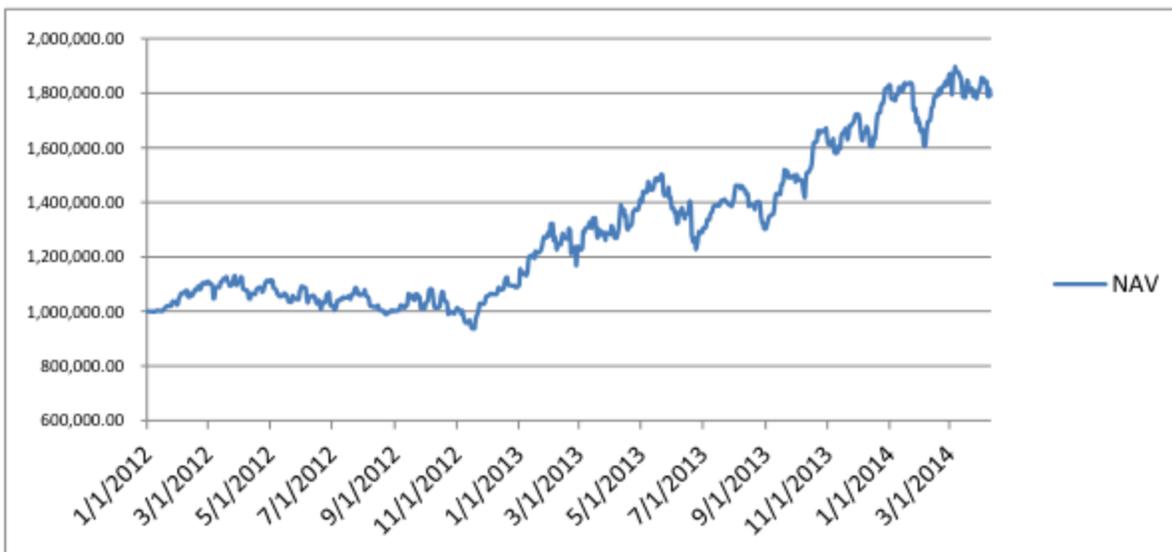


Current Date:	4/10/2014	Change on Day:	-1.33%
Total Return since 1/1/12:	79.12%	MSCI World Change on Day	-1.15%
T12M Return:	28.79%	No of Positions (+MTM) on Day	175
T90 Day Return:	-1.66%	No of Positions (-MTM) on Day	239
T30 Day Return:	-3.70%	Current No. of Positions:	414
Current Long Exposure @ Cost:	4,727,817	Current Leverage (Gross Exposures):	3.08
Current Short Exposure @ Cost:	(797,033)		
Net Exposure:	3,930,784		
Starting Capital:	1,000,000		
Current NAV:	1,791,221		

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:	1.15
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		22.20%	43 Positions		26.18%

