

Dashboard

2015/05/25

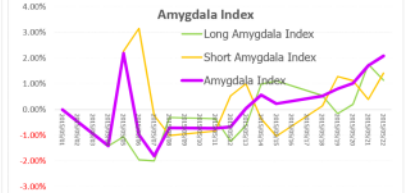
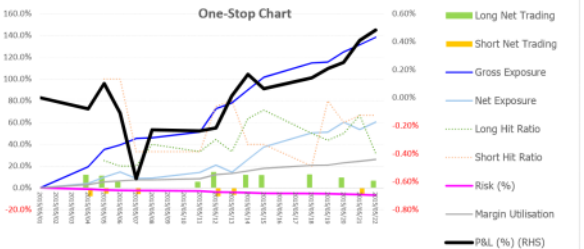
2015/05/22											
Asset Class	Long Weight	Short Weight	Gross Exposure	Net Exposure	Risk	Long Contribution	Short Contribution	Contribution	Long Reward/Risk	Short Reward/Risk	Reward/Risk
Commodities											
Equities Region	62.8%	-11.8%	74.6%	51.0%	-3.83%	0.40%	-0.03%	0.37%	2.23	-0.06	2.17
Equities Sector	29.5%	-7.4%	36.9%	22.1%	-2.03%	-0.18%	0.18%	0.00%	-0.71	0.61	-0.10
Fixed Income	7.1%	-6.5%	13.6%	0.6%	-0.27%	-0.00%	0.05%	0.05%	-0.07	0.26	0.19
Forex											
Real Estate											
Volatility											
Total	99.4%	-39.0%	138.3%	60.4%	-6.69%	0.21%	0.28%	0.48%	1.45	1.38	2.83

Category	Long Weight	Short Weight	Gross Exposure	Net Exposure	Risk	Long Contribution	Short Contribution	Total Contribution	Long Reward/Risk	Short Reward/Risk	Reward/Risk
Cmcb Agriculture											
Cmcb Broad Basket											
Cmcb Energy											
Cmcb Industrial Metals											
Cmcb Precious Metals											
Eaty Communications											
Eaty Consumer Cyclical	5.9%		5.9%	5.9%	-0.32%	-0.02%	-0.02%	-0.02%	-0.06		-0.06
Eaty Consumer Defensive	46.2%	-11.8%	58.0%	34.4%	-3.18%	0.50%	-0.03%	0.47%	2.73	-0.06	2.66
Eaty Country	4.6%		4.6%	4.6%	-0.47%	-0.17%		-0.17%	-0.35		-0.35
Eaty Financial	9.5%		9.5%	9.5%	-0.41%	0.13%		0.13%	0.61		0.61
Eaty Health											
Eaty Industrials		-7.4%	7.4%	-7.4%	-0.30%		0.18%	0.18%		0.61	0.61
Eaty Large Caps	4.0%		4.0%	4.0%	-0.31%	-0.11%		-0.11%	-0.85		-0.85
Eaty Natural Resources	16.6%		16.6%	16.6%	-0.65%	-0.11%		-0.11%	-0.50		-0.50
Eaty Region											
Eaty Small/Mid Caps	5.5%		5.5%	5.5%	-0.21%	-0.01%		-0.01%	-0.05		-0.05
Eaty Technology											
Eaty Utilities	7.1%		7.1%	7.1%	-0.07%	-0.00%		-0.00%	-0.07		-0.07
FI High-Yield											
FI Intermediate-Term											
FI Long Bond											
FI Other											
FI World Bond		-6.5%	6.5%	-6.5%	-0.20%		0.05%	0.05%		0.26	0.26
Forex		-7.5%	7.5%	-7.5%	-0.19%		0.15%	0.15%		0.80	0.80
Real Estate		-5.8%	5.8%	-5.8%	-0.37%		-0.09%	-0.09%		-0.23	-0.23
Volatility											
Total	99.4%	-39.0%	138.3%	60.4%	-6.69%	0.21%	0.28%	0.48%	1.45	1.38	2.83

	Exposure	Net Trading (%)	Daily P&L (%)	P&L (%) Risk	#Names	Ht Ratio	Expectancy (A)	Trading Edge (B/A)	Common Sense Ratio (1/1/1)	Tal Ratio 5% (1)	Profit Ratio (2)
Long	99.4%	6.3%	0.04%	0.21%	-4.87%	19	32%	0.03%	1.22	1.33	1.03
Short	-39.0%	6.3%	0.20%	0.28%	-1.82%	6	67%	0.02%	0.34	5.02	1.97
Gross	138.3%	6.3%	0.24%	0.48%	-6.69%	25	49%	0.03%	1.24	1.82	1.18
Net	60.4%	6.3%			3.05%	13	-35%				
WTD											
Long	0.12%	0.21%	0.21%	0.21%							
Short	0.44%	0.28%	0.28%	0.28%							
Total	0.56%	0.48%	0.48%	0.48%							

Month	Week	Time Elapsed	Perf WTD
5/2015		11:46	
19/2015		2:02	-0.66%
20/2015		6:54	1.02%
21/2015		2:49	0.56%
Total		11:46	#N/A

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2015					0.48%							
2016												



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