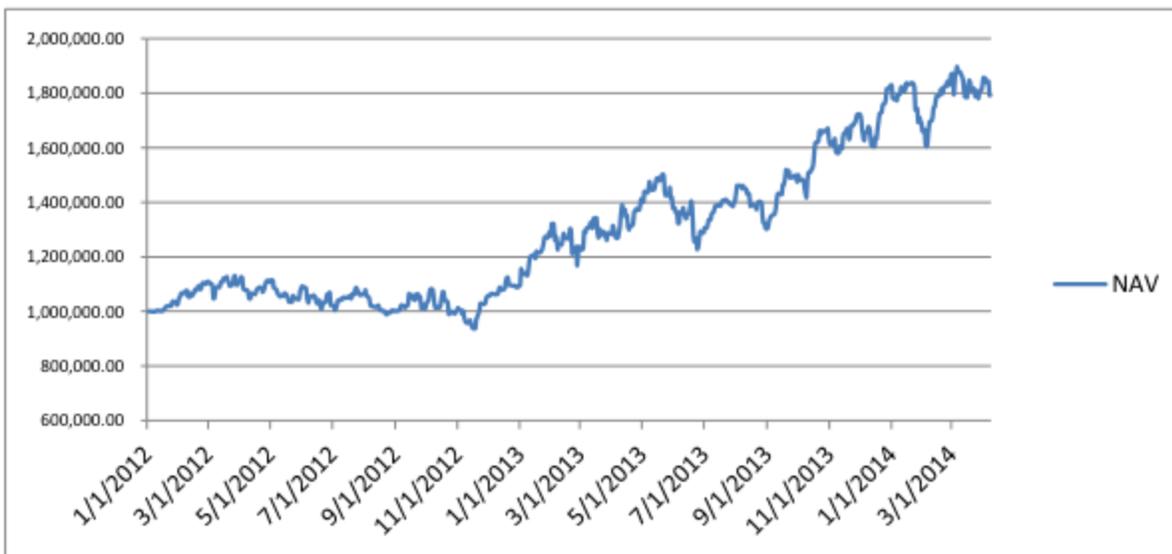


Current Date:	4/8/2014	Change on Day:	0.19%
Total Return since 1/1/12:	79.38%	MSCI World Change on Day	0.27%
T12M Return:	37.33%	No of Positions (+MTM) on Day	194
T90 Day Return:	0.04%	No of Positions (-MTM) on Day	234
T30 Day Return:	-4.52%	Current No. of Positions:	432
Current Long Exposure @ Cost:	4,790,909	Current Leverage (Gross Exposures):	3.20
Current Short Exposure @ Cost:	(945,077)		
Net Exposure:	3,845,832		
Starting Capital:	1,000,000		
Current NAV:	1,793,758		

Key Metrics

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval
Win Ratio:	40% - 50% historically
T24M (+) NAV Days	52%
T24M Avg. Daily NAV (+) Change	1.02%
T24M Avg. Daily NAV (-) Change	-0.90%
Target Vol-Adj. Risk Listed Equities	50.00%
Target Vol-Adj. Risk Global Macro	50.00%
Targeted Max Loss (ex-Leverage)	10.00%
Leverage Target At Inception:	2X
Notes on Leverage:	We implement leverage of 2X, in other words at inception we upsize our positions by a factor two times greater than our volatility adjusted position sizing. Leverage levels can be customized to each investor.
T24M Sharpe Ratio:	1.23
Historical Sharpe & Notes:	Historical sharpe ratio is in excess of 2.0X (backtest from 1995, see Investor Presentation). Our sharpe ratio increases materially during market downturns in excess of 20 days of realized volatility. Since we generate positive returns in these environments, the variance in our downside volatility is materially less than broader markets. Recessions, which generally result in market directionality in excess of 20 days of volatility are significant alpha capture opportunities for us. Additionally, by never dollar cost averaging and concurrently adding to our winners we have an inherent assymetry in our volatility profile.

NAV



Largest Exposures Current Positions 97.5th Percentile 2.5th Percentile (@ cost ex-MTM)			Largest MTM Gains Current Positions (90th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
22 Positions		23.22%	44 Positions		26.94%

CO1 Comdty	(24,622)	0.43%	AEX Index	6,199	0.35%
MEXBOL Index	(26,146)	0.46%	MAERSKB DC Equity	6,227	0.35%
ZA_TSY CREDIT	(26,519)	0.46%	UTX US Equity	6,243	0.35%
INDEXCF Index	(26,563)	0.46%	ROG VX Equity	6,315	0.35%
SHCOMP Index	(33,700)	0.59%	EDF FP Equity	6,456	0.36%
SE_TSY CREDIT	(39,490)	0.69%	SXXP Index	6,516	0.36%
US_TSY CREDIT	(40,135)	0.70%	SX6P Index	6,555	0.37%
JP_TSY CREDIT	(59,678)	1.04%	PSI20 Index	6,876	0.38%
SPX Index	62,272	1.09%	SX7E Index	6,888	0.38%
CH_TSY CREDIT	65,265	1.14%	SMI Index	7,043	0.39%
DK_TSY CREDIT	67,396	1.17%	ACA FP Equity	7,114	0.40%
STBCNZL Index	73,231	1.28%	SX5E Index	7,302	0.41%
MY_TSY CREDIT	(73,802)	1.29%	PRU LN Equity	7,325	0.41%
DE_TSY CREDIT	74,397	1.30%	FTSEMIB Index	7,402	0.41%
FR_TSY CREDIT	75,130	1.31%	DAI GR Equity	7,570	0.42%
SG_TSY CREDIT	(76,599)	1.34%	ASE Index	7,711	0.43%
BE_TSY CREDIT	76,813	1.34%	BEL20 Index	8,084	0.45%
AT_TSY CREDIT	77,381	1.35%	HEX Index	8,277	0.46%
IE_TSY CREDIT	78,270	1.36%	MMM US Equity	8,318	0.46%
NL_TSY CREDIT	78,610	1.37%	BAYN GR Equity	8,552	0.48%
FI_TSY CREDIT	78,860	1.37%	DAX Index	8,581	0.48%
CA_TSY CREDIT	(97,153)	1.69%	TMO US Equity	8,586	0.48%
			IT_TSY CREDIT	8,597	0.48%
			MDT US Equity	8,633	0.48%
			BAC US Equity	9,332	0.52%
			KFX Index	9,810	0.55%
			TYC US Equity	9,865	0.55%
			IBEX Index	9,962	0.56%
			SXMP Index	10,281	0.57%
			ES_TSY CREDIT	10,781	0.60%
			LUXXX Index	10,873	0.61%
			SXAP Index	11,035	0.62%
			XLV US Equity	11,333	0.63%
			SXIP Index	11,567	0.64%
			NDX Index	11,659	0.65%
			SXOP Index	11,799	0.66%
			RTY Index	12,681	0.71%
			GILD US Equity	12,794	0.71%
			SPX Index	16,951	0.95%
			SXTP Index	21,718	1.21%

