

DOCUMENT REQUEST LIST

Examination Information Request List

Examination Period

Information is requested for the period **December 1, 2012**, through **November 30, 2014**, (the "Examination Period") unless otherwise noted.

Organizing the Information to be Provided

In order to efficiently process the material assembled for the staff's review, please label the information or electronic files so that they identify the item number in the request list to which they are responsive. Production of documents can be made on a rolling basis. If information provided is responsive to more than one request item, you may provide it only once and refer to it when responding to the other request item numbers. If any request item does not apply to your business, please indicate "N/A" (not applicable). Provide all information electronically to the extent possible.

Information to be Provided by January 7, 2014

General Information

1. Adviser's organization chart showing ownership percentages of the Adviser and control persons, and a schedule or chart of all affiliated entities. Include all entities that are commonly controlled by, or under common control with, the Adviser. Describe the relationship between the Adviser and its affiliated entities. Include what services, if any, are provided to the Adviser by the affiliated entities or to the affiliated entities by the Adviser.
2. Slide deck presentation summarizing, among other things, the Adviser, its clients, its affiliated entities, and the services that each entity provides to the Adviser's clients.
3. A list of current employees, partners, officers and/or directors and their respective titles and areas of responsibility.
4. Names of officers and/or employees who were disciplined and/or terminated during the Examination Period and information regarding the reason for the action.
5. Names of any of the Adviser's officers and/or directors who resigned during the Examination Period and information regarding the reason for their departure.
6. Any threatened, pending and settled litigation or arbitration involving the Adviser, or any "supervised person" (if it relates to the individual's association with the Adviser or a securities-related matter) including a description of the allegations, the status, and a brief description of any "out of court" or informal settlement. Note that "supervised person" is any partner, officer, director (or other person occupying a similar status or performing similar functions), or employee of an investment adviser, or other person who provides investment advice on behalf of the investment adviser and is subject to the supervision and control of the investment adviser.

DOCUMENT REQUEST LIST

(defined in Section 202(a)(25) of the Advisers Act). If none, please provide a written statement to that effect.

7. A list of all committees including a description of each committee's responsibilities, meeting frequency, and a list of the members of each committee. Please also indicate whether the committees keep written minutes.
8. Names of any joint ventures or any other businesses in which the Adviser or any officer, director, or employee participates or has any interest (other than their employment with the Adviser), including a description of each relationship.
9. A list of all publicly traded companies for which the Adviser's (and the Adviser's affiliates) employees serve as officers or directors.
10. The names and location of all service providers and the services they perform and for both affiliated and unaffiliated providers, information about the due diligence process to initially evaluate and monitor thereafter the work provided and how potential conflicts and information flow issues are addressed.

Compliance, Risk Management and Internal Controls

11. Compliance policies and procedures that were in effect during the Examination Period for the Adviser.
12. A current inventory of the Adviser's compliance risks that forms the basis for its policies and procedures.
13. A record of any non-compliance with the Adviser's compliance policies and procedures during the Examination Period and of any action taken as a result of such non-compliance.
14. Any client or investor complaints, and information about the process used for monitoring client or limited partner correspondence and/or complaints, including the name of any third-party service provider used and the Adviser's oversight of the service provider.
15. Documentation maintained regarding any reviews conducted of the Adviser's policies and procedures, including the most recent annual and/or interim reports.

Performance Advertising and/or Marketing

16. Specimen copies of pitch books, one-on-one presentations, pamphlets, brochures, and any other promotional and/or marketing materials furnished to existing and/or prospective investors.
17. A list of all responses to requests for proposals ("RFPs") and due diligence questionnaires ("DDQs") completed during the Examination Period. Please include the name of the RFP or DDQ and the approximate date (month, year).

DOCUMENT REQUEST LIST

18. List of all solicitor/consultant/placement agents used to raise capital for the funds, including the fee arrangement with that party, the total cash and non-cash compensation paid, whether the party is affiliated with the Adviser, and the investor(s) obtained.
19. A list of any third-party websites or databases for which the Adviser has provided performance or marketing information during the Examination Period.
20. If Adviser's website includes a section for clients, investors or advisory representatives that are accessible only with a username and password, please establish a temporary username and password for the staff's use during the examination and include them with your response.

