

EXPOSURE REPORT

March 31, 2016

Plasma[®] Exposure Report

Total Plasma Capital: [REDACTED]

Plasma International Fund	D. E. Shaw Composite Fund	D. E. Shaw Oculus Fund
[REDACTED]	[REDACTED]	[REDACTED]

Leverage and Liquidity

Long Market Value	[REDACTED]
Short Market Value	[REDACTED]
Long Derivative-Adjusted Leverage	[REDACTED]
Net Derivative-Adjusted Leverage	[REDACTED]
Balance Sheet Leverage	[REDACTED]
Unencumbered Cash/Total Capital	[REDACTED]

Value-at-Risk (95% confidence level)

	% of Total Capital
Daily VaR	[REDACTED]
Annualized VaR	[REDACTED]

The value-at-risk figures and risk factor sensitivities presented in this document were computed using [REDACTED].

Except as otherwise noted, all dollar figures are in millions. Please refer to the notes at the end of this document for important information regarding the figures presented above.