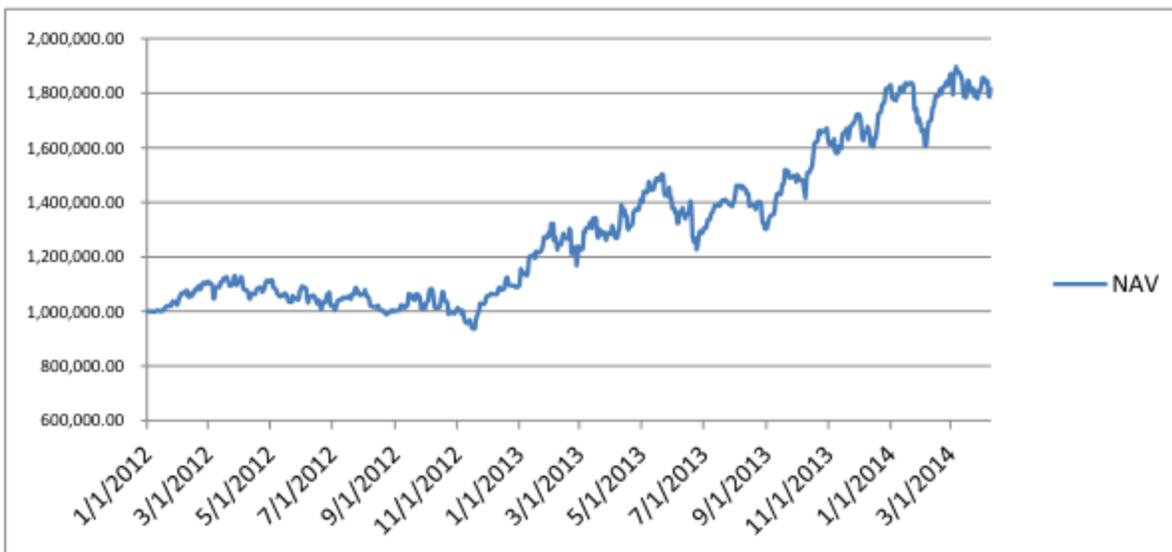


Current Date:	4/9/2014	Change on Day:	1.66%
Total Return since 1/1/12:	81.54%	MSCI World Change on Day	0.69%
T12M Return:	34.38%	No of Positions (+MTM) on Day	337
T90 Day Return:	1.03%	No of Positions (-MTM) on Day	88
T30 Day Return:	-2.80%	Current No. of Positions:	427
Current Long Exposure @ Cost:	4,779,871	Current Leverage (Gross Exposures):	3.12
Current Short Exposure @ Cost:	(879,754)		
Net Exposure:	3,900,116		
Starting Capital:	1,000,000		
Current NAV:	1,815,388		

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:	1.24
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		22.73%	44 Positions		28.37%

XAU Comdty	(24,602)	0.43%	AEX Index	6,347	0.35%
CO1 Comdty	(24,622)	0.44%	MAERSKB DC Equity	6,358	0.35%
MEXBOL Index	(26,146)	0.46%	UTX US Equity	6,368	0.35%
INDEXCF Index	(26,563)	0.47%	GILD US Equity	6,446	0.36%
US_TSY CREDIT	(30,101)	0.53%	EDF FP Equity	6,603	0.36%
SHCOMP Index	(33,700)	0.60%	SX6P Index	6,636	0.37%
SE_TSY CREDIT	(39,490)	0.70%	SXXP Index	6,753	0.37%
MY_TSY CREDIT	(55,351)	0.98%	SX7E Index	6,767	0.37%
SG_TSY CREDIT	(57,449)	1.02%	PSI20 Index	7,030	0.39%
JP_TSY CREDIT	(59,678)	1.05%	SMI Index	7,052	0.39%
SPX Index	62,272	1.10%	ACA FP Equity	7,248	0.40%
CH_TSY CREDIT	65,265	1.15%	SX5E Index	7,424	0.41%
DK_TSY CREDIT	67,396	1.19%	FTSEMIB Index	7,508	0.41%
STBCNZL Index	73,231	1.29%	ASE Index	7,600	0.42%
DE_TSY CREDIT	75,554	1.33%	PRU LN Equity	7,615	0.42%
FR_TSY CREDIT	75,943	1.34%	DAI GR Equity	7,844	0.43%
AT_TSY CREDIT	77,381	1.37%	HEX Index	8,215	0.45%
BE_TSY CREDIT	77,405	1.37%	BEL20 Index	8,252	0.45%
IE_TSY CREDIT	78,270	1.38%	MMM US Equity	8,428	0.46%
NL_TSY CREDIT	78,610	1.39%	BAYN GR Equity	8,475	0.47%
FI_TSY CREDIT	80,015	1.41%	IT_TSY CREDIT	8,597	0.47%
CA_TSY CREDIT	(97,153)	1.72%	MDT US Equity	8,633	0.48%
			DAX Index	8,698	0.48%
			TMO US Equity	8,945	0.49%
			BAC US Equity	9,475	0.52%
			IBEX Index	10,031	0.55%
			TYC US Equity	10,078	0.56%
			KFX Index	10,428	0.57%
			ES_TSY CREDIT	10,781	0.59%
			SXMP Index	10,813	0.60%
			LUXXX Index	11,166	0.62%
			SXAP Index	11,659	0.64%
			SXIP Index	11,711	0.65%
			XLV US Equity	12,097	0.67%
			SXOP Index	12,241	0.67%
			NDX Index	12,685	0.70%
			RTY Index	13,404	0.74%
			SPX Index	17,816	0.98%
			SXTP Index	22,311	1.23%
			SXDP Index	22,945	1.26%

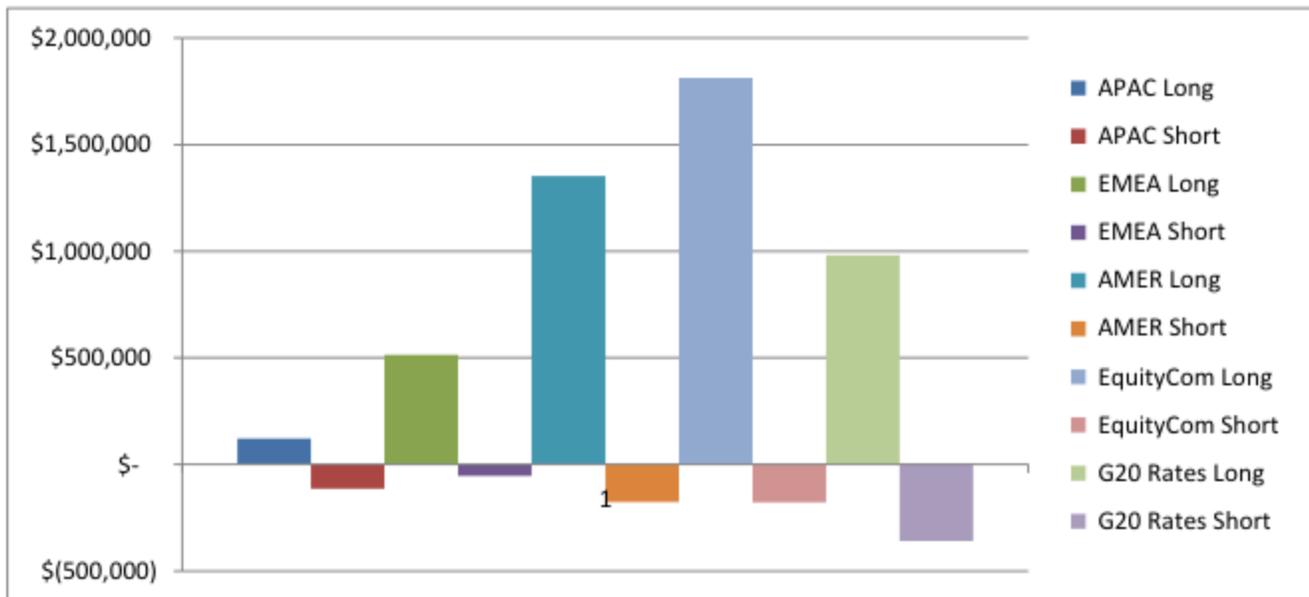
NAV Impact by Category & Exposure	
Listed Equity Long	0.868%
Listed Equity Short	0.095%
EquityCom Long	0.790%
EquityCom Short	-0.003%
G20 Rates Long	0.082%
G20 Rates Short	-0.030%