Financial Records

21. A copy of the Adviser's balance sheet, trial balance, general ledger, cash receipts and disbursements journal, income statement, and cash flow statements as of the end of its most recent fiscal year and the most current year to date.
22. Any budgets prepared by management, with detail of compliance expenditures, as of the end of the most recent fiscal year and the most current year to date.
23. Any loans from funds or investors, including promissory notes, to the Adviser, or sales of the Adviser's or any affiliate's stock to the funds or investors.
24. List all fee splitting or revenue sharing arrangements.

Portfolio Management and Trading

25. A trade blotter (*i.e.*, purchases and sales journal) that lists transactions (including all trade errors, cancellations, re-bills, and reallocations) in securities and other financial instruments (including privately offered funds) for: funds, proprietary and/or trading accounts and access persons. The preferred format for this information is to provide it in Excel as indicated in Exhibit 1.
26. Names of securities held in each fund (aggregate position totals for all instruments) as of **November 30, 2014**:
 - a. Security name;
 - b. CUSIP (or other identifier);
 - c. Client name;
 - d. Client account number;
 - e. Quantity or principal/notional amount owned by each account;
 - f. Cost basis;
 - g. Whether the position was fair valued; and
 - h. Market value of the position.

The preferred format for this information is in Excel.

DOCUMENT REQUEST LIST

27. Any restricted, watch, or grey lists that were in effect for the Examination Period.

Advisers Sponsoring or Managing Pooled Investment Vehicles/Private Offered Funds

28. Information regarding each pooled investment vehicle, including:

- a. Name as shown in organizational documents (as amended);
- b. Domicile (country);
- c. Investment strategy (e.g., long-short, statistical arbitrage, fund of funds);
- d. If funds are part of a master/feeder fund structure, full name and domicile of each fund;
- e. Number of investors and total assets as of **November 30, 2014**;
- f. Amount, if any, of the Adviser's equity interest in each fund as of **November 30, 2014**;
- g. Amount, if any, of the Adviser's affiliated persons' interest as of **November 30, 2014**;
- h. Date the fund began accepting unaffiliated investors;
- i. Whether the fund is currently closed to new investors;
- j. Lock-up periods for both initial and subsequent investments;
- k. Specific exemption(s) from registration under the Securities Act of 1933 and/or the Investment Company Act of 1940 upon which each fund relies;
- l. Services the Adviser or an affiliate (e.g., general partner, adviser, managing member) is providing;
- m. Amount of leverage, both explicit (on-balance sheet) and off-balance sheet (futures and certain other derivatives), used by the fund as of **November 30, 2014** as measured by the Adviser for risk-management purposes;
- n. Names and contact information (e.g., name, mailing address, phone number and e-mail address) of all custodians at which funds or securities are held; and
- o. The account portfolio manager(s);

29. For each fund, please provide the organization and operating agreement, (e.g. partnership agreement, private placement memoranda and investment management agreements, etc.), including any amendments.

30. Names of current investors including total value of each investor's equity interest in the fund as of **November 30, 2014**.

31. Each fund's balance sheet, trial balance, income statement and cash flow statement as of the end the last fiscal year and the most current year to date. Also, each fund's general ledger and cash receipts and disbursements journals for the Examination Period.

32. A copy of the most recent audited financial statements for any pooled investment vehicle managed by the Adviser. In addition, please provide documentation indicating when audit reports were delivered to investors. Include the audit partner's contact information.

33. For each fund with an outside administrator please provide the most recent administrator package.

DOCUMENT REQUEST LIST

34. A schedule of all incentive/performance fees collected by the Adviser (or affiliated Managing Member) during the Examination Period.
35. A copy of any side letters between any fund managed by the Adviser and any investor or beneficial owner.
36. Names of all valuation appraisers, pricing services, quotation services, and/or externally-acquired portfolio accounting systems used in the valuation process. Also, please provide engagement agreements executed with these providers.
37. A summary of the valuation process used during the Examination Period in terms of the data and models used, analysis performed, and output of the analysis.