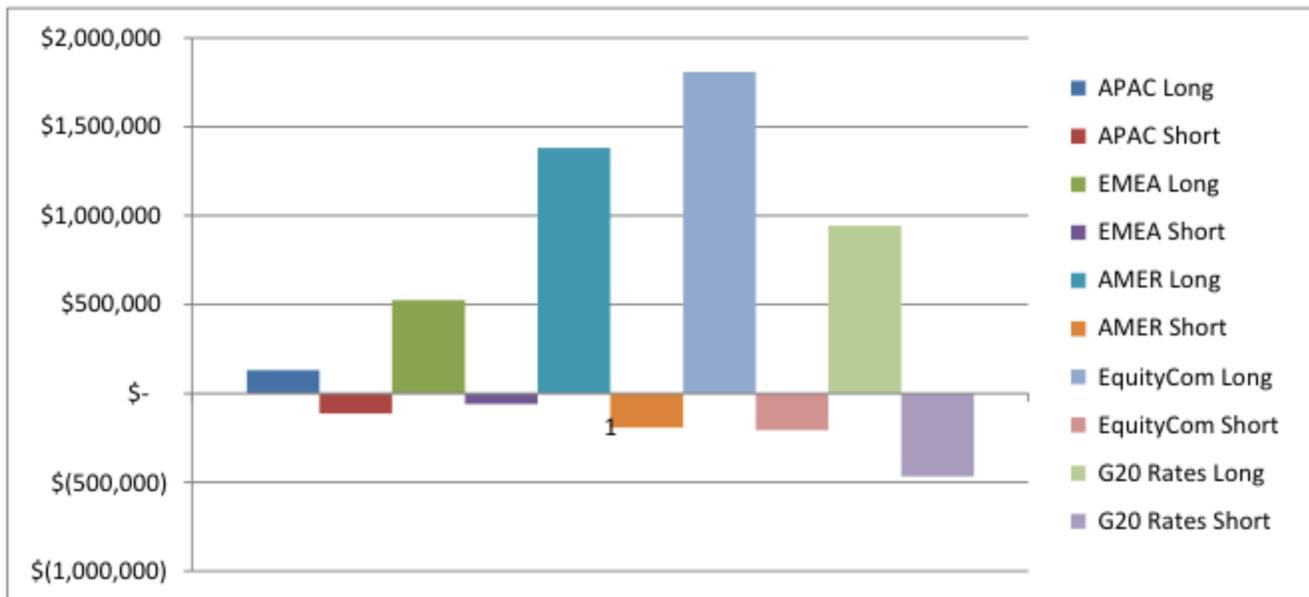
NAV Impact by Category & Exposure	
Listed Equity Long	-0.058%
Listed Equity Short	-0.121%
EquityCom Long	0.052%
EquityCom Short	-0.100%
G20 Rates Long	0.224%
G20 Rates Short	-0.154%

SXDP Index	22,619	1.26%
ISEQ Index	24,869	1.39%
IE_TSY CREDIT	31,609	1.76%
STBCNZL Index	34,318	1.91%

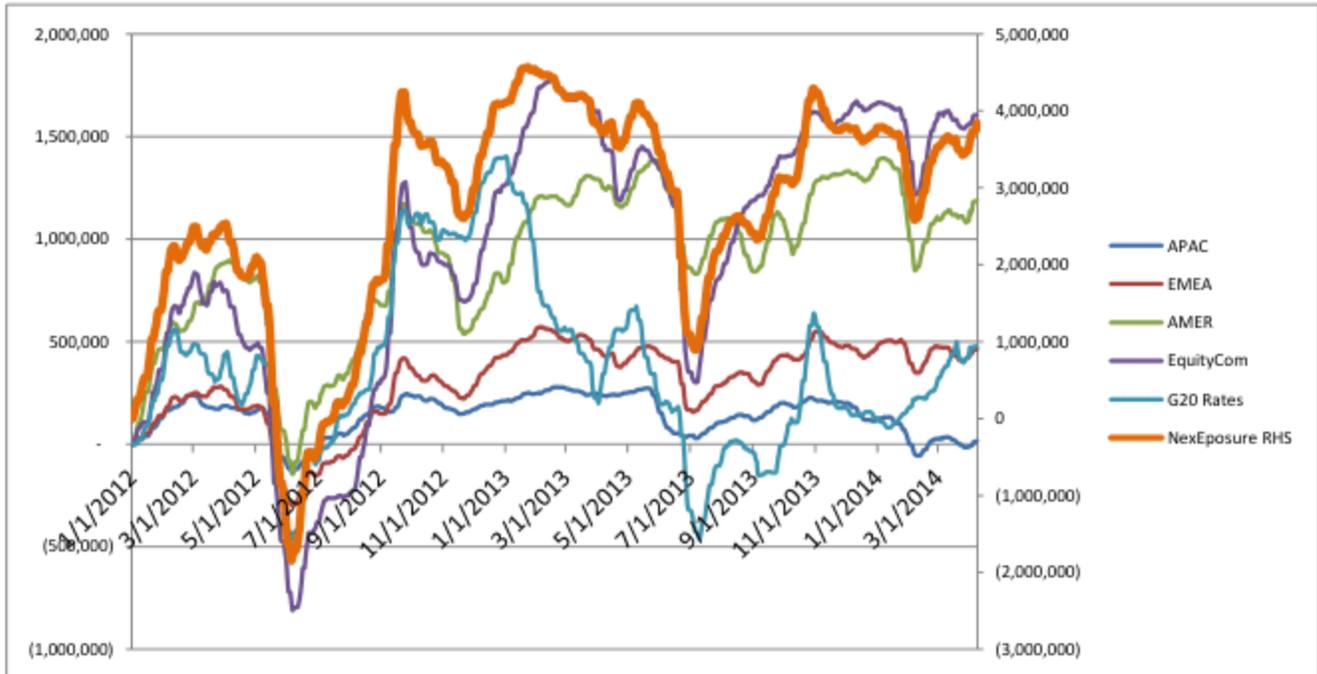
No. Names by Category

APAC Long	24
APAC Short	23
EMEA Long	74
EMEA Short	12
AMER Long	169
AMER Short	35
EquityCom Long	62
EquityCom Short	10
G20 Rates Long	16
G20 Rates Short	7
Total Long	345
Total Short	87

Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



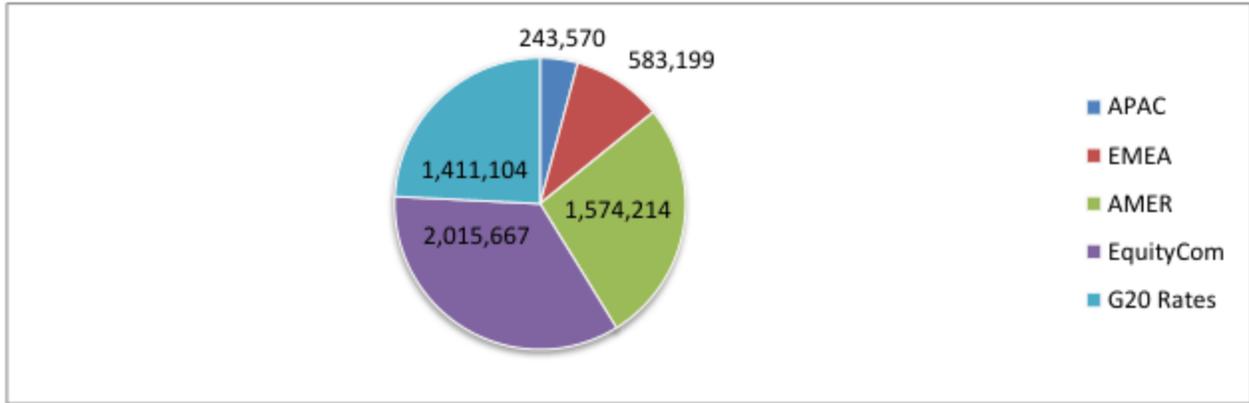
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



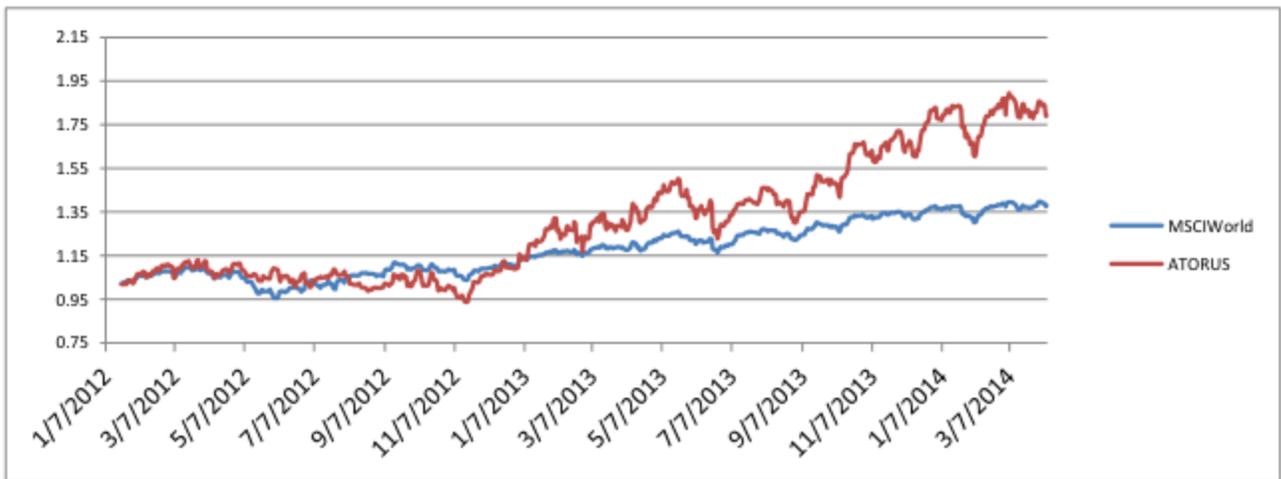
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



