

<u>Date</u>	<u>Return</u>			<u>Total</u>	<u>Expo</u>		<u>Return</u> <u>SPX</u>
	<u>Long</u>	<u>Short</u>	<u>Other</u>		<u>Long</u>	<u>Short</u>	
Oct-11	15.2%	-9.8%	0.0%	5.3%	147%	-84%	10.9%
Nov-11	1.9%	0.6%	-0.1%	2.4%	112%	-57%	-0.2%
Dec-11	2.4%	0.2%	-0.2%	2.5%	114%	-42%	1.0%
Jan-12	6.0%	-2.1%	-0.2%	3.8%	99%	-53%	4.5%
Feb-12	8.5%	-4.1%	-0.1%	4.4%	138%	-66%	4.3%
Mar-12	5.0%	-1.9%	-0.1%	3.0%	129%	-69%	3.3%
Apr-12	0.9%	1.5%	0.0%	2.4%	103%	-73%	-0.6%
May-12	-3.2%	1.1%	-0.1%	-2.1%	27%	-6%	-6.0%
Jun-12	3.1%	-3.6%	-0.2%	-0.6%	130%	-94%	4.1%
Jul-12	2.6%	-1.0%	-0.1%	1.5%	108%	-51%	1.4%
Aug-12	3.6%	-0.9%	0.0%	2.6%	114%	-60%	2.3%
Sep-12	2.1%	-1.6%	-0.1%	0.4%	95%	-56%	2.6%
Oct-12	-1.2%	1.4%	-0.2%	0.0%	108%	-59%	-1.8%
Nov-12	-0.8%	0.4%	-0.2%	-0.6%	93%	-59%	0.6%
Dec-12	0.9%	0.2%	-0.2%	0.9%	111%	-52%	0.9%
Jan-13	6.3%	-2.3%	-0.1%	3.9%	121%	-60%	5.2%
Feb-13	1.1%	-1.2%	-0.2%	-0.3%	87%	-42%	1.4%
Mar-13	4.4%	-2.5%	-0.1%	1.8%	106%	-50%	3.8%
Apr-13	2.2%	-2.2%	-0.1%	-0.1%	129%	-46%	1.9%
May-13	1.4%	-1.6%	-0.1%	-0.3%	127%	-69%	2.3%
Jun-13	-0.9%	1.1%	-0.1%	0.2%	72%	-62%	-1.3%
Jul-13	6.8%	-4.7%	-0.2%	1.9%	127%	-68%	5.1%
Aug-13	-0.4%	0.8%	-0.3%	0.2%	81%	-41%	-2.9%
Sep-13	6.0%	-1.8%	-0.1%	4.1%	109%	-75%	3.1%
Oct-13	8.2%	-2.9%	-0.2%	5.2%	120%	-53%	4.6%
Nov-13	4.0%	-2.7%	-0.2%	1.0%	104%	-57%	3.0%
Dec-13	1.1%	-2.1%	-0.2%	-1.2%	115%	-86%	2.5%
Jan-14	-3.9%	2.1%	-0.1%	-1.9%	53%	-30%	-3.5%
Feb-14	4.1%	-0.9%	-0.3%	3.0%	101%	-37%	4.6%
Mar-14	0.7%	0.1%	-0.1%	0.8%	116%	-58%	0.8%
Apr-14	2.2%	-0.6%	0.0%	1.5%	120%	-75%	0.7%
May-14	0.3%	-0.7%	-0.1%	-0.5%	93%	-50%	2.3%
Jun-14	0.7%	-2.4%	0.0%	-1.7%	92%	-66%	2.1%
Jul-14	-1.1%	0.1%	-0.2%	-1.2%	98%	-57%	-1.4%
Aug-14	6.9%	-1.4%	-0.1%	5.4%	116%	-63%	4.0%
Sep-14	0.7%	-1.1%	-0.3%	-0.6%	66%	-15%	-1.4%
Oct-14	5.0%	-0.6%	-0.3%	4.1%	94%	-41%	2.4%
Nov-14	2.4%	-0.8%	-0.3%	1.3%	108%	-58%	2.7%
Dec-14	1.7%	0.9%	-0.2%	2.4%	77%	-42%	-0.3%
Jan-15	-2.9%	-0.6%	-0.1%	-3.6%	62%	-17%	-3.0%
Feb-15	8.3%	-5.0%	-0.2%	3.1%	130%	-83%	5.7%
Mar-15	0.4%	1.2%	-0.1%	1.5%	104%	-68%	-1.6%
Apr-15	2.2%	-1.2%	-0.2%	0.7%	101%	-38%	1.0%
May-15	2.9%	-1.2%	-0.2%	1.6%	105%	-53%	1.3%
Jun-15	-2.9%	0.1%	-0.1%	-2.9%	108%	-42%	-1.9%
Jul-15	0.6%	-0.9%	0.0%	-0.3%	89%	-60%	2.1%
Aug-15	-3.6%	2.4%	-0.1%	-1.3%	73%	-28%	-6.0%
Sep-15	-1.0%	0.7%	-0.2%	-0.6%	95%	-34%	-2.5%
Oct-15	11.9%	-8.7%	0.0%	3.2%	148%	-98%	8.4%
Nov-15	2.2%	-1.6%	-0.1%	0.5%	120%	-85%	0.3%
Dec-15	-1.8%	0.6%	0.0%	-1.2%	108%	-68%	-1.6%
Jan-16	-3.7%	2.9%	-0.1%	-0.9%	79%	-52%	-5.0%
Feb-16	0.4%	-0.1%	-0.3%	0.0%	109%	-59%	-0.1%
Mar-16	12.3%	-6.2%	-0.2%	6.0%	145%	-85%	6.8%
Apr-16	-0.6%	0.4%	0.0%	-0.2%	126%	-47%	0.4%
May-16	1.8%	0.5%	-0.2%	2.1%	84%	-29%	1.8%
Jun-16	2.6%	-1.0%	-0.2%	1.5%	90%	-41%	0.3%
Jul-16	2.9%	-2.4%	0.0%	0.5%	137%	-55%	3.7%
Aug-16	-0.5%	-1.5%	-0.2%	-2.1%	108%	-76%	0.1%
Sep-16	1.1%	1.1%	0.0%	2.2%	110%	-40%	0.0%