XAG Curncy	(20,150)	0.36%	UTX US Equity	6,155	0.34%
XAU Comdty	(24,602)	0.45%	MAERSKB DC Equity	6,233	0.35%
CO1 Comdty	(24,622)	0.45%	ROG VX Equity	6,376	0.36%
MEXBOL Index	(26,146)	0.47%	AEX Index	6,441	0.36%
INDEXCF Index	(26,563)	0.48%	SX6P Index	6,468	0.36%
SHCOMP Index	(33,700)	0.61%	SX7E Index	6,487	0.36%
MY_TSY CREDIT	(36,901)	0.67%	EDF FP Equity	6,643	0.37%
SG_TSY CREDIT	(38,299)	0.69%	SXXP Index	6,773	0.38%
SE_TSY CREDIT	(39,490)	0.71%	BAYN GR Equity	6,823	0.38%
JP_TSY CREDIT	(47,742)	0.86%	PSI20 Index	6,923	0.39%
SPX Index	62,272	1.13%	DAI GR Equity	7,186	0.40%
CH_TSY CREDIT	65,265	1.18%	SX5E Index	7,242	0.40%
DK_TSY CREDIT	67,396	1.22%	ACA FP Equity	7,252	0.40%
STBCNZL Index	73,231	1.33%	FTSEMIB Index	7,256	0.41%
DE_TSY CREDIT	75,554	1.37%	SMI Index	7,458	0.42%
FR_TSY CREDIT	75,943	1.37%	ASE Index	7,552	0.42%
AT_TSY CREDIT	77,381	1.40%	PRU LN Equity	7,761	0.43%
BE_TSY CREDIT	77,405	1.40%	HEX Index	8,176	0.46%
IE_TSY CREDIT	78,270	1.42%	BEL20 Index	8,272	0.46%
NL_TSY CREDIT	78,610	1.42%	MDT US Equity	8,314	0.46%
FI_TSY CREDIT	80,015	1.45%	MMM US Equity	8,389	0.47%
CA_TSY CREDIT	(97,153)	1.76%	NDX Index	8,661	0.48%
			DAX Index	8,706	0.49%
			TMO US Equity	8,789	0.49%
			BAC US Equity	9,186	0.51%
			IT_TSY CREDIT	9,191	0.51%
			RTY Index	9,535	0.53%
			IBEX Index	9,601	0.54%
			TYC US Equity	10,192	0.57%
			KFX Index	10,247	0.57%
			SXMP Index	10,846	0.61%
			XLV US Equity	10,882	0.61%
			SXAP Index	11,123	0.62%
			ES_TSY CREDIT	11,262	0.63%
			LUXXX Index	11,496	0.64%
			SXIP Index	11,664	0.65%
			SXOP Index	12,214	0.68%
			SPX Index	16,144	0.90%
			SXTP Index	22,522	1.26%
			SXDP Index	23,331	1.30%

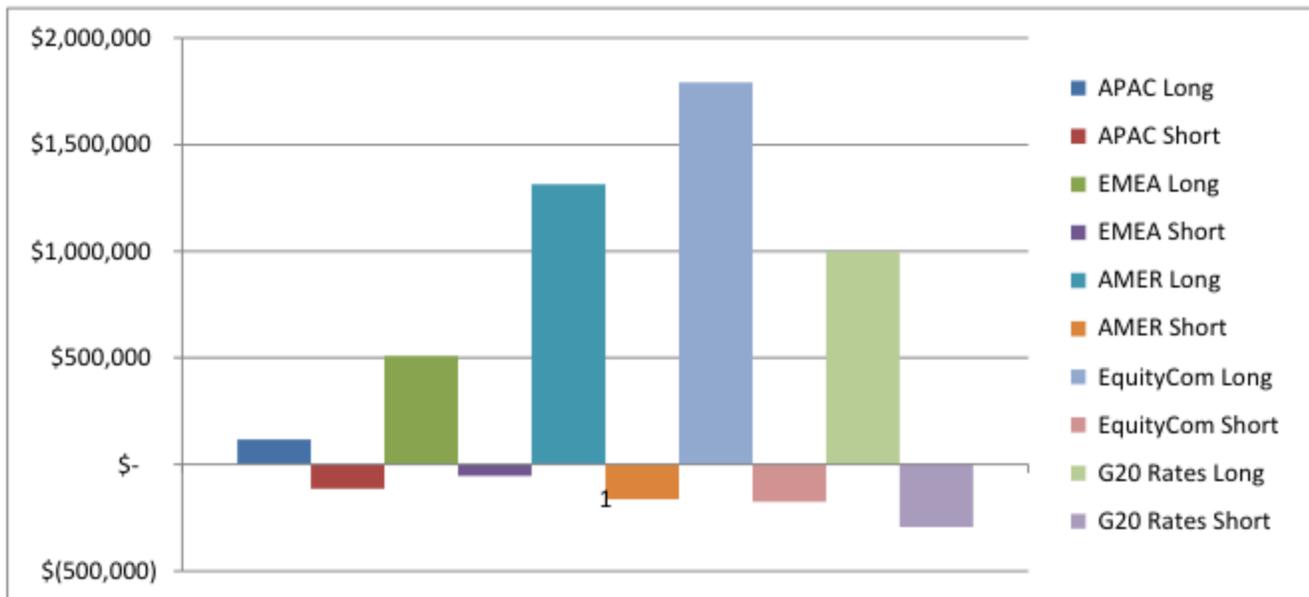
NAV Impact by Category & Exposure	
Listed Equity Long	-0.466%
Listed Equity Short	-0.024%
EquityCom Long	-0.329%
EquityCom Short	-0.015%
G20 Rates Long	0.399%
G20 Rates Short	-0.045%

