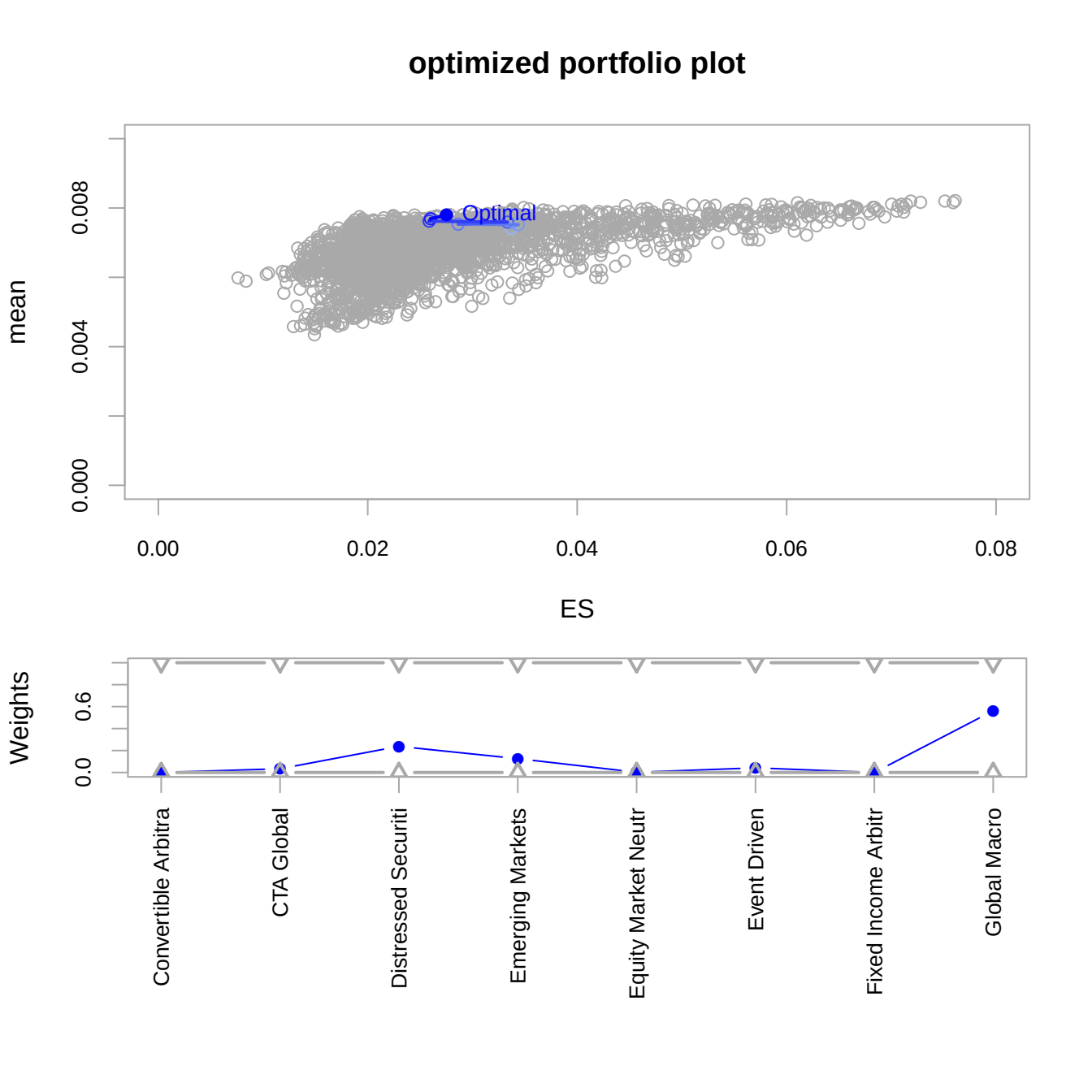
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0.004
0.008
Optimal
0.00
0.02
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0.06
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ES
Weights
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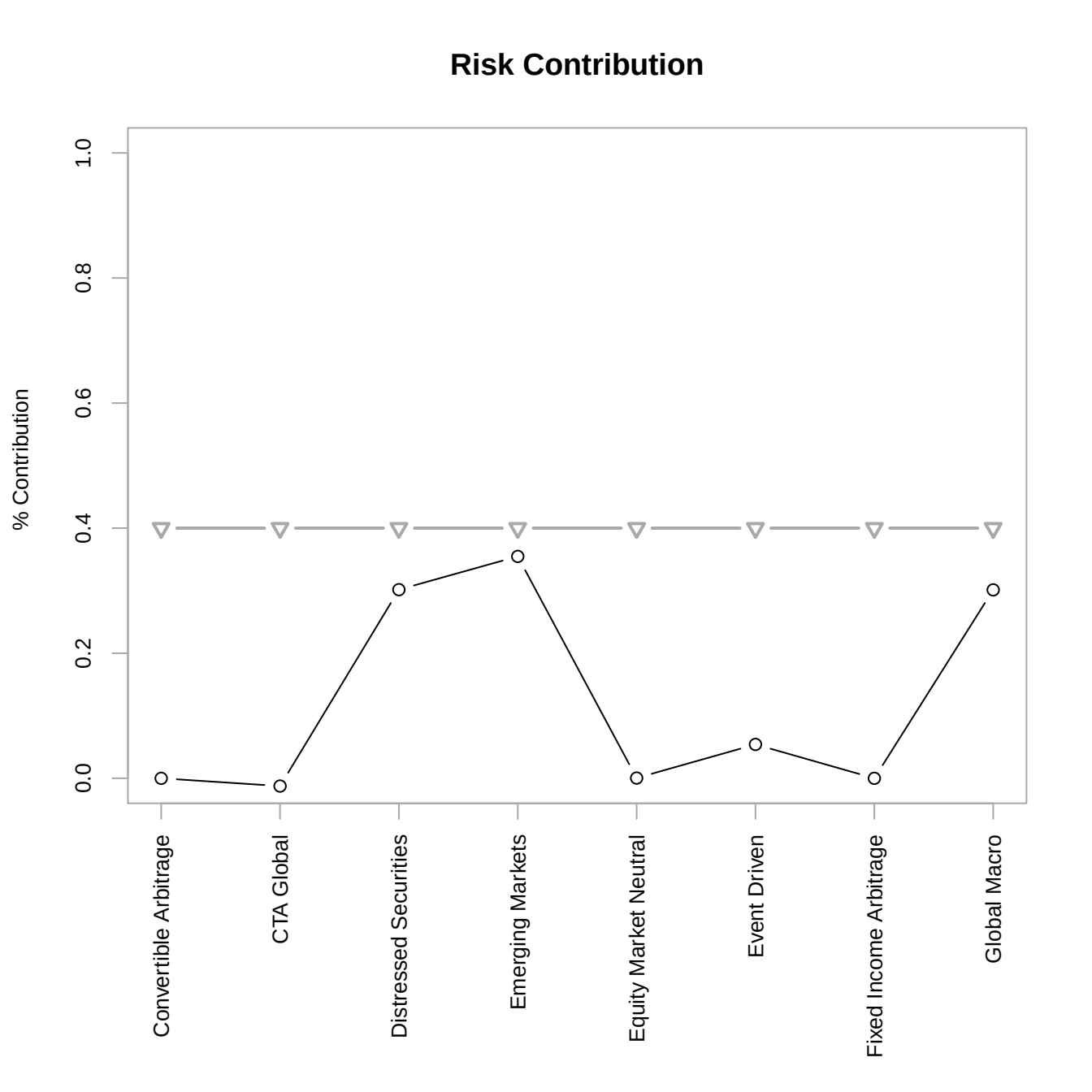
