

Account Number : ELEMASROL
 Account Name : Electron Master Fund Rollup

29-Mar-2013

Report ID : RSKIT7P
 Source : MSPNY

General Summary

Equity (\$)	19,833,509	Leverage	1.08	# Long Pos	30	Long Liq (days)	1.46	VaR 95% (% Equity)	(0.62)
LMV (\$)	11,283,926	Exp Leverage	1.08	# Short Pos	38	Short Liq (days)	0.02	VaR 99% (% Equity)	(0.95)
SMV (\$)	(10,227,077)	Boxed MV (\$)	0						

Exposure Breakdown

	Long(\$)	Short(\$)	Net(\$)	Long(% Equity)	Short(% Equity)	Net(% Equity)
Market Value	11,283,926	(10,227,077)	1,056,849	56.89	(51.56)	5.33
Delta Adj. Exp.	11,283,926	(10,227,077)	1,056,849	56.89	(51.56)	5.33
Beta S&P 500	8,272,668	(6,226,024)	2,046,644	41.71	(31.39)	10.32
Beta MSCI World Utilities	12,029,884	(10,165,007)	1,864,877	60.65	(51.25)	9.40

Top 5 Long Market Value

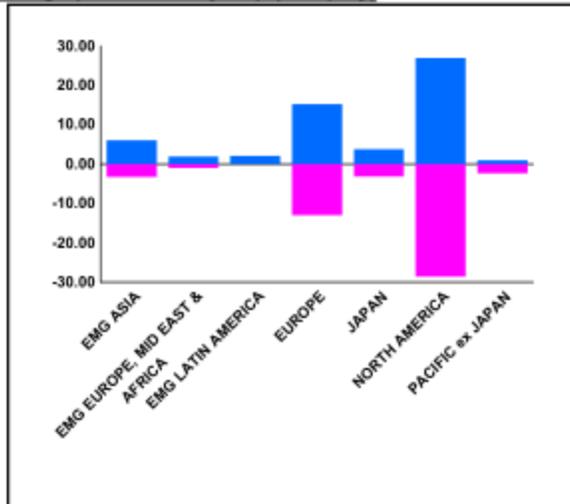
MV (% Equity)	MV (\$)	Country	Sector (MSPM)	Liq (days)
10.27	2,037,768	USA	Electric Utilities	0.01
4.05	802,884	USA	Multi-Utilities	0.01
4.00	793,301	FRA	Multi-Utilities	0.01
3.80	753,675	USA	Electric Utilities	0.03
3.48	690,100	USA	IPP	0.01

Top 5 Short Market Value

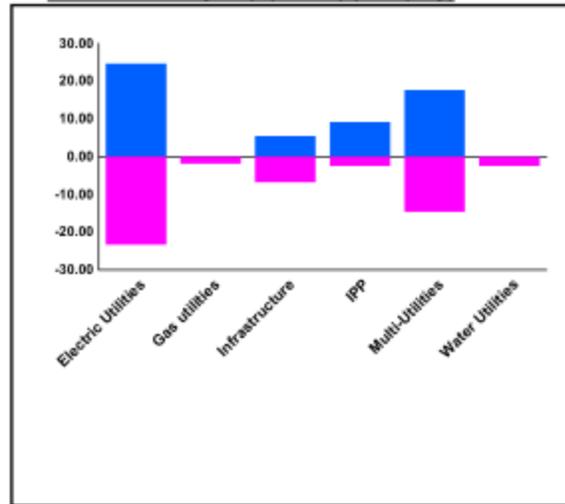
MV (% Equity)	MV (\$)	Country	Sector (MSPM)	Liq (days)
(5.11)	(1,012,800)	USA	Electric Utilities	0.01
(4.12)	(816,408)	USA	Electric Utilities	0.01
(3.69)	(732,360)	USA	Multi-Utilities	0.01
(3.63)	(719,460)	USA	Multi-Utilities	0.01
(2.82)	(559,199)	USA	Infrastructure	0.08

Long Short

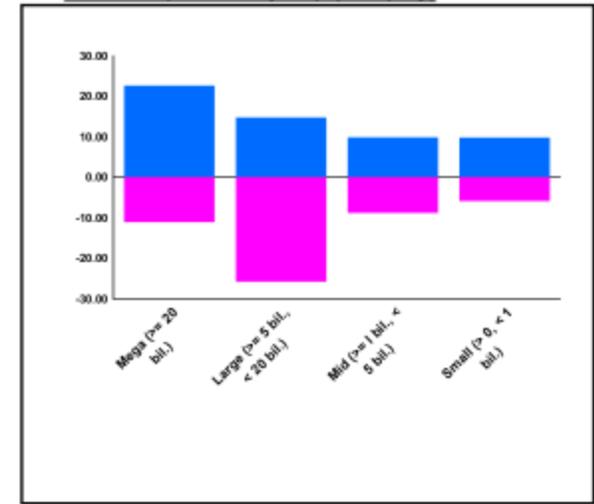
Geographic Delta Adj. Exp (% Equity)



Sector Delta Adj. Exp (MSPM) (% Equity)



Market Cap Delta Adj. Exp (% Equity)



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