



Navigator Futures Fund UCITS IV

WEEKLY RISK REPORT

Class B Investor Shares (GBP) ISIN: MT7000008868
 Class C Investor Shares (EUR) ISIN: MT7000008876

Period under Review:

3rd September to 9th September 2016

Week	%	20 Day (99%)	%
Maximum Intraday Risk (Total loss exposure)	0.94%	Maximum Value at Risk (Max Draw Down)	5.92%
Highest 1 day gain	0.13%	Highest 1 day gain	0.13%
Highest 1 day loss	0.18%	Highest 1 day loss	0.25%
Volatility	0.16%	Volatility	0.12%
Max Intraday FDI Single Issuer Exposure (%) Margin	0.90%	Historical Since Launch	%
Max Single Issuer Concentration Look through	23.05%	Highest 1 day gain	0.93%
Max Margin (used)	8.16%	Highest 1 day loss	0.79%
Max Leverage (used)	218%	Max 1 day Value at Risk	3.07%
Max Concentration Risk (seen)	19.02%	Volatility	0.26%
Open FDI positions	Net	Open Hedge Positions	
FGBL U6	0	-8 Euro/GBP Cross Rate Future +6 GBP/\$ Micro Future -3 Euro/\$ Micro Future	GBP
US 30yr U6	0		
US 10yr U6	0		
ES U6	0		
FESX U6	0		
YM U6	0		
EU6 U6	0		
FGBM U6	0		
FGBS U6	0		
FBTP U6	0		
Gilt U6	0		
FTSE U6	0		
FDAX U6	0		
BP6 U6	0		

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