Convertible Arbitra
CTA Global
Distressed Securiti
Emerging Markets
Equity Market Neutr
Event Driven
Fixed Income Arbitr
Global Macro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% Contribution
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0.4
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Convertible Arbitrage
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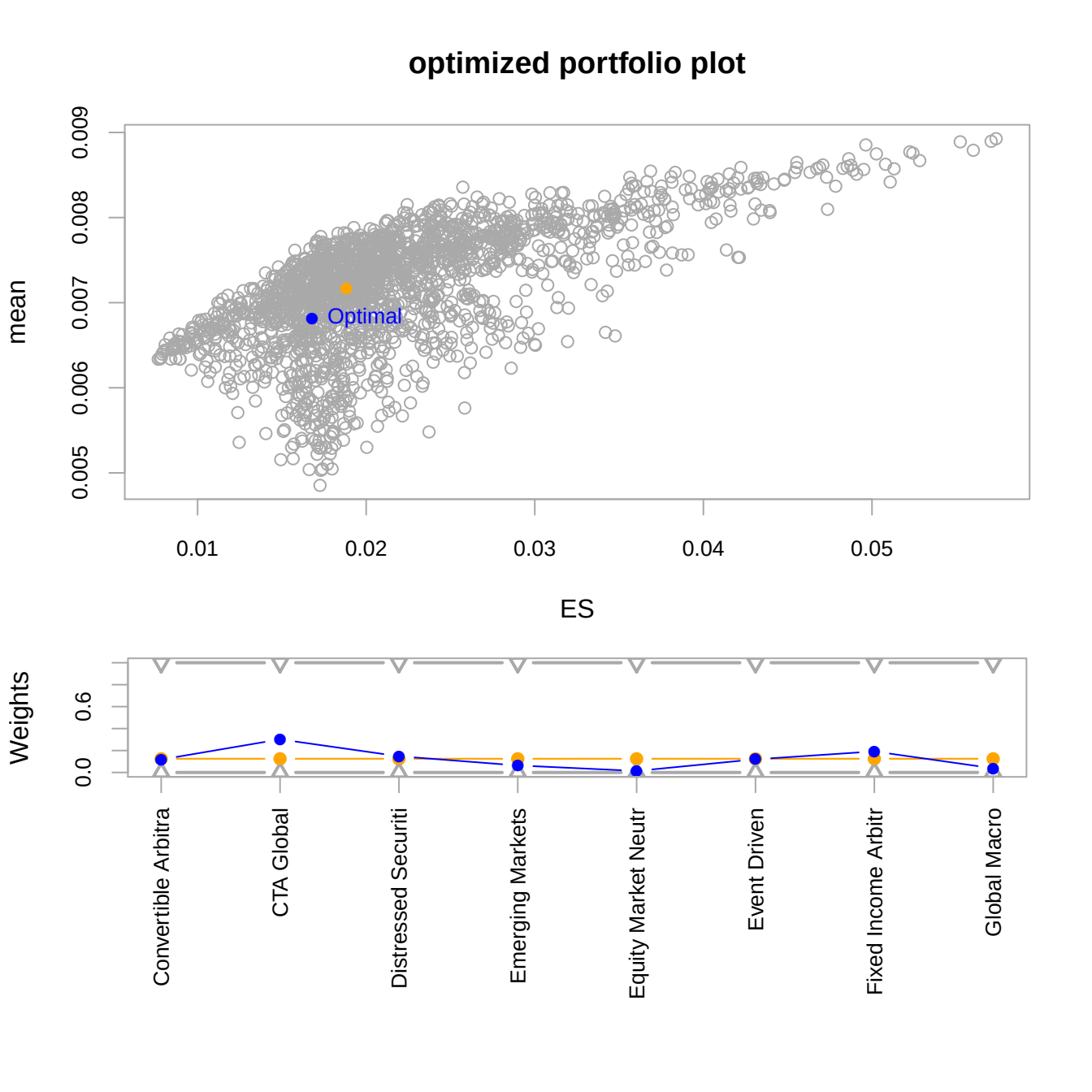
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Optimal
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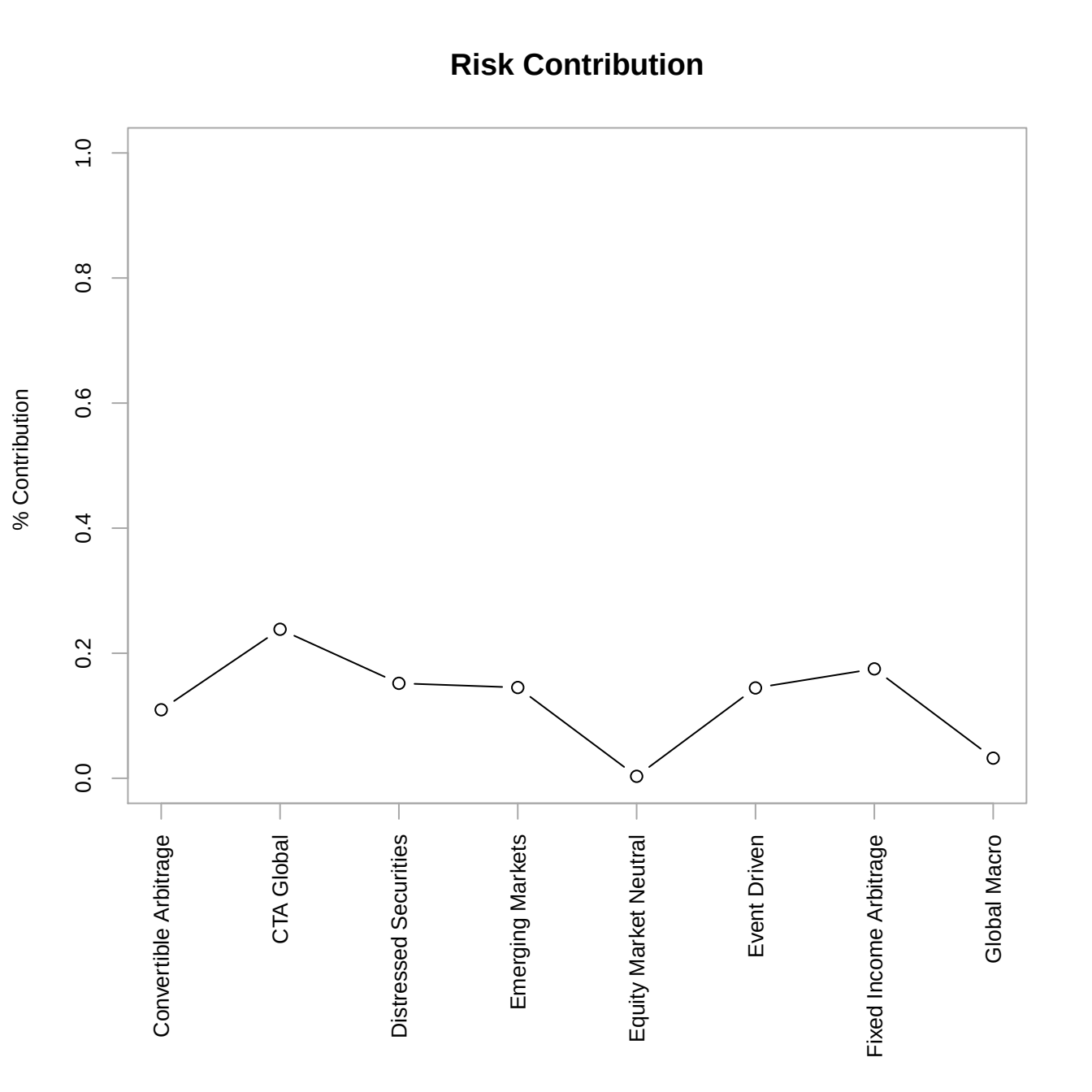
Risk Contribution
% Contribution
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0.2