ISEQ Index	25,300	1.39%
IE_TSY CREDIT	31,609	1.74%
STBCNZL Index	33,977	1.87%
STBCNZL Index	34,318	1.91%

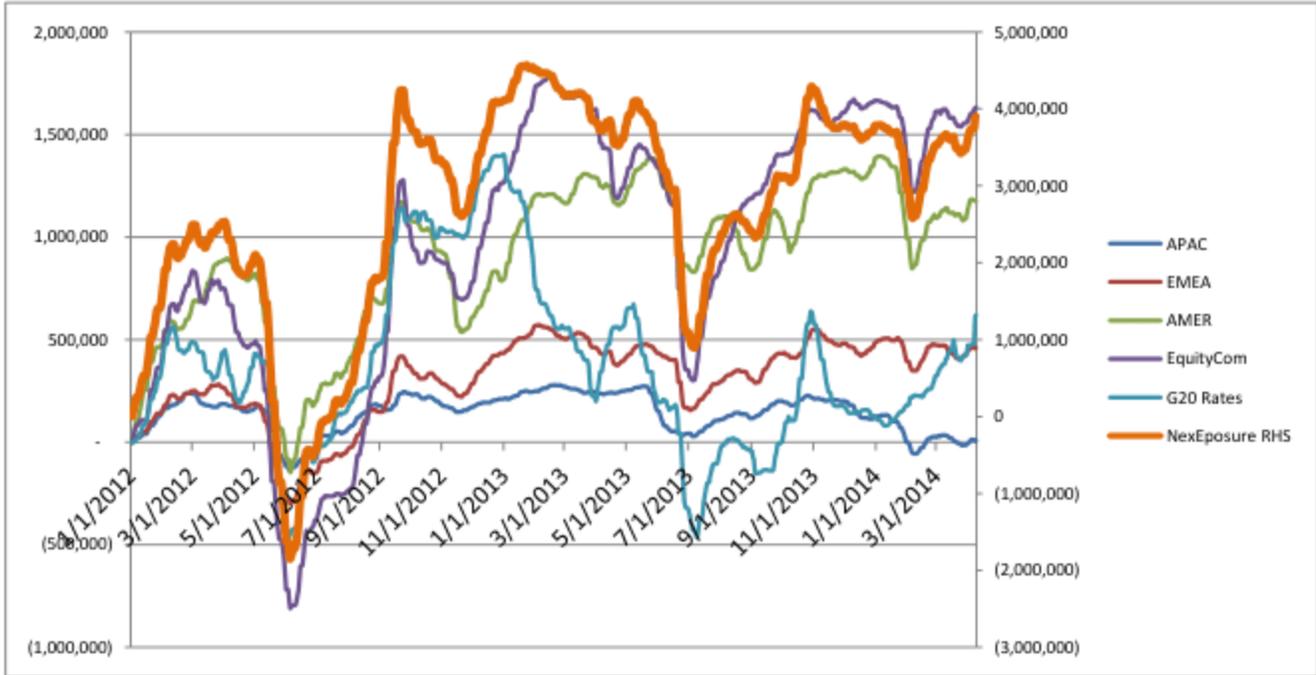
No. Names by Category

APAC Long	24
APAC Short	22
EMEA Long	73
EMEA Short	11
AMER Long	164
AMER Short	38
EquityCom Long	62
EquityCom Short	10
G20 Rates Long	16
G20 Rates Short	7
Total Long	339
Total Short	88

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



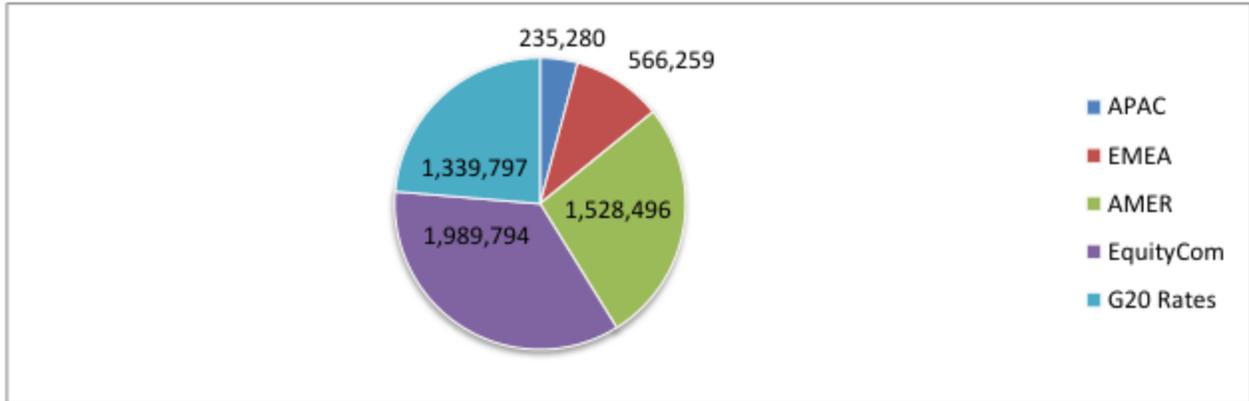
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



