

Weekly Sales Report (Data as of) 2019-05-17

Attribution across the board (bps)

	AED	ARB	CAM	LEV	LG	MACO	MALT	TACO	TAQ	WED
QTD (bps)	94.65	68.56	90.68	131.98	105.22	65.33	52.41	83.4	33.96	-137.28
YTD (bps)	322.01	194.48	308.22	688.37	342.4	189.42	174.55	334.08	554.63	-859.06

Attribution across the board (\$)

	AED	ARB	CAM	LEV	LG	MACO	MALT	TACO	TAQ	WED
QTD (\$)	1.21216e+06	1.19432e+07	1.19258e+06	73038.5	3.69367e+06	733921	164958	477278	7131.17	-77382.7
YTD (\$)	4.24266e+06	3.42163e+07	4.08714e+06	372544	1.21936e+07	2.07793e+06	311144	1.84339e+06	119057	-556154

AED Bucket Attribution (bps)

Bucket	Break	Catalyst-Driven Credit	Conviction	Forwards	Merger Related Credit	Optimized	Other M&A	Re-Ratings	Relative Value Credit	Special Situations	Yield to Call
QTD_bps	-0.242584	19.8629	19.5053	0	4.26401	82.0783	0	-30.4053	nan	-0.674857	0.18404
YTD_bps	3.69044	73.9358	44.5287	0	32.0162	169.781	0	-3.91268	-1.98402	4.66735	0.290465

AED Bucket Attribution (\$)

Bucket	Break	Catalyst-Driven Credit	Conviction	Forwards	Merger Related Credit	Optimized	Other M&A	Re-Ratings	Relative Value Credit	Special Situations	Yield to Call
QTD_Dollar	-2879.7	253241	249777	0	54436.5	1.0501e+06	0	-386528	nan	-8335.8	2350.56
YTD_Dollar	48260.3	971586	579820	0	422721	2.19029e+06	0	-19443.2	-26187	71894.1	3719.36

AED Bucket Weightings

	Catalyst-Driven Credit	Conviction	Merger Related Credit	Optimized	Other M&A	Re-Ratings	Special Situations
Alpha Exposure	15.99 %	0.01 %	8.78 %	59.83 %	1.44 %	0.93 %	0.57 %

P&L Monitors

Fund	ARB	MACO	MALT	AED	CAM	LG	LEV	TACO	TAQ
Investable Assets	1,753,434,550	113,236,271	31,657,970	128,749,893	131,877,706	352,377,053	5,669,536	57,006,901	2,253,551
Ann. Gross P&L Target %	6.00%	5.00%	5.00%	8.00%	8.00%	8.00%	12.00%	5.00%	10.00%
Gross YTD Return	2.22%	2.10%	1.28%	4.11%	3.87%	4.51%	7.53%	2.86%	6.31%
YTD P&L % of Target	37.04%	42.08%	25.56%	51.35%	48.40%	56.44%	62.73%	57.15%	63.09%
Time Passed%	36.00%	36.00%	36.00%	36.00%	36.00%	36.00%	36.00%	36.00%	36.00%
* Ann. Gross P&L Target \$	105,754,977	5,502,849	874,634	10,433,928	10,596,665	28,261,324	660,224	2,790,605	222,006
Gross YTD P&L	38,969,840	2,382,233	404,599	5,288,585	5,105,968	15,909,339	426,781	1,628,845	142,166
Loss Budgets	ARB	MACO	MALT	AED	CAM	LG	LEV	TACO	TAQ
Ann Loss Budget %	-1.00%	-1.00%	-1.00%	-2.00%	-2.00%	-2.00%	-3.00%	-1.00%	-5.00%
YTD Total Loss % of Budget	31.56%	31.62%	31.69%	55.97%	53.23%	65.40%	44.48%	56.58%	40.66%
Time Passed %	36.00%	36.00%	36.00%	36.00%	36.00%	36.00%	36.00%	36.00%	36.00%
* Ann Loss Budget \$	-17,625,829	-1,100,569	-174,926	-2,608,482	-2,649,166	-7,065,331	-165,056	-558,121	-111,003
YTD Closed Deal Losses	-4,014,943	-249,544	-28,160	-909,896	-877,548	-2,916,762	-66,489	-93,572	-22,575
YTD Active Deal Losses	-1,547,713	-98,471	-27,281	-550,087	-532,506	-1,704,162	-6,924	-222,218	-22,559