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Convertible Arbitrage
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Equity Market Neutral
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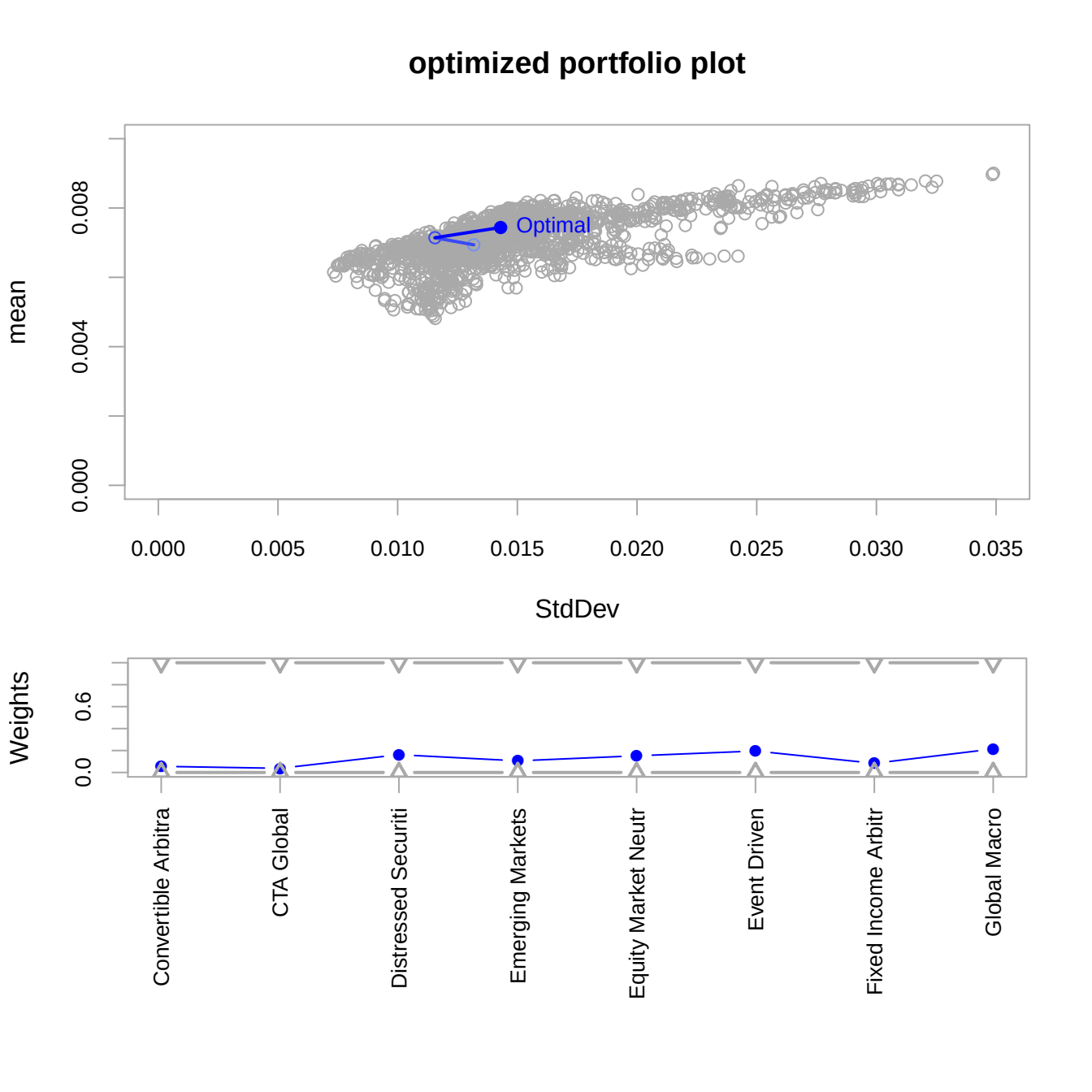
Fixed Income Arbitrage
Global Macro


optimized portfolio plot