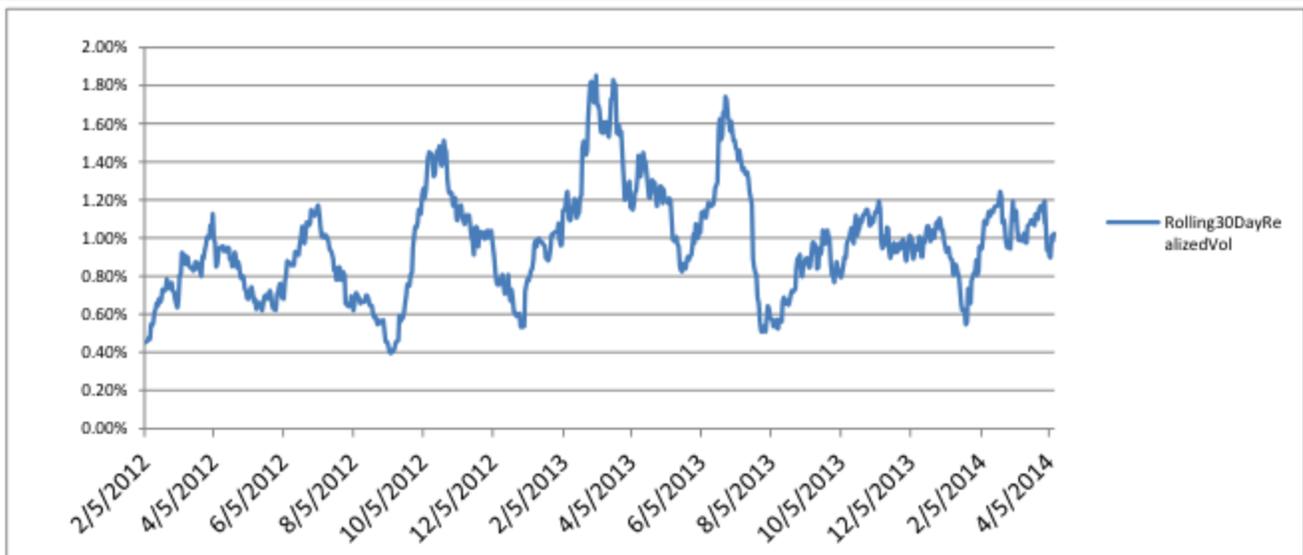
Current Gross Notional Risk by Category



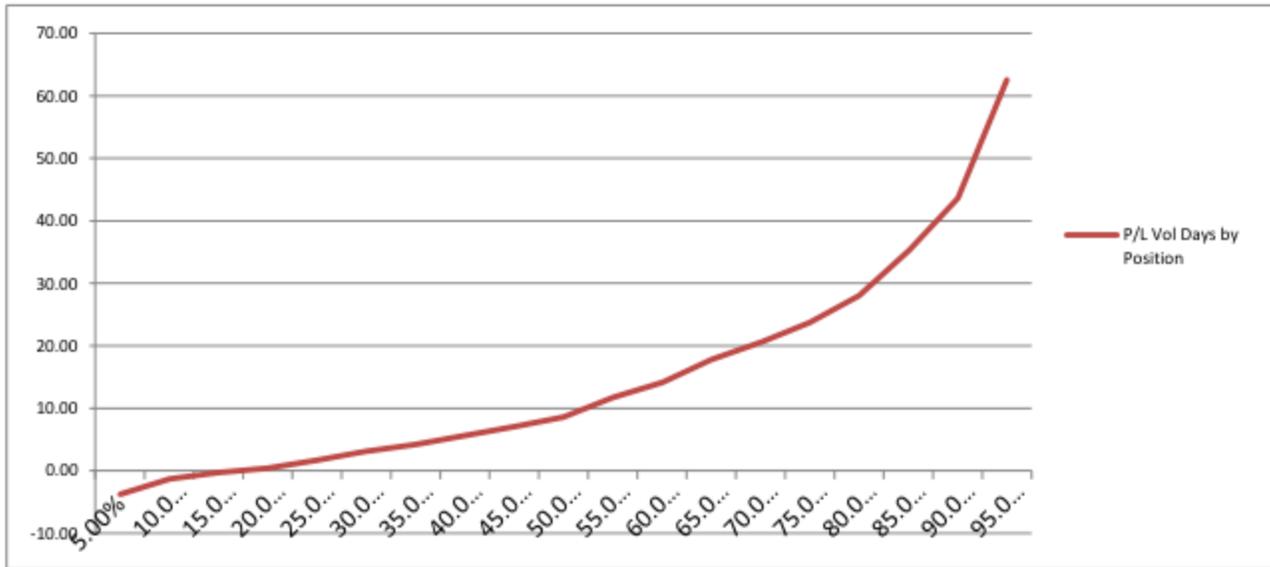
Performance Vs. MSCI World Index



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"	
0.00%	-13.68	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-3.75	(<7 Vol Days)	1.29%
10.00%	-1.33	MTM Gains(Losses) % of NAV "Significant"	
15.00%	-0.29	(>7 Vol Days)	47.47%
20.00%	0.44		
25.00%	1.69		
30.00%	3.14		
35.00%	4.18		
40.00%	5.64		
45.00%	7.07		
50.00%	8.59		
55.00%	11.74		
60.00%	14.10		
65.00%	17.79		
70.00%	20.58		
75.00%	23.75		
80.00%	28.04		
85.00%	35.17		
90.00%	43.61		
95.00%	62.59		
100.00%	217.64		

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	-	-		57.09		1.11%	-
005380 KS Equity	139	3,149	224.39	234.30	3.73	1.19%	(36.95)
005490 KS Equity	(399)	(3,782)	273.49	302.31	-8.23	1.28%	(139.30)
005930 KS Equity	(249)	(6,997)	1,278.17	1,323.62	-3.90	0.91%	34.33
012330 KS Equity	1,235	5,584	247.00	301.63	23.87	0.93%	(0.22)
1 HK Equity	890	10,664	15.95	17.28	8.33	1.00%	55.63
1299 HK Equity	89	5,954	4.79	4.86	1.92	0.78%	(41.73)
13 HK Equity	2,197	12,243	11.40	13.45	17.26	1.04%	56.05
16 HK Equity	(139)	(6,359)	12.66	12.94	-2.80	0.78%	(78.28)
27 HK Equity	(10)	123	9.61	8.86	-4.42	1.92%	2.12
2914 JP Equity	166	(4,719)	32.47	31.33	3.27	1.08%	53.45
3382 JP Equity	(8)	1,329	37.70	37.48	-0.50	1.15%	(28.65)
4063 JP Equity	(37)	(4,536)	56.40	56.86	-0.71	1.15%	31.54
4502 JP Equity	(64)	1,093	46.86	44.26	-6.98	0.84%	(4.75)
4689 JP Equity	(52)	245	5.80	4.77	-11.79	1.81%	6.35
5 HK Equity	(27)	(3,997)	10.17	10.24	-0.87	0.79%	(43.74)
5108 JP Equity	-	-		35.16		1.05%	-
5401 JP Equity	421	(5,511)	2.89	2.67	6.63	1.15%	103.40
6301 JP Equity	(75)	(2,812)	20.64	21.19	-2.40	1.11%	36.83
6752 JP Equity	329	1,658	9.01	10.80	11.54	1.72%	(63.49)
6902 JP Equity	-	-		47.52		1.44%	-
6954 JP Equity	651	6,393	157.65	173.72	8.32	1.22%	(64.00)
7201 JP Equity	(23)	(3,743)	8.85	8.90	-0.66	0.95%	99.13
7203 JP Equity	240	(5,260)	56.12	53.55	4.77	0.96%	185.31
7267 JP Equity	357	(4,885)	36.43	33.76	7.56	0.97%	52.69
762 HK Equity	44	(5,162)	1.38	1.37	0.67	1.28%	(44.10)
7751 JP Equity	154	(6,865)	31.44	30.73	2.74	0.82%	78.92
8031 JP Equity	33	(4,776)	14.10	14.00	0.60	1.16%	112.32
8058 JP Equity	58	(3,507)	18.32	18.01	1.77	0.93%	66.80
8306 JP Equity	269	(4,604)	5.65	5.32	4.63	1.26%	148.16
8316 JP Equity	40	(1,511)	41.77	40.66	1.78	1.50%	40.84
8411 JP Equity	-	-		1.97		0.73%	-
8604 JP Equity	232	(3,159)	6.64	6.16	5.93	1.24%	82.87
8801 JP Equity	-	-		29.80		1.44%	-
8802 JP Equity	368	(5,009)	24.84	23.01	4.31	1.70%	251.86
9020 JP Equity	227	(6,726)	75.20	72.66	2.76	1.23%	128.86
941 HK Equity	827	(11,819)	10.19	9.48	6.75	1.04%	(190.50)
9432 JP Equity	(230)	6,077	53.12	51.18	-3.11	1.22%	(100.47)
9433 JP Equity	463	1,895	42.13	52.43	20.09	1.22%	(91.99)
9437 JP Equity	239	(7,723)	15.62	15.13	3.38	0.92%	171.33
9983 JP Equity	4	3,177	369.08	369.52	0.10	1.20%	(54.78)

