro</td>
<td>0.44%</td>
<td>-0.51%</td>
<td>4.77%</td>
</tr>
<tr>
<td>Long/Short Equity</td>
<td>0.24%</td>
<td>-0.75%</td>
<td>1.52%</td>
</tr>
<tr>
<td>Managed Futures</td>
<td>0.01%</td>
<td>-3.84%</td>
<td>-5.66%</td>
</tr>
</tbody>
</table>

About the Dow Jones Credit Suisse Core Hedge Fund Index

Following the market events of 2008, increased attention has been focused on liquid hedge fund structures, including managed accounts which tend to offer greater liquidity and increased transparency. The Dow Jones Credit Suisse Core Hedge Fund Index is the only hedge fund index to seek to measure the performance of this rapidly growing industry segment by sourcing funds from multiple managed account platforms, an advantage over indices which are built on a single managed account platform that may have a particular sector bias.

The Dow Jones Credit Suisse family of hedge fund indexes also includes:

1. The Dow Jones Credit Suisse Hedge Fund Index, an asset-weighted benchmark that measures hedge fund performance and seeks to provide the most accurate representation of the hedge fund universe.

2. The Dow Jones Credit Suisse AllHedge Index, an investable index comprised of all 10 Dow Jones Credit Suisse AllHedge Strategy Indexes weighted according to the sector weights of the Broad Index.

3. The Dow Jones Credit Suisse Blue Chip Hedge Fund Index, an investable index comprised of 60 of the largest funds across the ten style-based sectors in the Broad Index.
4. The Dow Jones Credit Suisse LEA Hedge Fund Index, an asset-weighted, composite index which provides insight into three specific regions of the emerging markets hedge fund universe (Latin America, EEMEA (Emerging Europe, Middle East and Africa) and Asia).

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