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0.008
Optimal
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StdDev
Weights
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Convertible Arbitra
CTA Global
Distressed Securiti
Emerging Markets
Equity Market Neutr
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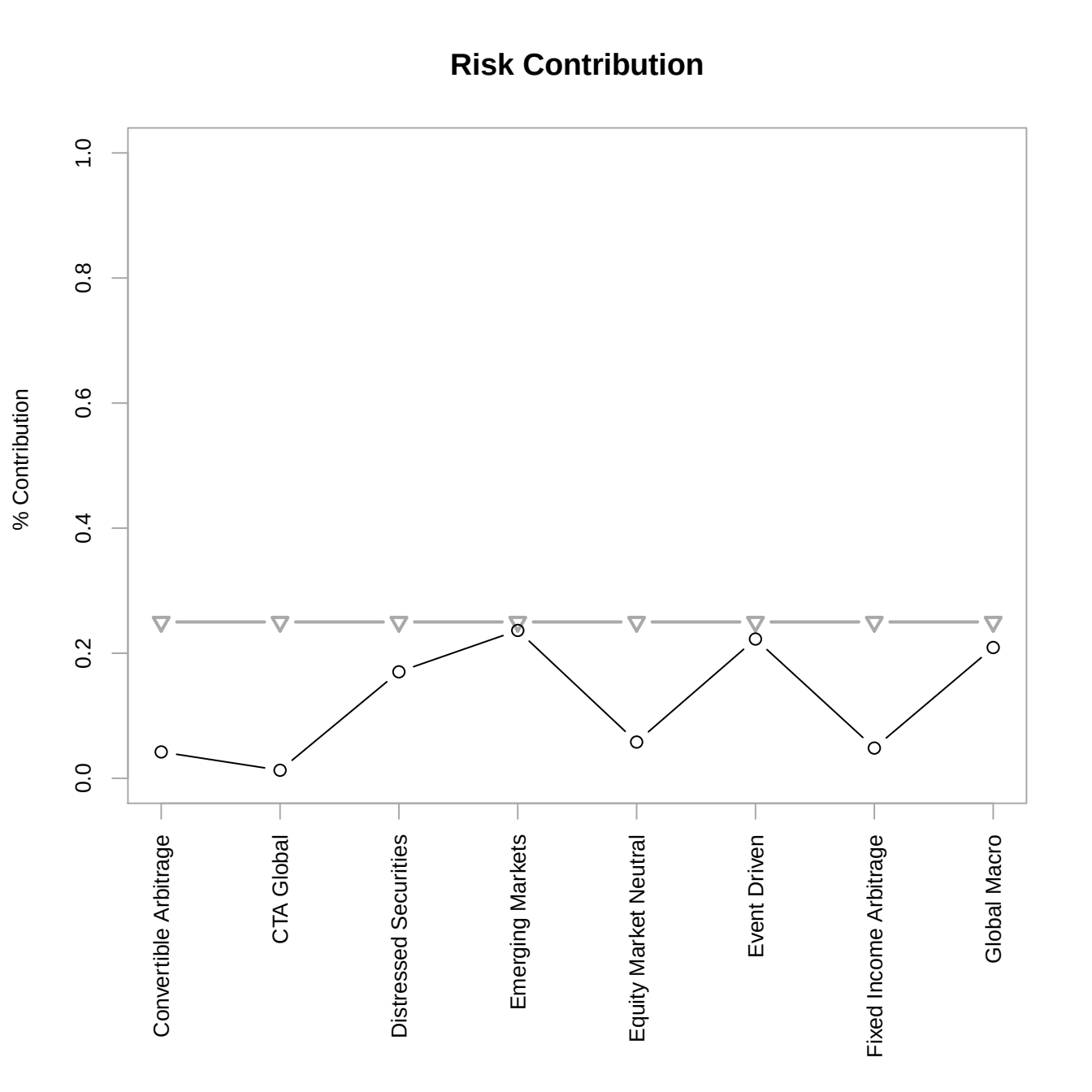