9984 JP Equity	440	819	46.70	71.77	29.97	1.79%	1.56
AAPL US Equity	132	7,877	518.25	526.94	2.63	0.64%	61.28
ABB US Equity	684	6,661	23.59	26.01	12.78	0.80%	44.54
ABBN VX Equity	688	6,962	23.63	25.96	11.76	0.84%	26.37
ABBV US Equity	81	5,335	49.49	50.24	1.30	1.17%	78.26
ABEV US Equity	-	-		7.55		0.94%	-
ABEV3 BZ Equity	-	-		7.57		0.92%	-
ABI BB Equity	344	7,588	102.53	107.18	5.64	0.80%	80.47
ABT US Equity	(137)	4,097	38.82	37.57	-4.57	0.73%	(22.85)
ABX CN Equity	44	(4,216)	19.01	18.81	0.72	1.45%	(15.78)
ABX US Equity	49	(4,063)	19.03	18.80	0.84	1.42%	(18.10)
ACA FP Equity	7,248	5,408	6.83	15.99	95.68	1.40%	135.88
ACE US Equity	214	6,435	95.44	98.62	6.80	0.49%	54.58
ACN US Equity	(3)	10,703	77.97	77.95	-0.03	0.81%	(67.70)
ADP US Equity	32	1,489	74.01	75.60	3.41	0.63%	1.16
AFL US Equity	(63)	4,556	63.61	62.74	-2.20	0.63%	45.75
AGN US Equity	804	9,698	110.56	119.73	8.56	0.97%	99.41
AI FP Equity	88	8,248	134.80	136.25	1.68	0.64%	(0.12)
AIG US Equity	162	4,012	48.66	50.63	4.49	0.90%	68.37
AIR FP Equity	2,794	4,177	42.47	70.88	65.67	1.02%	(18.14)
ALV GR Equity	393	2,761	146.70	167.58	16.63	0.86%	13.17
ALVG IX Equity	221	1,680	148.11	167.57	15.27	0.86%	10.87
AMGN US Equity	5,693	22,886	95.40	119.14	22.61	1.10%	74.12
AMT US Equity	732	10,655	76.29	81.53	11.59	0.59%	80.59
AMZN US Equity	49	(4,035)	331.67	327.62	1.01	1.21%	(33.80)
ANZ AU Equity	562	6,703	29.25	31.70	10.70	0.78%	73.74
APA US Equity	(48)	(6,870)	82.74	83.32	-1.09	0.64%	140.12
APC US Equity	-	480	98.92	98.92	0.00	1.27%	4.10
AXP US Equity	2,371	10,373	71.56	87.92	24.95	0.92%	227.97
AZN LN Equity	3,555	12,676	49.80	63.77	37.20	0.75%	(44.57)
AZN SS Equity	3,103	12,119	50.82	63.83	36.73	0.70%	(55.60)
AZN US Equity	3,495	12,812	50.30	64.02	36.39	0.75%	84.42
BA US Equity	-	-		125.92		0.83%	-
BAC US Equity	9,475	10,884	8.82	16.50	83.17	1.05%	144.24
BARC LN Equity	-	-		4.00		1.29%	-
BAS GR Equity	888	7,333	97.30	109.08	11.76	1.03%	14.04
BATS LN Equity	442	6,088	53.22	57.08	7.61	0.95%	82.44
BAX US Equity	(7)	2,539	73.25	73.03	-0.32	0.92%	20.55
BAYN GR Equity	8,475	11,757	76.64	131.88	72.21	1.00%	(76.76)
BBAS3 BZ Equity	(328)	(2,036)	9.07	10.53	-7.37	2.19%	117.86
BBD US Equity	-	-		14.50		1.63%	-
BBDC4 BZ Equity	-	-		14.44		1.63%	-
BBL US Equity	(232)	(2,434)	59.69	65.37	-9.51	1.00%	(19.51)
BBVA SM Equity	1,432	5,790	10.12	12.62	21.17	1.17%	41.67
BCE CN Equity	(100)	(3,986)	43.17	44.26	-4.22	0.59%	(14.27)
BCS US Equity	-	-		16.10		1.28%	-
BEN US Equity	39	2,447	52.34	53.19	1.44	1.11%	21.52

BG/ LN Equity	(305)	(4,379)	17.51	18.73	-9.63	0.72%	38.16
BHP AU Equity	293	6,689	34.33	35.83	3.76	1.17%	87.42
BHP US Equity	422	6,839	67.77	71.95	6.07	1.02%	70.63
BIIB US Equity	214	1,066	245.93	295.31	12.34	1.63%	29.39
BIL SJ Equity	-	-		32.65		1.10%	-
BK US Equity	272	8,609	32.86	33.90	3.97	0.80%	19.48
BLK US Equity	138	1,171	274.17	306.55	11.73	1.01%	17.67
BLT LN Equity	-	-		32.63		1.04%	-
BMO CN Equity	494	9,429	65.81	69.25	8.47	0.62%	108.60
BMW GR Equity	1,418	5,212	99.22	126.21	23.58	1.15%	5.41
BMJ US Equity	1,094	2,734	35.71	50.00	35.06	1.14%	45.44
BN FP Equity	(87)	(2,210)	70.54	73.30	-4.81	0.81%	(17.84)
BNP FP Equity	1,522	5,498	61.78	78.88	22.16	1.25%	(61.47)
BNS CN Equity	250	7,633	57.74	59.63	5.64	0.58%	35.82
BP/ LN Equity	381	9,797	7.76	8.06	6.49	0.60%	60.05
BRK/B US Equity	466	11,056	118.69	123.69	6.64	0.63%	70.25
BSBR US Equity	707	(8,171)	6.18	5.65	5.64	1.53%	291.44
BUD US Equity	338	6,846	102.05	107.09	6.04	0.82%	78.91
BX US Equity	70	3,119	30.36	31.05	1.40	1.62%	75.70
C US Equity	-	(732)	46.78	46.78	0.00	1.05%	(4.02)
CA FP Equity	651	3,167	33.26	40.10	18.46	1.11%	52.81
CAT US Equity	2,001	13,589	89.53	102.71	21.28	0.69%	10.62
CBA AU Equity	603	11,185	68.68	72.39	7.94	0.68%	95.35
CBS US Equity	326	1,267	49.35	62.06	23.83	1.08%	48.33
CCL US Equity	387	7,821	36.20	37.99	5.11	0.97%	12.70
CELG US Equity	(46)	(3,342)	142.82	144.77	-0.85	1.61%	(156.44)
CFR VX Equity	121	4,011	94.53	97.37	3.22	0.93%	61.26
CL US Equity	2,089	18,685	59.05	65.65	21.25	0.53%	74.44
CM CN Equity	550	8,334	82.53	87.98	10.60	0.62%	65.50
CMCSA US Equity	1,824	8,356	40.65	49.52	23.46	0.93%	170.39
CMCSK US Equity	5,093	15,120	36.26	48.48	36.43	0.92%	376.74
CNI US Equity	1,148	12,873	51.38	55.96	13.96	0.64%	63.00
CNQ CN Equity	1,058	9,997	36.51	40.38	14.10	0.75%	127.62
CNR CN Equity	1,141	12,425	51.30	56.01	14.42	0.64%	43.45
COF US Equity	725	6,770	68.55	75.89	13.00	0.82%	24.43
COP US Equity	(528)	(7,980)	66.64	71.05	-13.68	0.48%	(117.32)
COST US Equity	-	-		112.66		0.58%	-
COV LN Equity	-	5,151		#N/A N/A	0.00	0.31%	
COV US Equity	748	7,080	64.09	70.85	13.96	0.76%	32.19
CRM US Equity	(20)	2,054	56.88	56.33	-0.59	1.67%	62.46
CS FP Equity	1,768	5,387	19.39	25.75	29.33	1.12%	23.11
CSCO US Equity	-	-		23.10		0.81%	-
CSX US Equity	1,197	8,914	25.07	28.44	18.06	0.74%	36.97
CVE CN Equity	(141)	(8,359)	28.70	29.18	-2.26	0.75%	(80.66)
CVS US Equity	1,832	11,815	63.98	73.90	24.50	0.63%	102.32
CVX US Equity	(457)	(8,207)	112.39	118.66	-11.68	0.48%	(59.06)
D US Equity	2,047	12,764	60.42	70.11	28.42	0.56%	33.03

