

Non D Asset Management, LLC

Daily Risk Reports

Portfolio: Main-1

January 12, 2012

Full Historical-700 Day - 95%

Symbol	Quantity	VaR	Component VaR	Total VaR	VaR Model
ETR	75,600	\$ 98,151	(\$8,732)	\$ 320,900	Full Historical
PHM	61,700	\$ 22,829	(\$9,255)		
BRKL	57,100	\$ 14,715	(\$7,206)		
COF	53,900	\$ 90,606	(\$8,058)		
ANH	52,800	\$ 5,444	(\$3,955)		
AAPL	5,150	\$ 45,732	45,732		
VZ	50,000	\$ 28,235	(\$5,350)		
INTC	50,000	\$ 27,780	(\$4,385)		
QQQ	40,000	\$ 42,676	(\$12,340)		
AXP	30,000	\$ 39,750	(\$14,286)		
ACN	30,000	\$ 39,723	(\$21,342)		
MTH	19,100	\$ 20,246	(\$7,831)		
JNJ	5,000	\$ 4,599	(\$1,752)		
FLS	-9,700	\$ 38,677	14,350		
SAP	-13,700	\$ 20,961	8,494		
TYC	-14,500	\$ 15,048	9,276		
HAS	-31,100	\$ 31,277	59,821		
IEX	-32,200	\$ 35,085	6,698		
WMT	-40,000	\$ 31,396	12,400		
CYT	-46,600	\$ 79,048	48,567		
ORBK	-50,100	\$ 20,541	(\$10,521)		
C	-50,900	\$ 79,353	32,545		
GT	-75,000	\$ 50,250	41,250		
ECH12	-55	\$ 96,938	33,000		
ADH12	-62	\$ 82,460	13,640		
CLH12	-83	\$ 192,560	112,050		
PG 120318C00062500.X	87	\$ 3,050	(\$1,448)		
SPY 120318P00120000.X	10	\$ 1,626	35		
QQQ 120318C00057000.X	41	\$ 1,567	(\$714)		
IWM 120318P00070000.X	62	\$ 6,532	67		
XOP 120318P00054000.X	53	\$ 6,399	152		