Fixed Income Arbitr
Global Macro


Risk Contribution
% Contribution
0.0
0.2
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Convertible Arbitrage
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Distressed Securities
Emerging Markets
Equity Market Neutral
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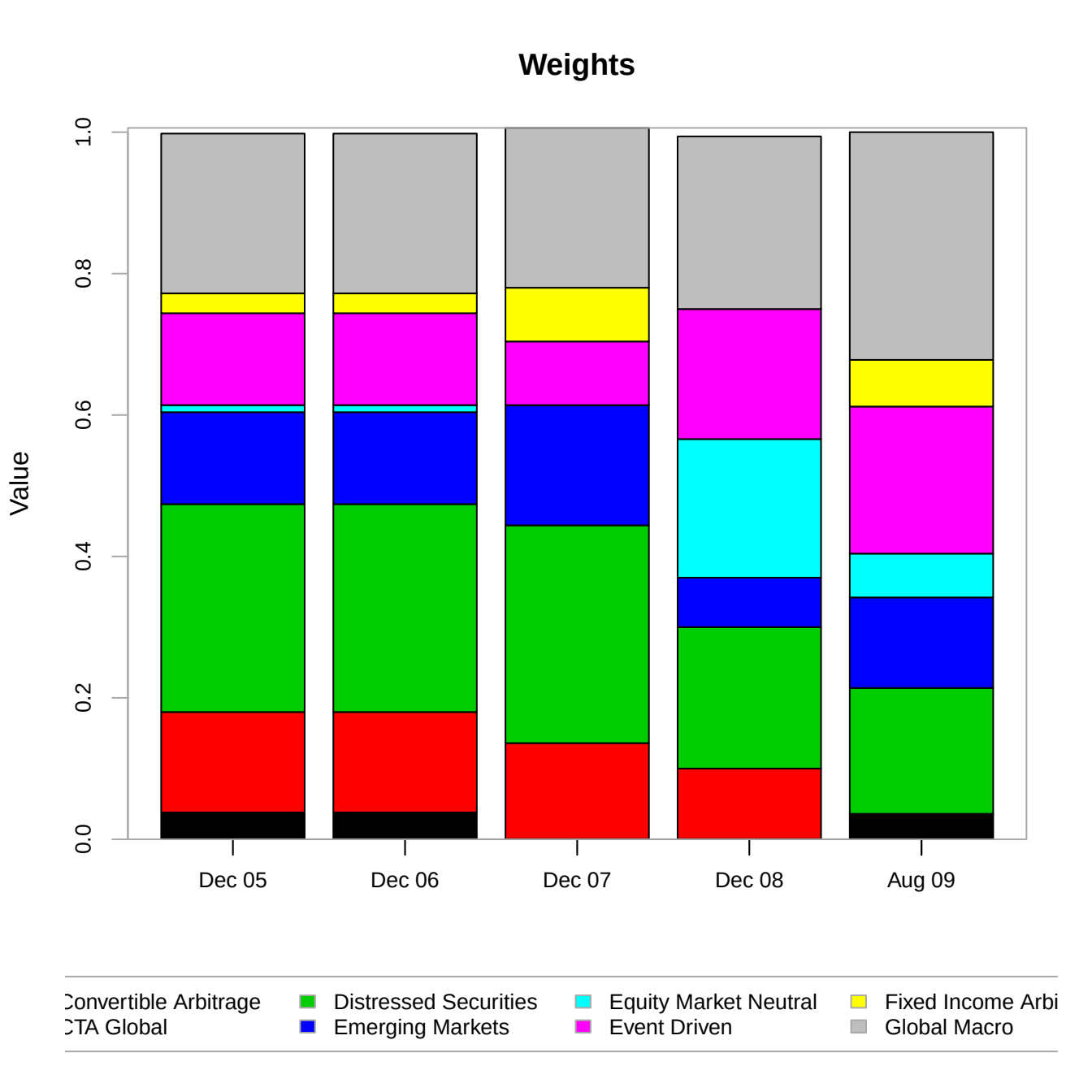