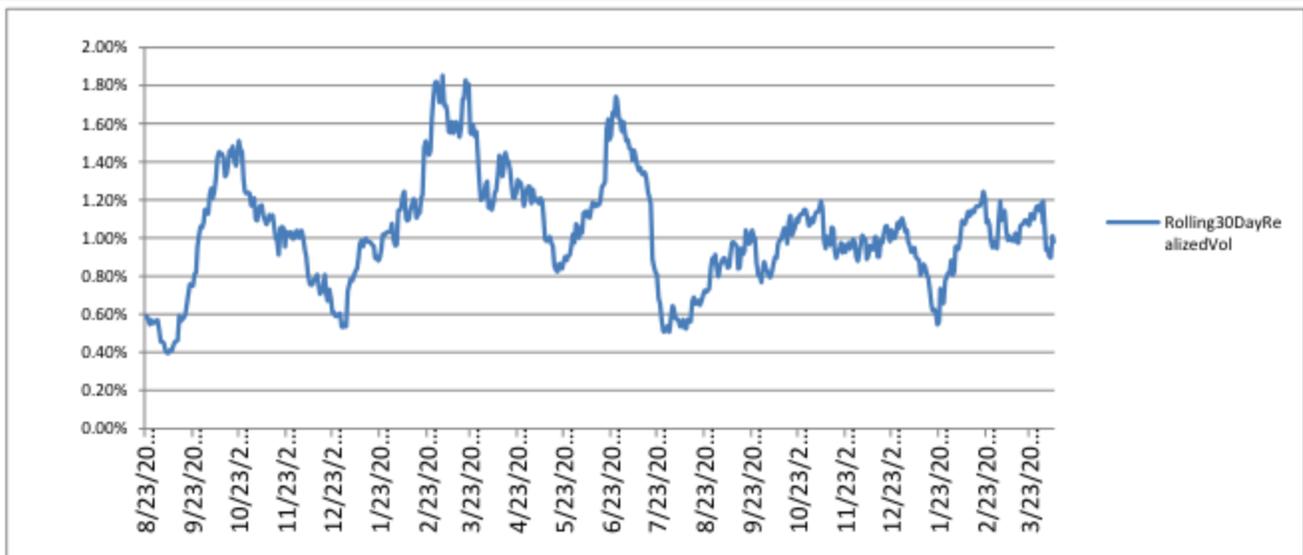
Current Gross Notional Risk by Category



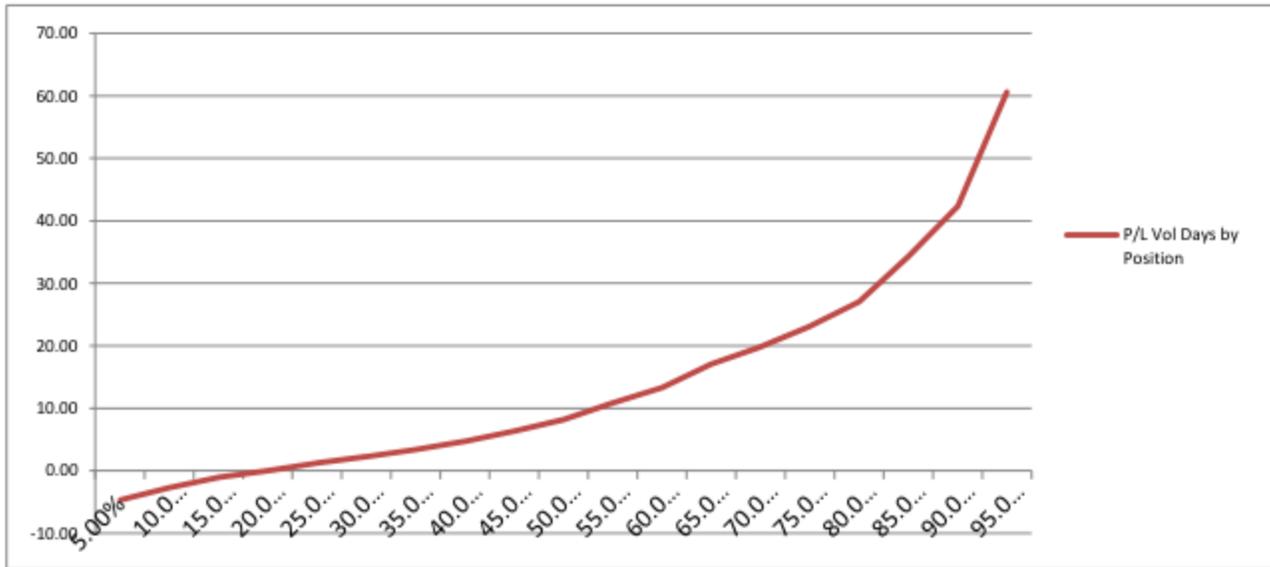
Performance Vs. MSCI World Index



Rolling 30 Day Realized Volatility - Atorus



Percentile Distribution of Current MTM Gains in Vol Days by Position (ex-99pct & ex-1st percentiles)



Percentile	No. Vol Days	MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)
0.00%	-16.60	1.01%	47.45%
5.00%	-4.68		
10.00%	-2.70		
15.00%	-1.06		
20.00%	0.00		
25.00%	1.26		
30.00%	2.25		
35.00%	3.36		
40.00%	4.73		
45.00%	6.36		
50.00%	8.17		
55.00%	10.85		
60.00%	13.32		
65.00%	17.11		
70.00%	19.85		
75.00%	23.13		
80.00%	27.05		
85.00%	34.31		
90.00%	42.35		
95.00%	60.66		
100.00%	187.52		

Current Portfolio -Listed Equity Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)	P/L in Vol Days	30P Realized Vol	Change on Day (in USD)
000270 KS Equity	-	596	57.93	57.93	0.00	1.11%	8.82
005380 KS Equity	177	3,149	224.39	236.97	4.58	1.22%	65.69
005490 KS Equity	(233)	(3,782)	273.49	290.36	-5.26	1.17%	(80.72)
005930 KS Equity	(286)	(6,997)	1,278.17	1,330.39	-4.47	0.91%	(72.19)
012330 KS Equity	1,235	5,584	247.00	301.64	23.64	0.94%	123.40
1 HK Equity	838	10,146	15.89	17.20	8.21	1.01%	(7.40)
1299 HK Equity	128	5,443	4.78	4.89	3.02	0.78%	36.20
13 HK Equity	2,141	12,243	11.40	13.40	16.92	1.03%	(159.48)
16 HK Equity	(72)	(7,948)	12.66	12.78	-1.22	0.74%	82.83
27 HK Equity	(12)	123	9.58	8.70	-5.38	1.89%	(1.85)
2914 JP Equity	116	(4,719)	32.47	31.67	2.35	1.04%	22.94
3382 JP Equity	22	1,329	37.70	38.31	1.43	1.14%	15.68
4063 JP Equity	(69)	(4,536)	56.40	57.27	-1.29	1.18%	(69.06)
4502 JP Equity	(119)	2,186	46.88	44.46	-6.26	0.87%	(104.48)
4689 JP Equity	(175)	734	5.73	4.62	-13.11	1.82%	(17.25)
5 HK Equity	16	(3,997)	10.17	10.13	0.50	0.83%	(5.52)
5108 JP Equity	-	-		35.80		1.05%	-
5401 JP Equity	331	(5,511)	2.89	2.72	5.45	1.10%	32.47
6301 JP Equity	(86)	(2,109)	20.64	21.48	-3.71	1.10%	(13.70)
6752 JP Equity	790	3,316	9.01	11.16	14.23	1.67%	(65.96)
6902 JP Equity	-	-		48.60		1.44%	-
6954 JP Equity	716	6,393	157.65	175.31	8.93	1.25%	(17.99)
7201 JP Equity	(127)	(3,743)	8.85	9.15	-3.78	0.89%	(7.41)
7203 JP Equity	65	(5,260)	56.12	55.42	1.42	0.87%	46.22
7267 JP Equity	311	(4,885)	36.43	34.11	6.62	0.96%	113.06
762 HK Equity	87	(5,162)	1.38	1.36	1.35	1.26%	(13.18)
7751 JP Equity	78	(6,865)	31.44	31.08	1.34	0.85%	(16.89)
8031 JP Equity	(80)	(4,776)	14.10	14.33	-1.53	1.10%	(30.53)
8058 JP Equity	9	(1,766)	18.45	18.36	0.53	0.91%	(4.90)
8306 JP Equity	133	(4,604)	5.65	5.49	2.40	1.21%	53.58
8316 JP Equity	14	(517)	42.90	41.76	1.85	1.44%	14.17
8411 JP Equity	-	-		1.99		0.73%	-
8604 JP Equity	159	(3,159)	6.64	6.31	4.20	1.20%	68.34
8801 JP Equity	-	-		31.43		1.44%	-
8802 JP Equity	140	(5,009)	24.84	24.14	1.78	1.57%	60.51
9020 JP Equity	105	(6,726)	75.20	74.03	1.24	1.25%	(11.13)
941 HK Equity	990	(11,819)	10.19	9.34	8.33	1.01%	(140.03)
9432 JP Equity	(128)	6,077	53.17	52.07	-1.75	1.20%	(64.14)
9433 JP Equity	1,677	5,686	42.13	54.56	24.31	1.21%	43.26
9437 JP Equity	75	(7,723)	15.62	15.47	1.09	0.89%	(38.61)
9983 JP Equity	60	3,177	369.08	375.99	1.52	1.24%	56.77