DAI GR Equity	7,844	13,908	62.20	97.29	45.09	1.25%	277.57
DBK GR Equity	-	-		44.67		1.29%	-
DD US Equity	2,922	12,908	54.93	67.37	35.28	0.64%	125.57
DDAIF US Equity	4,530	8,377	63.20	97.38	39.63	1.36%	165.08
DE US Equity	728	8,537	85.81	93.13	11.23	0.76%	43.01
DELL US Equity	-	6,820		#N/A N/A	0.00	0.07%	
DG FP Equity	4,545	10,050	51.59	74.92	58.82	0.77%	148.64
DGE LN Equity	61	1,733	30.58	31.67	4.47	0.79%	22.17
DHR US Equity	2,413	8,458	58.57	75.27	39.80	0.72%	180.61
DIS US Equity	1,696	9,908	68.36	80.06	18.59	0.92%	157.62
DISCA US Equity	(204)	6,387	83.23	80.66	-3.64	0.88%	45.05
DNB NO Equity	604	5,841	15.77	17.40	10.55	0.98%	168.94
DOW US Equity	2,292	7,188	36.88	48.64	34.64	0.92%	118.37
DPW GR Equity	186	660	29.41	37.70	18.85	1.50%	9.56
DTE GR Equity	3,091	11,106	12.27	15.68	26.34	1.06%	(52.49)
DTV US Equity	2,777	10,622	61.97	78.18	25.45	1.03%	8.40
DUK US Equity	(112)	(3,529)	69.60	71.81	-6.02	0.53%	5.93
DVN US Equity	864	11,143	63.30	68.21	12.39	0.63%	54.93
EBAY US Equity	149	6,678	54.29	55.50	2.36	0.94%	132.24
ECL US Equity	126	9,210	105.22	106.66	1.93	0.71%	128.31
EDF FP Equity	6,603	9,189	23.45	40.29	83.94	0.86%	148.19
EMC US Equity	877	10,986	25.35	27.38	11.58	0.69%	51.31
EMR US Equity	(19)	6,749	67.04	66.85	-0.40	0.72%	25.89
ENB CN Equity	407	9,024	44.84	46.87	6.77	0.67%	105.76
ENEL IM Equity	2,382	8,087	4.39	5.69	27.40	1.07%	83.89
ENI IM Equity	483	9,949	24.06	25.23	7.52	0.65%	89.03
EOAN GR Equity	64	2,996	18.77	19.17	2.62	0.81%	(8.19)
EOG US Equity	2,071	5,841	145.68	197.34	45.74	0.78%	(5.12)
EPD US Equity	1,694	12,986	63.62	71.91	22.56	0.58%	226.64
ERICB SS Equity	620	7,934	12.51	13.49	8.89	0.88%	144.53
ESRX US Equity	1,034	9,815	66.69	73.71	14.67	0.72%	157.92
ETN US Equity	129	5,260	72.48	74.25	2.27	1.08%	63.67
F US Equity	(266)	(3,621)	14.82	15.90	-8.80	0.84%	37.35
FB US Equity	999	2,630	44.06	60.79	19.50	1.95%	171.92
FCX US Equity	86	3,332	33.01	33.86	2.11	1.22%	6.36
FDX US Equity	454	4,271	120.94	133.80	19.80	0.54%	33.47
FOX US Equity	(18)	3,508	32.25	32.09	-0.44	1.15%	59.88
FOXA US Equity	(33)	3,404	33.14	32.83	-0.79	1.21%	55.83
FP FP Equity	1,149	11,013	60.83	67.17	14.42	0.72%	121.29
G IM Equity	240	4,069	21.51	22.78	6.80	0.87%	(38.39)
GE US Equity	2,055	13,140	22.32	25.81	21.97	0.71%	20.69
GILD US Equity	6,446	3,327	24.02	70.58	117.41	1.65%	49.32
GIS US Equity	528	17,619	49.73	51.22	5.08	0.59%	(24.03)
GLE FP Equity	857	3,248	49.51	62.57	19.54	1.35%	(5.18)
GLEN LN Equity	(36)	(4,634)	5.24	5.28	-0.56	1.37%	1.92
GLW US Equity	3,490	11,635	16.25	21.13	32.01	0.94%	43.29
GM US Equity	77	(3,006)	34.67	33.78	2.56	1.00%	40.29

GOOG US Equity	3,774	13,800	878.06	1,118.21	26.40	1.04%	257.15
GS US Equity	461	1,094	110.98	157.72	41.37	1.02%	9.61
GSK LN Equity	37	5,707	26.22	26.39	0.84	0.76%	81.66
GSZ FP Equity	987	8,189	24.60	27.57	11.06	1.09%	41.36
HAL US Equity	1,158	6,395	49.49	58.45	21.04	0.86%	22.50
HD US Equity	2,191	13,333	66.67	77.62	26.45	0.62%	104.35
HMB SS Equity	44	1,222	40.79	42.25	3.83	0.94%	0.77
HON US Equity	6,156	11,930	61.10	92.62	75.45	0.68%	132.81
HPQ US Equity	2,084	7,393	25.45	32.63	24.16	1.17%	89.70
HSBA LN Equity	43	4,565	10.16	10.26	1.34	0.70%	49.62
IBE SM Equity	1,830	7,501	5.56	6.91	43.61	0.56%	(40.73)
IBM US Equity	71	5,009	192.83	195.56	2.09	0.68%	56.26
IMT LN Equity	1,369	12,188	36.36	40.45	17.62	0.64%	168.41
INTC US Equity	1,332	11,790	24.15	26.88	18.98	0.60%	18.29
ISP IM Equity	4,574	5,699	1.93	3.48	59.81	1.34%	(27.10)
ITUB US Equity	(4)	2,863	15.39	15.37	-0.07	1.78%	(120.16)
ITUB4 BZ Equity	3	3,671	15.37	15.38	0.04	1.65%	(165.42)
ITW US Equity	3,137	14,011	67.84	83.02	30.48	0.73%	168.10
ITX SM Equity	(83)	(4,597)	147.96	150.61	-1.78	1.01%	19.04
JCI US Equity	443	2,995	41.02	47.09	13.57	1.09%	53.61
JNJ US Equity	5,322	15,364	73.04	98.34	68.73	0.50%	50.40
JPM US Equity	1,087	8,516	52.29	58.96	14.19	0.90%	35.59
KMB US Equity	346	8,619	107.01	111.31	7.54	0.53%	62.79
KMI US Equity	369	(8,600)	34.31	32.84	5.97	0.72%	(7.38)
KO US Equity	(8)	(6,962)	38.83	38.88	-0.27	0.41%	(16.98)
LBTYA US Equity	(25)	454	84.67	80.18	-4.87	1.15%	10.85
LBTYK US Equity	(2)	395	78.03	77.67	-0.48	1.00%	10.51
LIN GR Equity	61	8,087	198.03	199.52	1.18	0.64%	16.72
LLOY LN Equity	1,348	3,395	0.89	1.25	36.22	1.10%	74.03
LLY US Equity	70	4,536	58.93	59.84	2.22	0.70%	102.72
LMT US Equity	589	2,016	122.48	158.24	35.43	0.82%	36.71
LNKD US Equity	172	(2,590)	186.94	174.54	3.18	2.09%	(139.47)
LOW US Equity	(200)	7,829	48.38	47.17	-3.51	0.73%	79.77
LVS US Equity	1,788	6,808	61.33	77.43	18.29	1.44%	204.72
LYB US Equity	1,117	2,297	59.29	88.12	57.83	0.84%	37.66
MA US Equity	-	(1,723)	72.79	72.79	0.00	0.96%	(29.36)
MAERSKB DC Equity	6,358	14,148	8,212.58	11,903.42	36.16	1.24%	132.77
MC FP Equity	112	4,464	183.52	188.12	3.32	0.76%	72.54
MCD US Equity	(127)	(3,570)	94.88	98.26	-7.22	0.49%	(22.65)
MCK US Equity	78	2,181	164.92	170.86	3.67	0.98%	28.18
MDLZ US Equity	2,934	13,641	28.68	34.85	36.29	0.59%	89.75
MDT US Equity	8,633	20,811	43.22	61.15	56.45	0.73%	0.24
MET US Equity	1,289	7,556	44.37	51.94	17.53	0.97%	90.00
MFC CN Equity	4,370	8,003	12.38	19.13	69.87	0.78%	119.48
MHS US Equity	-	5,485		#N/A N/A	0.00	1.17%	
MMM US Equity	8,428	21,331	96.89	135.18	61.99	0.64%	110.82
MO US Equity	423	9,167	36.41	38.09	8.59	0.54%	36.24

