



Navigator Futures Fund UCITS IV

WEEKLY RISK REPORT

Class B Investor Shares (GBP) ISIN: MT7000008868
 Class C Investor Shares (EUR) ISIN: MT7000008876
 Class D Investor Shares (EUR) ISIN: MT7000016705

Period under Review:

10th September to 16th September 2016

Week	%	20 Day (99%)	%
Maximum Intraday Risk (Total loss exposure)	0.52%	Maximum Value at Risk (Max Draw Down)	4.86%
Highest 1 day gain	0.16%	Highest 1 day gain	0.16%
Highest 1 day loss	0.10%	Highest 1 day loss	0.20%
Volatility	0.09%	Volatility	0.11%
Max Intraday FDI Single Issuer Exposure (%) Margin	1.06%	Historical Since Launch	%
Max Single Issuer Concentration Look through	13.63%	Highest 1 day gain	0.93%
Max Margin (used)	5.69%	Highest 1 day loss	0.79%
Max Leverage (used)	145%	Max 1 day Value at Risk	3.07%
Max Concentration Risk (seen)	18.02%	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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