9984 JP Equity	877	1,639	46.70	71.68	27.74	1.93%	(59.95)
AAPL US Equity	71	7,877	518.25	522.94	1.39	0.65%	(36.59)
ABB US Equity	639	6,661	23.59	25.85	12.10	0.79%	15.56
ABBN VX Equity	661	6,962	23.63	25.87	11.37	0.84%	(17.96)
ABBV US Equity	4	5,335	49.49	49.53	0.07	1.13%	(141.70)
ABEV US Equity	-	-		7.57		0.94%	-
ABEV3 BZ Equity	-	-		7.64		0.92%	-
ABI BB Equity	264	7,588	102.53	106.10	4.30	0.81%	(15.38)
ABT US Equity	(114)	4,097	38.84	37.79	-3.87	0.72%	(62.21)
ABX CN Equity	59	(4,216)	19.01	18.74	0.92	1.52%	(79.60)
ABX US Equity	66	(4,063)	19.03	18.72	1.10	1.49%	(68.85)
ACA FP Equity	7,114	5,408	6.83	15.82	95.54	1.38%	(270.88)
ACE US Equity	160	6,435	95.44	97.81	5.26	0.47%	(13.23)
ACN US Equity	66	10,703	77.97	78.44	0.77	0.79%	(16.17)
ADP US Equity	31	716	72.36	75.55	6.81	0.65%	1.86
AFL US Equity	(101)	3,827	63.75	62.10	-4.38	0.60%	(5.58)
AGN US Equity	706	9,698	110.56	118.61	7.25	1.00%	(235.90)
AI FP Equity	89	8,248	134.80	136.25	1.63	0.66%	52.13
AIG US Equity	95	4,012	48.66	49.81	2.71	0.87%	3.91
AIR FP Equity	2,812	4,177	42.47	71.07	65.29	1.03%	(217.99)
ALV GR Equity	382	2,209	142.27	166.88	20.17	0.86%	(2.90)
ALVG IX Equity	212	1,260	142.59	166.61	19.70	0.86%	(3.79)
AMGN US Equity	5,619	22,886	95.40	118.83	21.37	1.15%	91.40
AMT US Equity	652	10,655	76.29	80.96	10.74	0.57%	(19.27)
AMZN US Equity	82	(3,542)	332.63	324.93	1.90	1.22%	(71.07)
ANZ AU Equity	492	6,382	29.13	31.38	10.06	0.77%	88.87
APA US Equity	(193)	(6,870)	82.74	85.06	-4.17	0.67%	(71.07)
APC US Equity	(1,049)	(5,088)	81.31	98.08	-16.60	1.24%	(0.10)
AXP US Equity	2,147	10,373	71.56	86.37	24.05	0.86%	(118.47)
AZN LN Equity	3,599	12,676	49.80	63.94	37.13	0.76%	(96.85)
AZN SS Equity	3,159	12,119	50.82	64.06	37.45	0.70%	(89.54)
AZN US Equity	3,411	12,812	50.30	63.69	35.79	0.74%	(83.80)
BA US Equity	-	-		124.54		0.83%	-
BAC US Equity	9,332	10,884	8.82	16.39	81.25	1.06%	(47.14)
BARC LN Equity	-	-		3.98		1.29%	-
BAS GR Equity	874	7,333	97.30	108.89	11.56	1.03%	(1.02)
BATS LN Equity	360	6,088	53.22	56.37	6.43	0.92%	117.86
BAX US Equity	(35)	3,174	73.24	72.44	-1.20	0.92%	(18.73)
BAYN GR Equity	8,552	11,757	76.64	132.38	70.58	1.03%	(95.50)
BBAS3 BZ Equity	(351)	(1,172)	8.70	11.31	-14.94	2.01%	(23.14)
BBD US Equity	-	-		15.20		1.63%	-
BBDC4 BZ Equity	-	-		15.18		1.63%	-
BBL US Equity	(278)	(3,246)	59.69	64.80	-8.66	0.99%	(38.84)
BBVA SM Equity	1,391	5,790	10.12	12.55	20.57	1.17%	(62.35)
BCE CN Equity	(113)	(5,315)	43.17	44.09	-3.56	0.60%	(39.15)
BCS US Equity	-	-		16.00		1.28%	-
BEN US Equity	18	2,447	52.34	52.73	0.66	1.11%	16.77