MON US Equity	920	11,917	106.02	114.21	10.43	0.74%	169.59
MOS US Equity	-	-		48.44		0.82%	-
MRK US Equity	1,507	11,769	50.18	56.61	14.10	0.91%	362.66
MS US Equity	70	792	27.57	29.99	7.19	1.22%	16.60
MSFT US Equity	1,125	8,007	35.30	40.26	15.21	0.92%	131.33
MUV2 GR Equity	715	6,116	197.70	220.81	18.82	0.62%	61.28
NAB AU Equity	519	9,956	31.52	33.16	7.17	0.73%	107.83
NCM AU Equity	-	-		10.14		1.98%	-
NEE US Equity	4,810	14,649	72.62	96.46	44.10	0.74%	154.55
NEM US Equity	2,124	(7,392)	34.95	24.91	19.59	1.47%	(3.90)
NESN VX Equity	1,100	9,821	69.64	77.44	17.17	0.65%	45.77
NG/ LN Equity	1,889	12,865	11.92	13.67	30.43	0.48%	20.54
NKE US Equity	438	4,116	66.10	73.14	10.72	0.99%	25.89
NOK US Equity	4,270	4,498	3.96	7.73	69.56	1.36%	134.70
NOV US Equity	198	6,074	75.91	78.39	3.95	0.83%	25.89
NOVN VX Equity	5,588	18,291	63.81	83.30	36.89	0.83%	(36.12)
NOVOB DC Equity	874	9,444	40.35	44.08	10.79	0.86%	131.18
NSC US Equity	1,848	9,797	80.78	96.02	24.91	0.76%	70.55
NVS US Equity	4,402	15,510	65.07	83.54	33.77	0.84%	66.53
OGXP3 BZ Equity	5,059	(5,180)	4.43	0.10	48.58	2.01%	58.85
OR FP Equity	-	-		163.43		0.70%	-
ORA FP Equity	887	6,019	13.03	14.95	9.91	1.49%	93.10
ORCL US Equity	1,632	7,995	33.68	40.55	19.83	1.03%	110.31
OXY US Equity	38	7,355	95.04	95.53	0.63	0.82%	69.88
PBR US Equity	(66)	(2,251)	13.30	13.69	-1.36	2.17%	95.50
PBR/A US Equity	(70)	(2,795)	13.87	14.22	-1.15	2.18%	71.96
PCLN US Equity	810	3,043	956.05	1,210.53	19.09	1.39%	81.97
PCP US Equity	(20)	2,269	253.82	251.63	-0.92	0.95%	36.57
PEP US Equity	155	8,118	82.28	83.85	3.94	0.48%	43.71
PETR3 BZ Equity	(105)	(2,338)	6.54	6.84	-1.93	2.33%	121.92
PETR4 BZ Equity	(64)	(3,123)	6.95	7.09	-0.85	2.40%	152.08
PFE US Equity	4,053	21,828	26.10	30.95	24.46	0.76%	(111.49)
PG US Equity	341	8,334	78.47	81.68	8.48	0.48%	82.84
PHIA NA Equity	-	-		35.60		1.05%	-
PM US Equity	214	(10,166)	85.47	83.67	3.25	0.65%	26.89
PNC US Equity	939	9,010	76.60	84.59	14.23	0.73%	7.06
POT CN Equity	-	(831)	34.13	34.13	0.00	0.94%	(8.08)
POT US Equity	-	-		34.09		0.89%	-
PRU LN Equity	7,615	10,521	12.76	22.00	64.92	1.12%	294.99
PSA US Equity	697	11,140	160.09	170.11	12.19	0.51%	(20.66)
PSX US Equity	1,257	6,030	64.65	78.13	22.07	0.94%	55.31
PX US Equity	2,336	16,340	113.54	129.78	26.87	0.53%	203.93
QCOM US Equity	2,387	12,547	66.83	79.54	23.96	0.79%	201.13
QQQ US Equity	5,427	19,920	68.46	87.11	40.53	0.67%	308.87
RAI US Equity	215	6,737	52.22	53.89	3.14	1.01%	53.31
RDS/A US Equity	44	5,485	73.41	74.00	1.60	0.49%	20.68
RDS/B US Equity	242	6,990	76.36	79.00	6.53	0.53%	39.17