Fixed Income Arbitrage
Global Macro


Weights
Value
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0.8
0.6
0.4
0.2
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Dec 05
Dec 06
Dec 07
Dec 08
Aug 09
Convertible Arbitrage
CTA Global
Distressed Securities
Emerging Markets
Equity Market Neutral
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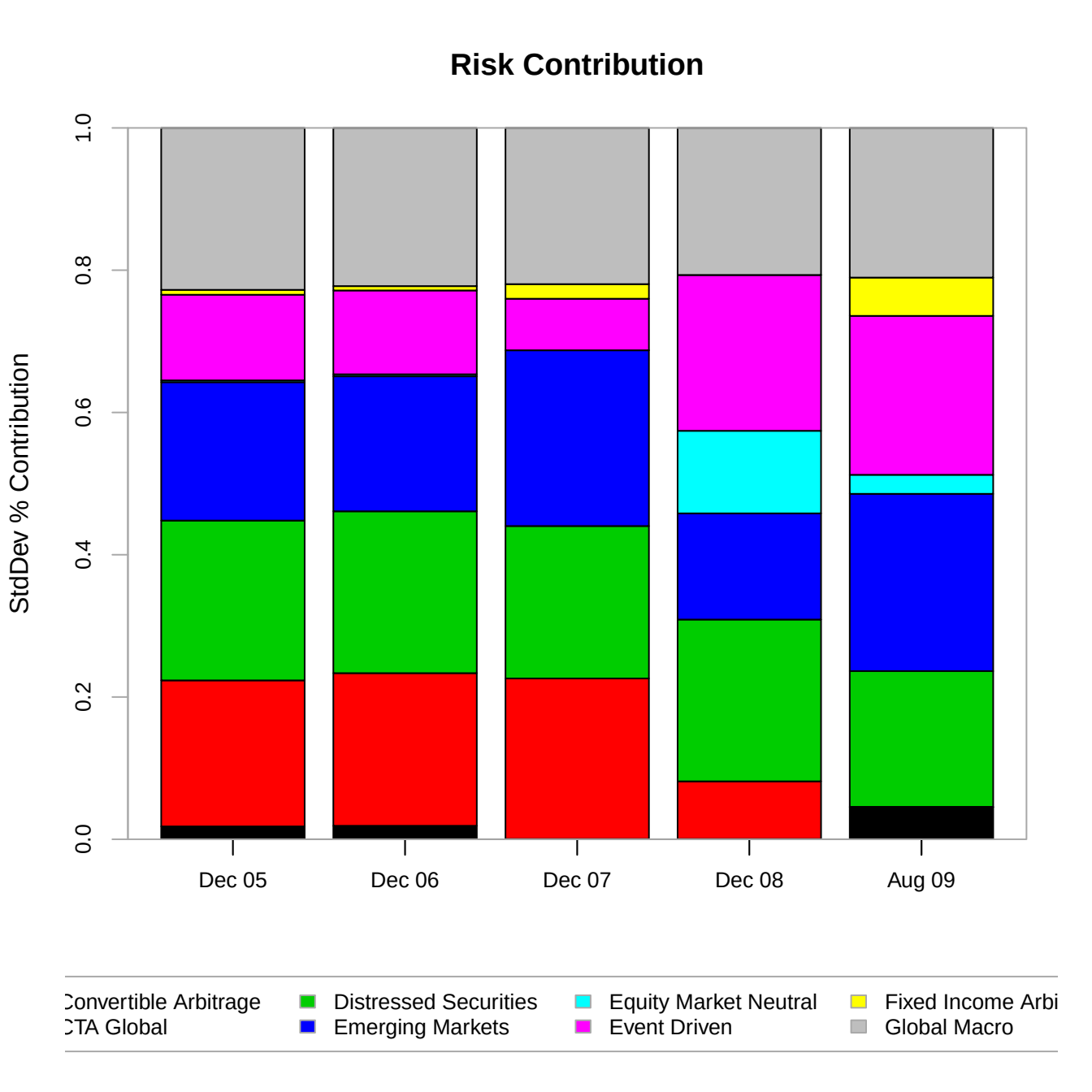
Global Macro


Risk Contribution
StdDev % Contribution
0.0
0.2
0.4
0.6
0.8
1.0
Dec 05
Dec 06
Dec 07
Dec 08
Aug 09
Convertible Arbitrage
CTA Global
Distressed Securities
Emerging Markets
Equity Market Neutral
Event Driven
Fixed Income Arbi
Global Macro