BG/ LN Equity	(349)	(4,379)	17.51	18.91	-11.44	0.70%	(20.05)
BHP AU Equity	207	6,689	34.33	35.39	2.60	1.19%	91.17
BHP US Equity	352	6,839	67.77	71.26	5.08	1.01%	133.98
BIIB US Equity	185	1,066	245.93	288.68	11.10	1.57%	(13.78)
BIL SJ Equity	(68)	(1,057)	30.29	32.24	-5.87	1.10%	(3.65)
BK US Equity	253	8,609	32.86	33.83	3.62	0.81%	(36.97)
BLK US Equity	121	1,171	274.17	302.47	10.41	0.99%	(14.73)
BLT LN Equity	(100)	(1,266)	29.93	32.29	-7.61	1.04%	(8.29)
BMO CN Equity	392	8,899	65.62	68.50	7.50	0.59%	76.71
BMW GR Equity	1,412	5,212	99.22	126.10	23.13	1.17%	(27.41)
BMJ US Equity	3,148	8,201	35.71	49.42	34.32	1.12%	(208.18)
BN FP Equity	(90)	(2,947)	70.54	72.69	-3.81	0.80%	(67.80)
BNP FP Equity	1,584	5,498	61.78	79.57	23.13	1.25%	(55.58)
BNS CN Equity	214	7,633	57.74	59.36	4.87	0.58%	61.27
BP/ LN Equity	321	9,797	7.76	8.02	5.54	0.59%	(64.21)
BRK/B US Equity	396	11,056	118.69	122.94	5.82	0.62%	(51.16)
BSBR US Equity	454	(8,171)	6.18	5.84	3.79	1.46%	37.79
BUD US Equity	260	6,846	102.05	105.92	4.52	0.84%	(7.42)
BX US Equity	(4)	3,119	30.36	30.33	-0.07	1.55%	(106.80)
C US Equity	(21)	428	48.81	46.52	-4.63	1.06%	(1.00)
CA FP Equity	599	3,167	33.26	39.55	17.37	1.09%	(56.52)
CAT US Equity	1,991	13,589	89.53	102.64	20.37	0.72%	236.07
CBA AU Equity	509	11,185	68.68	71.81	6.72	0.68%	112.84
CBS US Equity	279	1,267	49.35	60.23	22.41	0.98%	1.93
CCL US Equity	374	7,821	36.20	37.93	4.91	0.97%	10.34
CELG US Equity	108	(3,342)	142.82	138.21	2.14	1.51%	(3.26)
CFR VX Equity	60	4,011	94.53	95.95	1.65	0.91%	11.37
CL US Equity	2,027	18,685	59.01	65.41	20.85	0.52%	157.96
CM CN Equity	485	8,334	82.53	87.34	9.69	0.60%	76.07
CMCSA US Equity	2,071	10,445	40.65	48.71	22.65	0.88%	(126.60)
CMCSK US Equity	4,724	15,120	36.26	47.59	35.87	0.87%	(294.69)
CNI US Equity	1,085	12,873	51.38	55.71	13.32	0.63%	125.40
CNQ CN Equity	935	9,740	36.42	39.92	13.46	0.71%	101.15
CNR CN Equity	1,098	12,425	51.30	55.83	13.90	0.64%	133.10
COF US Equity	701	6,770	68.55	75.64	12.57	0.82%	5.29
COP US Equity	(396)	(7,980)	66.64	69.95	-11.06	0.45%	(30.84)
COST US Equity	-	-		112.13		0.58%	-
COV LN Equity	-	5,151		#N/A N/A	0.00	0.31%	
COV US Equity	716	7,080	64.09	70.56	13.23	0.76%	(118.49)
CRM US Equity	(81)	2,054	56.80	54.65	-2.50	1.57%	15.46
CS FP Equity	1,745	5,387	19.39	25.67	27.52	1.18%	(162.60)
CSCO US Equity	-	-		22.86		0.81%	-
CSX US Equity	1,160	8,914	25.07	28.34	17.55	0.74%	(48.83)
CVE CN Equity	(73)	(10,449)	28.70	28.90	-0.94	0.73%	(77.24)
CVS US Equity	1,730	11,815	63.98	73.35	23.57	0.62%	(126.45)
CVX US Equity	(392)	(8,207)	112.39	117.76	-10.31	0.46%	9.95
D US Equity	2,014	12,764	60.42	69.95	25.09	0.63%	93.88

DAI GR Equity	7,570	13,908	62.20	96.06	44.77	1.22%	(56.73)
DBK GR Equity	-	-		44.35		1.29%	-
DD US Equity	2,798	12,908	54.93	66.84	34.02	0.64%	(22.46)
DDAIF US Equity	4,367	8,377	63.20	96.15	39.27	1.33%	30.13
DE US Equity	685	8,537	85.81	92.70	10.76	0.75%	158.49
DELL US Equity	-	6,820		#N/A N/A	0.00	0.07%	
DG FP Equity	4,398	10,010	51.53	74.17	56.61	0.78%	(78.03)
DGE LN Equity	42	1,533	30.45	31.28	3.40	0.81%	23.96
DHR US Equity	2,235	8,458	58.57	74.04	39.68	0.67%	(7.19)
DIS US Equity	1,540	9,908	68.36	78.99	17.61	0.88%	(70.33)
DISCA US Equity	(249)	6,387	83.19	80.07	-4.53	0.86%	(67.55)
DNB NO Equity	440	5,841	15.77	16.96	8.40	0.90%	2.59
DOW US Equity	2,176	7,188	36.88	48.04	32.91	0.92%	(3.78)
DPW GR Equity	177	660	29.41	37.28	18.18	1.47%	(12.95)
DTE GR Equity	3,930	13,883	12.27	15.74	25.71	1.10%	(84.91)
DTV US Equity	2,769	10,622	61.97	78.13	25.27	1.03%	244.80
DUK US Equity	(177)	(5,293)	69.60	71.93	-6.21	0.54%	(45.94)
DVN US Equity	810	11,143	63.30	67.90	11.79	0.62%	46.74
EBAY US Equity	19	6,678	54.29	54.44	0.30	0.95%	144.10
ECL US Equity	(0)	9,210	105.22	105.21	-0.01	0.70%	(79.03)
EDF FP Equity	6,456	9,189	23.45	39.92	78.49	0.90%	(171.29)
EMC US Equity	826	10,986	25.35	27.26	9.97	0.75%	85.77
EMR US Equity	(45)	6,749	67.04	66.59	-0.90	0.75%	(13.35)
ENB CN Equity	303	9,024	44.84	46.35	5.12	0.66%	52.09
ENEL IM Equity	2,298	8,087	4.39	5.64	25.91	1.10%	(35.41)
ENI IM Equity	395	9,949	24.06	25.02	6.23	0.64%	(3.93)
EOAN GR Equity	72	2,996	18.77	19.22	2.64	0.91%	(12.56)
EOG US Equity	2,076	5,841	145.68	197.47	42.63	0.83%	35.70
EPD US Equity	1,471	12,986	63.62	70.82	20.41	0.55%	116.16
ERICB SS Equity	478	7,934	12.51	13.26	7.07	0.85%	104.86
ESRX US Equity	878	9,815	66.69	72.66	13.27	0.67%	(43.23)
ETN US Equity	66	5,260	72.48	73.38	1.18	1.06%	(15.66)
F US Equity	(310)	(3,621)	14.82	16.08	-10.37	0.83%	(20.28)
FB US Equity	835	2,630	44.06	58.04	17.67	1.80%	91.13
FCX US Equity	80	2,901	32.89	33.80	2.20	1.26%	55.60
FDX US Equity	421	4,271	120.94	132.85	19.07	0.52%	(15.52)
FOX US Equity	(77)	3,508	32.24	31.55	-1.96	1.11%	32.70
FOXA US Equity	(88)	3,404	33.13	32.29	-2.18	1.18%	32.54
FP FP Equity	1,029	11,013	60.83	66.51	13.44	0.70%	72.93
G IM Equity	278	4,069	21.51	22.99	7.96	0.86%	(22.13)
GE US Equity	2,035	13,140	22.32	25.77	21.55	0.72%	(63.50)
GILD US Equity	12,794	6,653	24.02	70.22	117.29	1.64%	(499.32)
GIS US Equity	552	17,619	49.73	51.29	5.24	0.60%	(245.88)
GLE FP Equity	862	3,248	49.51	62.65	19.62	1.35%	(85.60)
GLEN LN Equity	(38)	(4,634)	5.24	5.28	-0.58	1.40%	(19.14)
GLW US Equity	3,447	11,635	16.25	21.07	31.86	0.93%	(70.62)
GM US Equity	38	(2,990)	34.67	34.23	1.26	1.00%	(0.46)