RDSA LN Equity	288	4,065	34.51	36.96	14.25	0.50%	2.10
RDSA NA Equity	38	4,699	36.67	36.97	1.66	0.48%	5.61
RDSB LN Equity	280	6,969	37.90	39.43	7.10	0.57%	34.51
REGN US Equity	(36)	6,240	302.77	301.04	-0.36	1.61%	345.16
RIO AU Equity	96	3,057	59.11	60.98	2.70	1.17%	41.21
RIO LN Equity	204	4,819	54.83	57.15	3.27	1.29%	34.71
RIO US Equity	272	4,934	54.04	57.02	4.17	1.32%	(17.89)
ROG VX Equity	6,173	17,035	212.78	289.89	55.11	0.66%	(141.20)
RY CN Equity	227	8,293	65.48	67.27	5.19	0.53%	47.27
SAB LN Equity	679	8,085	48.07	52.10	9.05	0.93%	8.76
SAN FP Equity	(62)	(3,704)	103.67	105.41	-1.85	0.91%	(26.06)
SAN SM Equity	1,381	7,764	8.43	9.93	18.06	0.98%	70.70
SAN US Equity	985	6,290	8.45	9.77	14.79	1.06%	(101.80)
SAP GR Equity	14	5,241	80.60	80.82	0.30	0.89%	58.28
SAP US Equity	16	5,649	80.63	80.86	0.31	0.93%	45.17
SBUX US Equity	(128)	3,262	74.99	72.15	-3.87	1.02%	35.67
SGO FP Equity	2,988	7,836	44.08	60.89	32.38	1.18%	26.87
SI US Equity	835	5,671	118.49	135.94	13.16	1.12%	65.44
SIE GR Equity	968	5,345	114.81	135.61	17.45	1.04%	59.03
SLB US Equity	1,525	7,174	81.27	98.54	30.03	0.71%	27.85
SMSN LI Equity	(107)	(7,500)	642.17	651.35	-1.50	0.96%	72.01
SO US Equity	157	7,705	43.41	44.30	3.44	0.59%	(23.06)
SPG US Equity	98	4,673	163.56	166.97	3.53	0.59%	4.70
SREN VX Equity	1,688	10,006	80.46	94.04	22.86	0.74%	129.96
STAN LN Equity	(76)	(6,124)	21.91	22.18	-1.14	1.09%	(219.83)
STL NO Equity	639	9,825	26.16	27.86	9.11	0.71%	76.04
STT US Equity	(122)	3,676	69.05	66.83	-2.91	1.14%	47.98
SU CN Equity	-	-	-	36.48	-	0.67%	-
SU FP Equity	492	6,518	84.31	90.68	7.29	1.04%	145.93
SU US Equity	-	-	-	36.42	-	0.68%	-
SWEDA SS Equity	503	6,088	24.78	26.82	7.04	1.17%	61.93
SYNN VX Equity	(428)	(8,069)	359.52	378.57	-8.09	0.66%	62.60
T US Equity	(73)	(3,964)	34.28	34.91	-3.19	0.58%	18.45
TD CN Equity	392	8,245	45.38	47.54	8.41	0.56%	68.62
TEF SM Equity	163	3,631	15.57	16.27	5.20	0.86%	39.75
TEF US Equity	166	3,406	15.52	16.27	5.34	0.91%	54.50
TGT US Equity	388	(10,717)	63.57	61.27	5.97	0.61%	4.66
TJX US Equity	2,734	9,492	46.52	59.92	37.92	0.76%	(44.36)
TLS AU Equity	246	7,919	4.60	4.75	5.45	0.57%	62.23
TLSN SS Equity	-	(492)	6.95	6.95	0.00	1.13%	(4.40)
TM US Equity	495	(6,829)	115.81	107.41	8.29	0.87%	109.71
TMO US Equity	8,945	10,218	63.59	119.25	104.64	0.84%	365.26
TOT US Equity	826	6,673	59.91	67.33	15.95	0.78%	112.30
TRP CN Equity	-	-	-	46.81	-	0.57%	-
TRV US Equity	111	6,866	84.06	85.41	3.24	0.50%	59.90
TSCO LN Equity	1,147	(7,398)	5.65	4.78	13.86	1.12%	(42.07)
TWC US Equity	765	5,234	120.22	137.80	16.19	0.90%	108.63

TWX US Equity	(86)	7,395	66.40	65.64	-1.24	0.93%	95.77
TXN US Equity	4,243	12,205	34.93	47.07	43.24	0.80%	134.08
TYC US Equity	10,078	24,080	29.17	41.37	56.90	0.74%	214.34
UBS US Equity	327	5,489	19.43	20.59	5.39	1.10%	60.61
UBSN VX Equity	270	5,158	19.51	20.53	5.08	1.03%	27.18
UCG IM Equity	3,240	5,391	5.58	8.94	34.98	1.72%	(146.57)
ULVR LN Equity	178	4,635	42.19	43.82	4.14	0.93%	69.62
UNA NA Equity	181	5,141	40.85	42.29	4.30	0.82%	57.88
UNH US Equity	2,670	10,192	64.28	81.12	35.07	0.75%	81.03
UNP US Equity	1,488	12,014	165.36	185.84	17.95	0.69%	42.88
UPS US Equity	3,312	14,806	79.87	97.74	49.99	0.45%	58.71
USB US Equity	2,949	14,238	34.71	41.90	33.13	0.63%	16.30
UTX US Equity	6,368	15,190	82.05	116.45	53.19	0.79%	126.24
V US Equity	2,112	3,370	126.50	205.76	67.45	0.93%	52.96
VALE US Equity	29	(3,908)	15.08	14.97	0.50	1.48%	93.84
VALE3 BZ Equity	31	(4,586)	15.04	14.94	0.40	1.71%	128.75
VIAB US Equity	3,793	9,272	60.42	85.13	45.20	0.90%	266.30
VIV FP Equity	165	2,668	26.19	27.81	7.27	0.85%	11.10
VMW US Equity	901	4,785	89.16	105.94	13.27	1.42%	(25.01)
VOD LN Equity	226	(3,508)	3.92	3.67	5.78	1.12%	(64.80)
VOD US Equity	200	(3,387)	39.16	36.84	5.28	1.12%	(89.21)
VOW3 GR Equity	125	1,833	253.13	270.36	5.77	1.18%	67.11
VRX CN Equity	578	1,611	92.95	126.28	20.58	1.74%	124.72
VRX US Equity	658	1,880	93.20	125.83	20.89	1.68%	142.43
VTI US Equity	581	5,134	86.91	96.74	22.07	0.51%	41.78
VWO US Equity	(126)	(4,348)	40.33	41.50	-3.23	0.90%	9.80
VZ US Equity	35	(6,121)	48.12	47.85	1.12	0.50%	12.33
WBC AU Equity	459	6,276	30.31	32.53	8.61	0.85%	59.78
WES AU Equity	294	8,616	38.65	39.97	5.35	0.64%	129.64
WFC US Equity	3,047	11,582	38.70	48.88	40.72	0.65%	39.80
WLP US Equity	3,172	10,369	74.31	97.05	37.17	0.82%	74.01
WMT US Equity	210	7,009	75.45	77.70	6.30	0.47%	(21.16)
WOW AU Equity	-	1,015	33.68	33.68	0.00	0.80%	6.95
XOM US Equity	963	13,076	90.48	97.14	11.78	0.63%	(52.06)
XTA LN Equity	-	2,180		#N/A N/A	0.00	2.25%	
YHOO US Equity	-	(655)	34.51	34.51	0.00	1.57%	(12.50)
YUM US Equity	260	7,151	73.86	76.55	4.19	0.87%	52.60
ZURN VX Equity	(160)	7,208	293.63	287.25	-2.82	0.79%	1.11

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	17,816	62,272	1,455.70	1,872.18	52.11	0.55%	874.41
NDX Index	12,685	46,686	2,831.19	3,600.44	33.96	0.80%	1,043.90
RTY Index	13,404	39,938	868.48	1,159.96	39.29	0.85%	733.10

