

Long/Short Equity - Risk Contribution

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## \begin{table}[ht]
## \centering
## \begin{tabular}{rrrr}
## \hline
## & Return\_2016-02-08 & VaR\_0.99 & VaR\_0.01 \\
## \hline
## \multicolumn{3}{l}{Daily 99% VaR Exceptions for MultiStrat}\\
## ALPHX & -0.01 & -0.01 & 0.01 \\
## ALPIX & -0.01 & -0.01 & 0.01 \\
## HHSIX & -0.02 & -0.01 & 0.01 \\
## \hline
## \multicolumn{3}{l}{Daily 99% VaR Exceptions for Long/Short Equity}\\
## Apis & -0.02 & -0.02 & 0.01 \\
## BoardmanBay & -0.02 & -0.02 & 0.02 \\
## \hline
## \multicolumn{3}{l}{Daily 99% VaR Exceptions for Long/Short Debt}\\
## HFINX & -0.01 & -0.00 & 0.00 \\
## LSD & -0.01 & -0.00 & 0.00 \\
## MatlinPatterson & -0.01 & -0.01 & 0.01 \\
## SmithBreedon & -0.01 & -0.01 & 0.00 \\
## \hline
## \multicolumn{3}{l}{Daily 99% VaR Exceptions for Event Driven}\\
## ED & -0.03 & -0.02 & 0.01 \\
## FrontFour & -0.03 & -0.02 & 0.02 \\
## Mountaineer & -0.03 & -0.03 & 0.02 \\
## \hline
## \multicolumn{3}{l}{Daily 99% VaR Exceptions for Market Neutral}\\
## \hline
## \multicolumn{3}{l}{Daily 99% VaR Exceptions for Managed Futures}\\
## \hline
## \multicolumn{3}{l}{} \\
## \end{tabular}
## \end{table}
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