GOOG US Equity	3,526	13,474	873.52	1,102.08	26.24	1.00%	426.51
GS US Equity	1,353	3,281	110.98	156.75	39.31	1.05%	(87.26)
GSK LN Equity	(44)	5,707	26.22	26.02	-1.05	0.73%	24.64
GSZ FP Equity	946	8,189	24.60	27.44	10.23	1.13%	85.91
HAL US Equity	1,135	6,395	49.49	58.28	20.75	0.86%	26.69
HD US Equity	2,087	13,333	66.67	77.10	23.19	0.68%	(61.04)
HMB SS Equity	129	3,666	40.79	42.22	3.73	0.94%	2.84
HON US Equity	6,024	11,930	61.10	91.95	75.56	0.67%	(61.16)
HPQ US Equity	1,995	7,393	25.45	32.32	23.38	1.15%	(121.00)
HSBA LN Equity	(6)	4,565	10.16	10.15	-0.20	0.68%	28.38
IBE SM Equity	1,871	7,471	5.55	6.94	44.84	0.56%	(39.26)
IBM US Equity	15	5,009	192.83	193.41	0.46	0.66%	(16.54)
IMT LN Equity	1,203	12,188	36.36	39.95	15.83	0.62%	(37.07)
INTC US Equity	1,314	11,539	24.09	26.84	18.12	0.63%	122.57
ISP IM Equity	4,601	5,699	1.93	3.49	59.92	1.35%	(108.42)
ITUB US Equity	122	2,863	15.39	16.04	2.55	1.66%	73.14
ITUB4 BZ Equity	157	3,276	15.37	16.10	3.11	1.54%	86.30
ITW US Equity	2,970	14,011	67.84	82.22	29.44	0.72%	(23.04)
ITX SM Equity	(102)	(4,597)	147.96	151.25	-2.16	1.03%	65.41
JCI US Equity	390	2,995	41.02	46.37	12.39	1.05%	(5.73)
JNJ US Equity	5,271	15,364	73.04	98.10	69.06	0.50%	(61.70)
JPM US Equity	1,052	8,516	52.29	58.75	13.39	0.92%	(78.45)
KMB US Equity	286	8,276	106.84	110.54	6.38	0.54%	(11.43)
KMI US Equity	375	(8,600)	34.31	32.81	5.84	0.75%	(107.25)
KO US Equity	9	(6,962)	38.83	38.78	0.33	0.41%	(23.03)
LBTYA US Equity	(108)	1,363	84.40	78.21	-7.16	1.11%	5.71
LBTYK US Equity	(36)	1,185	77.96	75.65	-3.18	0.96%	(1.80)
LIN GR Equity	44	8,087	198.03	199.11	0.85	0.64%	40.99
LLOY LN Equity	1,701	4,526	0.89	1.23	35.12	1.07%	(136.65)
LLY US Equity	(30)	4,536	58.92	58.53	-1.06	0.63%	(53.20)
LMT US Equity	552	2,016	122.48	156.04	33.11	0.83%	(43.51)
LNKD US Equity	276	(2,100)	191.29	166.15	6.53	2.01%	(46.39)
LOW US Equity	(279)	7,829	48.35	46.68	-4.12	0.86%	(77.75)
LVS US Equity	1,588	6,808	61.33	75.63	17.17	1.36%	(6.84)
LYB US Equity	1,080	2,297	59.29	87.16	56.21	0.84%	(13.72)
MA US Equity	361	896	51.00	71.57	43.38	0.93%	8.19
MAERSKB DC Equity	6,227	14,148	8,212.58	11,826.85	35.12	1.25%	10.60
MC FP Equity	41	4,464	183.52	185.19	1.17	0.78%	49.66
MCD US Equity	(129)	(4,463)	94.88	97.62	-5.98	0.48%	(16.13)
MCK US Equity	51	2,181	164.92	168.75	2.40	0.97%	5.63
MDLZ US Equity	2,844	13,641	28.68	34.66	34.98	0.60%	182.38
MDT US Equity	8,633	20,811	43.22	61.15	54.65	0.76%	(293.73)
MET US Equity	1,200	7,556	44.37	51.42	16.26	0.98%	(16.78)
MFC CN Equity	4,251	8,003	12.38	18.95	66.99	0.79%	(41.25)
MHS US Equity	-	5,485		#N/A N/A	0.00	1.17%	
MMM US Equity	8,318	21,331	96.89	134.68	62.25	0.63%	(68.29)
MO US Equity	387	9,167	36.41	37.95	7.89	0.54%	38.57

MON US Equity	753	11,917	106.02	112.72	8.87	0.71%	(9.96)
MOS US Equity	-	-		48.35		0.82%	-
MRK US Equity	1,154	11,769	50.18	55.11	11.85	0.83%	(83.74)
MS US Equity	67	989	27.57	29.43	5.80	1.16%	(5.35)
MSFT US Equity	996	8,007	35.30	39.69	14.02	0.89%	(65.26)
MUV2 GR Equity	654	6,116	197.70	218.85	17.54	0.61%	1.70
NAB AU Equity	412	9,956	31.52	32.83	5.93	0.70%	60.97
NCM AU Equity	-	-		9.75		1.98%	-
NEE US Equity	4,657	14,649	72.62	95.70	41.82	0.76%	240.53
NEM US Equity	2,126	(7,392)	34.95	24.90	19.24	1.50%	(136.94)
NESN VX Equity	1,055	9,821	69.64	77.11	16.64	0.65%	236.62
NG/ LN Equity	1,868	12,865	11.92	13.65	28.06	0.52%	86.55
NKE US Equity	413	4,116	66.10	72.73	10.07	1.00%	85.26
NOK US Equity	4,137	4,498	3.96	7.61	69.54	1.32%	409.37
NOV US Equity	172	6,074	75.91	78.07	3.44	0.83%	21.39
NOVN VX Equity	5,624	18,291	63.81	83.42	37.16	0.83%	186.02
NOVOB DC Equity	745	9,444	40.35	43.53	9.65	0.82%	(125.76)
NSC US Equity	1,778	9,797	80.78	95.44	24.13	0.75%	(87.23)
NVS US Equity	4,336	15,510	65.07	83.26	33.21	0.84%	146.47
OGXP3 BZ Equity	5,058	(5,180)	4.43	0.10	46.58	2.10%	(504.23)
OR FP Equity	-	-		163.39		0.70%	-
ORA FP Equity	795	6,019	13.03	14.76	8.66	1.53%	61.42
ORCL US Equity	1,523	7,995	33.68	40.09	18.62	1.02%	150.62
OXY US Equity	(31)	7,355	95.04	94.64	-0.53	0.81%	58.08
PBR US Equity	(129)	(1,688)	13.30	14.32	-3.57	2.14%	(34.25)
PBR/A US Equity	(147)	(2,795)	13.87	14.60	-2.39	2.21%	(11.18)
PCLN US Equity	730	3,043	956.05	1,185.31	17.62	1.36%	72.15
PCP US Equity	(70)	2,836	253.69	247.61	-2.67	0.92%	(34.63)
PEP US Equity	111	8,118	82.28	83.41	2.84	0.48%	(23.43)
PETR3 BZ Equity	(185)	(1,754)	6.54	7.23	-4.82	2.18%	(44.92)
PETR4 BZ Equity	(231)	(3,123)	6.95	7.46	-3.24	2.28%	(83.85)
PFE US Equity	4,165	21,828	26.10	31.08	25.34	0.75%	(159.74)
PG US Equity	259	8,334	78.47	80.91	6.79	0.46%	40.98
PHIA NA Equity	-	-		35.02		1.05%	-
PM US Equity	188	(10,166)	85.47	83.89	2.80	0.66%	(104.55)
PNC US Equity	932	9,010	76.60	84.53	13.96	0.74%	(68.16)
POT CN Equity	(22)	393	35.67	33.80	-6.06	0.91%	(1.23)
POT US Equity	-	888	33.79	33.79	0.00	0.89%	(3.01)
PRU LN Equity	7,325	10,521	12.76	21.65	63.53	1.10%	(228.53)
PSA US Equity	718	11,140	160.09	170.40	12.41	0.52%	22.75
PSX US Equity	1,203	6,030	64.65	77.54	21.19	0.94%	(80.73)
PX US Equity	2,135	16,340	113.54	128.37	25.75	0.51%	(0.16)
QCOM US Equity	2,188	12,547	66.83	78.48	23.13	0.75%	7.53
QQQ US Equity	5,122	19,920	68.46	86.06	40.59	0.63%	78.84
RAI US Equity	162	6,737	52.22	53.48	2.42	0.99%	(8.26)
RDS/A US Equity	25	4,851	73.34	73.72	1.05	0.50%	17.59
RDS/B US Equity	203	6,990	76.36	78.58	5.51	0.53%	58.44