SPTSX Index	907	28,839	12,859.70	13,264.34	6.85	0.46%	237.73
MEXBOL Index	90	(26,146)	3,142.70	3,131.86	0.42	0.82%	114.13
IBOV Index	(26)	3,666	23,281.87	23,114.79	-0.50	1.44%	(54.08)
MERVAL Index	(625)	(5,408)	725.60	809.44	-10.34	1.12%	7.81
UKX Index	3,200	39,963	10,288.22	11,111.99	12.91	0.62%	314.95
DAX Index	8,698	36,674	10,610.77	13,127.32	23.68	1.00%	117.21
CAC Index	1,815	20,042	5,625.44	6,134.90	11.31	0.80%	108.85
IBEX Index	10,031	39,644	11,555.30	14,479.01	27.86	0.91%	69.10
SMI Index	7,052	44,078	8,219.62	9,534.61	25.06	0.64%	8.61
FTSEMIB Index	7,508	25,266	23,118.99	29,989.03	28.04	1.06%	106.54
PSI20 Index	7,030	24,289	8,026.78	10,350.05	27.41	1.06%	154.77
ISEQ Index	25,300	40,099	4,246.25	6,925.38	63.19	1.00%	433.64
ICEXI Index	5,101	37,337	6.63	7.53	25.98	0.53%	374.34
AEX Index	6,347	42,240	484.27	557.04	21.26	0.71%	148.48
BEL20 Index	8,252	44,003	3,610.75	4,287.92	24.26	0.77%	168.93
LUXXX Index	11,166	40,592	1,663.32	2,120.86	43.24	0.64%	295.21
KFX Index	10,428	38,048	100.82	128.45	31.38	0.87%	625.99
HEX Index	8,215	40,933	8,513.92	10,222.64	21.65	0.93%	(61.57)
OMX Index	2,242	23,118	191.41	209.97	10.06	0.96%	38.77
ATX Index	246	9,226	3,409.40	3,500.47	2.18	1.23%	143.90
ASE Index	7,600	19,369	1,282.88	1,786.25	34.14	1.15%	(110.18)
OSEBX Index	2,300	24,683	85.16	93.09	13.39	0.70%	366.25
INDEXCF Index	1,189	(26,563)	39.61	37.83	2.15	2.08%	51.84
TOP40 Index	1,511	25,595	3,920.67	4,152.05	6.39	0.92%	58.85
SENSEX Index	1,133	27,288	362.49	377.55	5.61	0.74%	
NKY Index	(58)	8,528	141.31	140.36	-0.74	0.92%	(174.06)
HSI Index	393	19,805	2,888.78	2,946.18	2.65	0.75%	221.65
SHCOMP Index	489	(33,700)	344.53	339.53	1.71	0.85%	(108.31)
KOSPI Index	1,306	29,082	1.85	1.93	6.32	0.71%	360.56
AS51 Index	997	21,983	4,890.10	5,111.91	6.39	0.71%	223.24
STBCNZL Index	33,977	73,231	444.47	650.69	120.18	0.39%	
EEM US Equity	(137)	(3,671)	40.76	42.28	-3.93	0.95%	(26.95)
IYR US Equity	(61)	(2,867)	67.11	68.54	-4.38	0.49%	2.05
MDY US Equity	4,972	14,269	184.03	248.15	52.33	0.67%	187.12
JNK US Equity	5	5,353	41.26	41.30	0.52	0.18%	5.19
XLF US Equity	5,661	13,610	15.57	22.05	65.28	0.64%	167.50
XLU US Equity	721	9,939	39.06	41.89	12.97	0.56%	(22.85)
XLK US Equity	2,355	12,860	30.80	36.44	26.10	0.70%	203.10
XLI US Equity	6,023	16,147	38.20	52.45	55.15	0.68%	282.52
XLP US Equity	403	10,839	41.85	43.40	10.21	0.36%	49.43
XLY US Equity	5,065	13,145	46.72	64.72	53.34	0.72%	196.23
XLE US Equity	392	7,840	85.67	89.95	8.30	0.60%	37.69
XLB US Equity	3,961	14,930	37.57	47.54	37.62	0.71%	286.41
XLV US Equity	12,097	24,346	38.87	58.18	66.90	0.74%	780.55
SXXP Index	6,753	43,407	400.51	462.82	22.65	0.69%	238.23
SXAP Index	11,659	28,526	520.28	732.93	33.46	1.22%	633.11
SXKP Index	4,654	47,032	366.14	402.37	13.23	0.75%	507.26

SX6P Index	6,636	35,114	354.13	421.05	31.03	0.61%	81.87
SXEP Index	1,970	38,769	447.48	470.22	8.59	0.59%	269.61
SXIP Index	11,711	28,923	222.31	312.32	49.23	0.82%	144.67
SXNP Index	5,461	28,384	482.69	575.56	22.67	0.85%	278.32
SX3P Index	1,031	19,338	664.35	699.77	8.39	0.64%	34.09
SXDP Index	22,945	61,075	609.16	838.01	60.30	0.62%	327.96
SX4P Index	2,943	25,840	917.36	1,021.82	12.94	0.88%	(41.63)
SX8P Index	2,907	17,778	343.07	399.16	19.53	0.84%	188.46
SXOP Index	12,241	40,520	380.28	495.16	31.93	0.95%	445.90
SXQP Index	221	26,331	793.71	800.38	1.25	0.68%	207.38
SXRP Index	(16)	17,603	434.81	434.42	-0.13	0.71%	80.03
SXMP Index	10,813	35,766	261.12	340.06	46.13	0.66%	537.51
SXTP Index	22,311	39,247	172.05	269.86	69.00	0.82%	598.72
SX7E Index	6,767	18,886	159.85	217.12	28.64	1.25%	(120.36)
SX5E Index	7,424	40,148	3,709.25	4,395.11	22.75	0.81%	121.70
SPGSCITR Index	(197)	(10,212)	4,922.21	5,017.04	-3.32	0.58%	(55.32)
XAG Curncy	2,560	(20,150)	22.78	19.88	14.86	0.85%	179.36
CO1 Comdty	208	(24,622)	108.90	107.98	1.07	0.79%	(71.49)
CL1 Comdty	1,306	29,347	99.19	103.60	4.80	0.93%	310.84
NG1 Comdty	3,607	16,608	3.77	4.59	11.36	1.91%	231.84
XAU Comdty	(348)	(24,602)	94.44	95.78	-1.94	0.73%	(147.76)
IBOXHY Index	3,120	53,418	220.12	232.98	79.03	0.07%	24.33
US_TSY CREDIT	(131)	(30,101)	758.04	761.34	-3.43	0.13%	(12.21)
CA_TSY CREDIT	5,209	(97,153)	1,270.12	1,202.02	13.86	0.39%	(62.20)
MX_TSY CREDIT	501	52,927	213.27	215.29	2.39	0.40%	(443.00)
AU_TSY CREDIT	344	38,889	1,491.07	1,504.25	2.06	0.43%	103.29
JP_TSY CREDIT	675	(59,678)	824.15	814.83	3.47	0.33%	(150.73)
MY_TSY CREDIT	(325)	(55,351)	168.27	169.26	-1.80	0.33%	(277.73)
SG_TSY CREDIT	(178)	(57,449)	220.03	220.71	-1.33	0.23%	(239.73)
AT_TSY CREDIT	3,489	77,381	357.76	373.89	19.43	0.23%	97.45
BE_TSY CREDIT	4,542	77,405	477.07	505.06	27.29	0.22%	43.83
FI_TSY CREDIT	3,312	80,015	348.76	363.19	18.47	0.22%	71.18
FR_TSY CREDIT	3,879	75,943	1,678.58	1,764.32	23.13	0.22%	89.23
DE_TSY CREDIT	2,678	75,554	1,243.43	1,287.50	15.35	0.23%	114.40
IE_TSY CREDIT	31,609	78,270	338.05	474.57	217.64	0.19%	367.05
IT_TSY CREDIT	8,597	54,986	1,621.96	1,875.55	70.04	0.22%	231.70
NL_TSY CREDIT	3,289	78,610	1,328.96	1,384.56	18.41	0.23%	102.46
ES_TSY CREDIT	10,781	50,187	393.21	477.68	90.06	0.24%	144.57
DK_TSY CREDIT	2,792	67,396	730.76	761.03	15.76	0.26%	146.95
NO_TSY CREDIT	42	24,372	343.50	344.10	0.59	0.29%	90.44
PL_TSY CREDIT	1,366	26,645	424.55	446.32	16.23	0.32%	49.67
ZA_TSY CREDIT	(345)	(19,889)	82.67	84.10	-2.28	0.76%	108.62
SE_TSY CREDIT	58	(39,490)	465.07	464.39	0.44	0.33%	93.45
CH_TSY CREDIT	3,550	65,265	1,008.19	1,063.03	20.55	0.26%	233.84
GB_TSY CREDIT	1,377	56,841	1,489.51	1,525.59	7.57	0.32%	13.74