RDSA LN Equity	286	4,065	34.51	36.94	13.56	0.52%	16.78
RDSA NA Equity	33	4,084	36.63	36.92	1.59	0.51%	16.54
RDSB LN Equity	246	6,969	37.90	39.24	6.17	0.57%	41.85
REGN US Equity	(363)	6,240	301.76	285.17	-4.03	1.44%	(25.16)
RIO AU Equity	56	3,057	59.11	60.19	1.48	1.23%	55.96
RIO LN Equity	171	4,599	54.73	56.76	2.87	1.29%	92.13
RIO US Equity	290	4,934	54.04	57.22	4.43	1.33%	159.20
ROG VX Equity	6,315	17,035	212.78	291.67	57.50	0.64%	(23.97)
RY CN Equity	180	8,293	65.48	66.90	4.11	0.53%	66.45
SAB LN Equity	671	7,629	47.84	52.05	9.35	0.94%	93.91
SAN FP Equity	(47)	(4,939)	103.67	104.66	-1.06	0.90%	(54.05)
SAN SM Equity	1,312	7,595	8.40	9.86	17.70	0.98%	(10.47)
SAN US Equity	1,088	6,290	8.45	9.91	16.76	1.03%	19.03
SAP GR Equity	(44)	5,241	80.60	79.93	-0.97	0.86%	(7.71)
SAP US Equity	(29)	5,649	80.63	80.22	-0.56	0.91%	37.29
SBUX US Equity	(204)	4,077	74.91	71.34	-5.10	0.98%	43.55
SGO FP Equity	2,961	7,836	44.08	60.74	30.69	1.23%	(332.74)
SI US Equity	770	5,671	118.49	134.58	12.36	1.10%	17.21
SIE GR Equity	910	5,345	114.81	134.35	16.78	1.01%	(13.94)
SLB US Equity	1,497	7,174	81.27	98.23	29.03	0.72%	15.13
SMSN LI Equity	(182)	(7,500)	642.17	657.76	-2.51	0.97%	(30.88)
SO US Equity	178	6,983	43.33	44.43	4.29	0.59%	41.09
SPG US Equity	93	4,673	163.56	166.81	3.24	0.61%	(13.14)
SREN VX Equity	1,560	10,006	80.46	93.00	21.08	0.74%	32.65
STAN LN Equity	141	(6,124)	21.91	21.41	2.36	0.98%	(143.59)
STL NO Equity	564	9,825	26.16	27.66	8.11	0.71%	(23.38)
STT US Equity	(169)	3,676	68.98	65.94	-4.11	1.12%	(48.99)
SU CN Equity	-	-	-	36.41	-	0.67%	-
SU FP Equity	349	6,518	84.31	88.83	5.21	1.03%	22.89
SU US Equity	-	1,058	36.38	36.38	0.00	0.68%	17.16
SWEDA SS Equity	441	6,088	24.78	26.57	6.27	1.16%	32.74
SYNN VX Equity	(498)	(8,069)	359.52	381.70	-9.29	0.66%	(65.20)
T US Equity	(92)	(3,571)	34.20	35.08	-4.47	0.58%	55.84
TD CN Equity	324	8,245	45.38	47.16	7.19	0.55%	77.55
TEF SM Equity	124	3,631	15.57	16.10	4.10	0.83%	6.56
TEF US Equity	112	3,406	15.52	16.03	3.79	0.87%	(4.60)
TGT US Equity	384	(10,717)	63.57	61.30	4.34	0.82%	(115.61)
TJX US Equity	2,778	9,492	46.52	60.13	38.61	0.76%	14.71
TLS AU Equity	185	7,919	4.60	4.71	3.96	0.59%	73.61
TLSN SS Equity	(81)	885	7.52	6.89	-8.16	1.12%	2.46
TM US Equity	399	(6,829)	115.81	109.05	6.90	0.85%	142.46
TMO US Equity	8,586	10,218	63.59	117.02	105.84	0.79%	(209.73)
TOT US Equity	719	6,460	59.69	66.34	15.29	0.73%	61.50
TRP CN Equity	-	-	-	46.63	-	0.57%	-
TRV US Equity	51	6,866	84.06	84.69	1.57	0.48%	(47.42)
TSCO LN Equity	1,178	(7,398)	5.65	4.75	13.13	1.21%	(17.90)
TWC US Equity	658	5,234	120.22	135.34	14.76	0.85%	(42.31)

TWX US Equity	(180)	7,395	66.37	64.79	-2.69	0.91%	0.66
TXN US Equity	4,110	12,205	34.93	46.69	42.06	0.80%	77.10
TYC US Equity	9,865	24,080	29.17	41.12	55.99	0.73%	(109.86)
UBS US Equity	267	5,489	19.43	20.38	4.47	1.09%	(19.14)
UBSN VX Equity	243	5,158	19.51	20.43	4.47	1.05%	(39.94)
UCG IM Equity	3,390	5,391	5.58	9.09	37.28	1.69%	(155.94)
ULVR LN Equity	110	4,635	42.19	43.19	2.61	0.91%	135.39
UNA NA Equity	124	5,141	40.85	41.84	3.01	0.80%	118.34
UNH US Equity	2,589	10,192	64.28	80.61	34.29	0.74%	(91.31)
UNP US Equity	1,445	12,014	165.36	185.25	17.18	0.70%	(84.77)
UPS US Equity	3,254	14,806	79.87	97.42	49.52	0.44%	(31.26)
USB US Equity	2,933	14,238	34.71	41.86	32.37	0.64%	(81.72)
UTX US Equity	6,243	15,190	82.05	115.77	53.07	0.77%	(164.66)
V US Equity	4,538	6,296	118.43	203.79	79.37	0.91%	21.63
VALE US Equity	(53)	(3,126)	15.08	15.33	-1.19	1.42%	(93.62)
VALE3 BZ Equity	(80)	(3,669)	15.04	15.37	-1.31	1.66%	(109.97)
VIAB US Equity	3,532	9,272	60.42	83.43	45.10	0.84%	32.50
VIV FP Equity	154	2,668	26.19	27.71	6.66	0.87%	(77.13)
VMW US Equity	926	4,785	89.16	106.41	13.22	1.46%	116.01
VOD LN Equity	279	(3,168)	3.96	3.61	8.14	1.08%	30.13
VOD US Equity	274	(3,057)	39.48	35.95	8.37	1.07%	19.07
VOW3 GR Equity	60	1,833	253.13	261.40	3.02	1.08%	7.17
VRX CN Equity	460	1,611	92.95	119.47	17.73	1.61%	(18.58)
VRX US Equity	523	1,880	93.20	119.14	17.89	1.56%	(25.96)
VTI US Equity	539	5,134	86.91	96.04	21.27	0.49%	(8.25)
VWO US Equity	(182)	(5,797)	40.33	41.60	-3.48	0.90%	(86.80)
VZ US Equity	22	(6,121)	48.12	47.94	0.71	0.51%	5.86
WBC AU Equity	403	5,939	30.19	32.24	8.12	0.84%	63.31
WES AU Equity	166	8,616	38.65	39.39	3.18	0.61%	116.86
WFC US Equity	3,007	11,582	38.70	48.74	40.72	0.64%	(38.60)
WLP US Equity	3,099	10,369	74.31	96.52	36.20	0.83%	(58.76)
WMT US Equity	231	7,009	75.45	77.93	6.29	0.52%	47.76
WOW AU Equity	(12)	(763)	32.94	33.45	-1.92	0.79%	(4.69)
XOM US Equity	1,015	13,076	90.48	97.50	12.41	0.63%	76.63
XTA LN Equity	-	2,180		#N/A N/A	0.00	2.25%	
YHOO US Equity	27	256	30.64	33.87	6.81	1.55%	4.93
YUM US Equity	208	7,151	73.86	76.01	3.41	0.85%	68.95
ZURN VX Equity	(161)	7,208	293.62	287.20	-2.72	0.82%	(18.31)

Current Portfolio - Global Macro Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)	P/L in Vol Days	30P Realized Vol	Change on Day (in USD)
SPX Index	16,951	62,272	1,455.70	1,851.96	53.09	0.51%	297.13
NDX Index	11,659	46,686	2,831.19	3,538.23	33.58	0.74%	506.89
RTY Index	12,681	39,938	868.48	1,144.24	38.23	0.83%	391.91

SPTSX Index	672	28,839	12,859.70	13,159.17	5.23	0.45%	333.63
MEXBOL Index	(24)	(26,146)	3,142.70	3,145.54	-0.10	0.87%	(266.19)
IBOV Index	-	1,907	23,463.49	23,463.49	0.00	1.41%	0.66
MERVAL Index	(635)	(5,408)	725.60	810.76	-10.45	1.12%	(31.25)
UKX Index	2,887	39,963	10,288.22	11,031.50	11.59	0.62%	128.36
DAX Index	8,581	36,674	10,610.77	13,093.49	22.82	1.03%	91.91
CAC Index	1,707	20,042	5,625.44	6,104.50	10.43	0.82%	34.85
IBEX Index	9,962	39,644	11,555.30	14,458.90	27.05	0.93%	(384.54)
SMI Index	7,043	44,078	8,219.62	9,533.00	24.67	0.65%	400.97
FTSEMIB Index	7,402	25,266	23,118.99	29,891.87	27.11	1.08%	(343.79)
PSI20 Index	6,876	24,289	8,026.78	10,299.16	25.77	1.10%	(482.35)
ISEQ Index	24,869	40,099	4,246.25	6,879.76	60.44	1.03%	(570.11)
ICEXI Index	4,730	37,337	6.63	7.47	25.37	0.50%	142.27
AEX Index	6,199	42,240	484.27	555.34	20.01	0.73%	20.39
BEL20 Index	8,084	44,003	3,610.75	4,274.10	23.97	0.77%	(276.41)
LUXXX Index	10,873	40,373	1,661.37	2,108.83	41.51	0.65%	(308.39)
KFX Index	9,810	38,048	100.82	126.81	29.35	0.88%	(462.63)
HEX Index	8,277	40,933	8,513.92	10,235.46	21.04	0.96%	270.99
OMX Index	2,203	23,118	191.41	209.65	9.82	0.97%	215.62
ATX Index	105	9,226	3,409.40	3,448.09	0.94	1.20%	(75.75)
ASE Index	7,711	19,369	1,282.88	1,793.58	32.72	1.22%	(69.86)
OSEBX Index	1,938	24,683	85.16	91.84	11.88	0.66%	(110.52)
INDEXCF Index	1,141	(26,563)	39.61	37.90	2.02	2.12%	(22.33)
TOP40 Index	1,452	25,595	3,920.67	4,143.06	6.12	0.93%	361.42
SENSEX Index	655	27,288		#N/A N/A	3.35	0.72%	
NKY Index	199	14,214	141.32	143.30	1.60	0.88%	(29.21)
HSI Index	202	17,258	2,880.50	2,914.20	1.51	0.77%	175.84
SHCOMP Index	594	(33,700)	344.53	338.46	2.07	0.85%	
KOSPI Index	950	29,082	1.85	1.91	4.73	0.69%	323.21
AS51 Index	776	21,983	4,890.10	5,062.73	5.11	0.69%	217.81
STBCNZL Index	34,318	73,231		#N/A N/A	122.85	0.38%	
EEM US Equity	(144)	(4,895)	40.76	41.96	-3.18	0.93%	(55.55)
IYR US Equity	(63)	(2,867)	67.11	68.59	-4.47	0.49%	(15.62)
MDY US Equity	4,787	14,269	184.03	245.76	51.85	0.65%	111.53
JNK US Equity	(0)	5,353	41.26	41.26	-0.03	0.18%	11.70
XLF US Equity	5,495	13,610	15.57	21.86	65.88	0.61%	26.25
XLU US Equity	744	9,939	39.06	41.98	13.30	0.56%	152.28
XLK US Equity	2,154	12,860	30.80	35.96	25.39	0.66%	134.81
XLI US Equity	5,744	16,147	38.20	51.79	55.84	0.64%	-
XLP US Equity	353	10,839	41.85	43.21	9.25	0.35%	57.28
XLY US Equity	6,089	16,431	46.72	64.03	52.55	0.71%	227.36
XLE US Equity	354	7,840	85.67	89.54	7.43	0.61%	82.26
XLB US Equity	3,678	14,930	37.57	46.83	36.24	0.68%	71.80
XLV US Equity	11,333	24,346	38.87	56.96	69.34	0.67%	(291.99)
SXXP Index	6,516	43,407	400.51	460.63	21.53	0.70%	46.99
SXAP Index	11,035	28,526	520.28	721.56	32.68	1.18%	(130.64)
SXKP Index	4,151	47,032	366.14	398.46	11.60	0.76%	(286.36)

SX6P Index	6,555	34,738	353.52	420.23	28.72	0.66%	(17.04)
SXEP Index	1,703	38,769	447.48	467.13	7.50	0.59%	57.79
SXIP Index	11,567	28,923	222.31	311.21	47.61	0.84%	(228.24)
SXNP Index	5,185	28,384	482.69	570.86	21.54	0.85%	(66.38)
SX3P Index	999	18,170	662.20	698.60	8.62	0.64%	316.95
SXDP Index	22,619	61,075	609.16	834.75	59.83	0.62%	158.76
SX4P Index	2,984	25,840	917.36	1,023.30	12.78	0.90%	133.64
SX8P Index	2,720	17,778	343.07	395.56	18.74	0.82%	152.02
SXOP Index	11,799	40,520	380.28	491.01	30.74	0.95%	(324.93)
SXQP Index	16	26,331	793.71	794.18	0.09	0.68%	174.26
SXRP Index	(96)	17,603	434.80	432.45	-0.73	0.74%	(61.50)
SXMP Index	10,281	35,766	261.12	336.18	43.54	0.66%	(574.06)
SXTP Index	21,718	39,247	172.05	267.26	68.30	0.81%	(530.11)
SX7E Index	6,888	18,886	159.85	218.14	28.61	1.27%	(243.45)
SX5E Index	7,302	40,148	3,709.25	4,383.90	21.82	0.83%	72.58
SPGSCITR Index	(186)	(13,616)	4,922.21	4,989.48	-2.38	0.58%	(181.77)
XAG Curncy	2,420	(20,150)	22.78	20.04	14.41	0.83%	(190.21)
CO1 Comdty	278	(24,622)	108.90	107.67	1.41	0.80%	(435.32)
CL1 Comdty	998	29,347	99.19	102.56	3.78	0.90%	640.51
NG1 Comdty	3,377	16,608	3.77	4.53	9.64	2.11%	258.97
XAU Comdty	(289)	(24,602)	94.10	95.20	-1.58	0.74%	(591.22)
IBOXHY Index	3,096	53,418	220.12	232.88	75.28	0.08%	5.15
US_TSY CREDIT	(175)	(40,135)	757.73	761.03	-3.38	0.13%	(24.69)
CA_TSY CREDIT	5,209	(97,153)	1,269.35	1,201.29	12.90	0.42%	(499.20)
MX_TSY CREDIT	501	47,626	214.83	217.09	2.54	0.41%	310.14
AU_TSY CREDIT	344	34,444	1,485.47	1,500.30	2.31	0.43%	247.30
JP_TSY CREDIT	675	(59,678)	822.10	812.80	3.43	0.33%	(541.67)
MY_TSY CREDIT	(433)	(73,802)	167.43	168.41	-1.77	0.33%	(730.39)
SG_TSY CREDIT	(237)	(76,599)	219.11	219.79	-1.31	0.24%	(454.35)
AT_TSY CREDIT	3,489	77,381	357.33	373.44	17.97	0.25%	245.45
BE_TSY CREDIT	4,542	76,813	476.61	504.79	25.01	0.24%	153.40
FI_TSY CREDIT	3,312	78,860	348.26	362.88	17.19	0.24%	199.75
FR_TSY CREDIT	3,879	75,130	1,675.82	1,762.35	21.58	0.24%	184.69
DE_TSY CREDIT	2,678	74,397	1,240.95	1,285.62	14.31	0.25%	217.64
IE_TSY CREDIT	31,609	78,270	336.92	472.99	187.52	0.22%	316.85
IT_TSY CREDIT	8,597	54,986	1,616.07	1,868.74	61.30	0.26%	127.85
NL_TSY CREDIT	3,289	78,610	1,327.30	1,382.83	16.82	0.25%	811.05
ES_TSY CREDIT	10,781	50,187	392.28	476.55	79.53	0.27%	144.91
DK_TSY CREDIT	2,792	67,396	729.23	759.44	14.70	0.28%	174.18
NO_TSY CREDIT	42	17,944	342.02	342.83	0.73	0.32%	64.76
PL_TSY CREDIT	1,366	26,645	423.80	445.53	14.79	0.35%	157.43
ZA_TSY CREDIT	(460)	(26,519)	83.13	84.57	-2.27	0.76%	(311.83)
SE_TSY CREDIT	58	(39,490)	466.17	465.49	0.39	0.37%	(193.80)
CH_TSY CREDIT	3,550	65,265	1,004.77	1,059.43	18.64	0.29%	301.41
GB_TSY CREDIT	1,377	56,841	1,489.15	1,525.23	7.35	0.33%	359.87