ISEQ Index	25,506	1.42%
IE_TSY CREDIT	32,599	1.82%
STBCNZL Index	35,053	1.96%

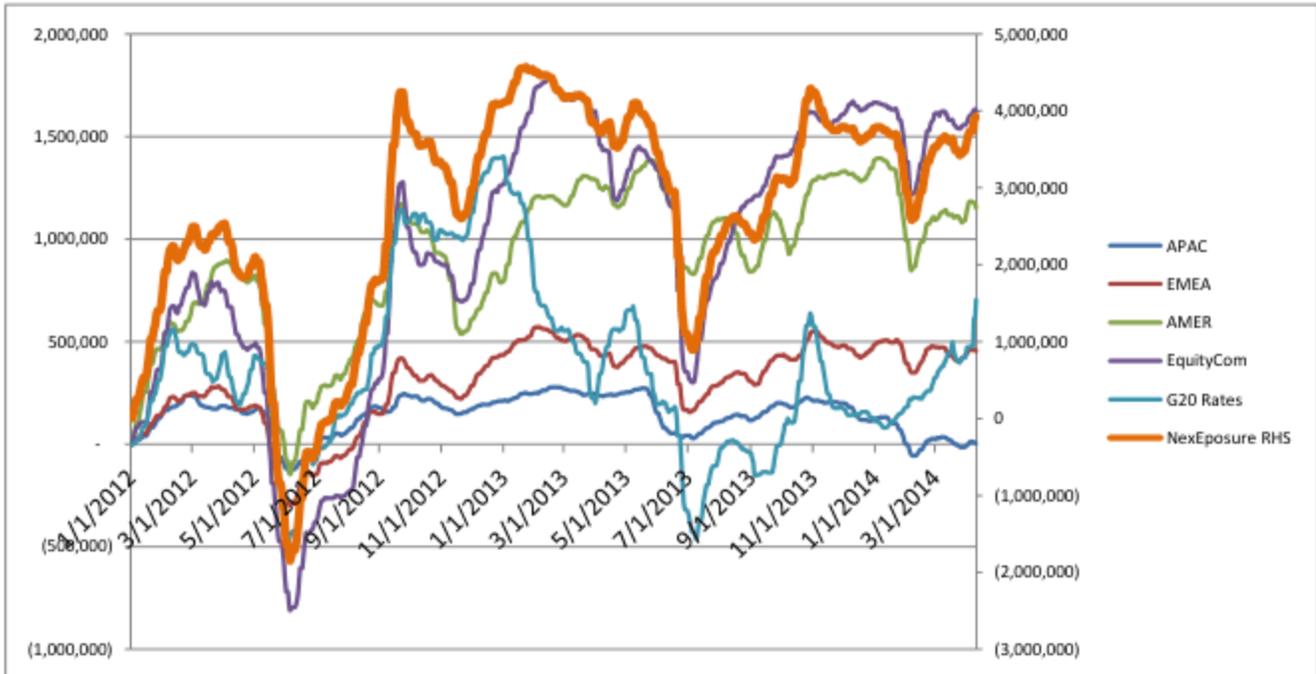
No. Names by Category

APAC Long	21
APAC Short	22
EMEA Long	72
EMEA Short	12
AMER Long	159
AMER Short	33
EquityCom Long	62
EquityCom Short	10
G20 Rates Long	16
G20 Rates Short	7
Total Long	330
Total Short	84

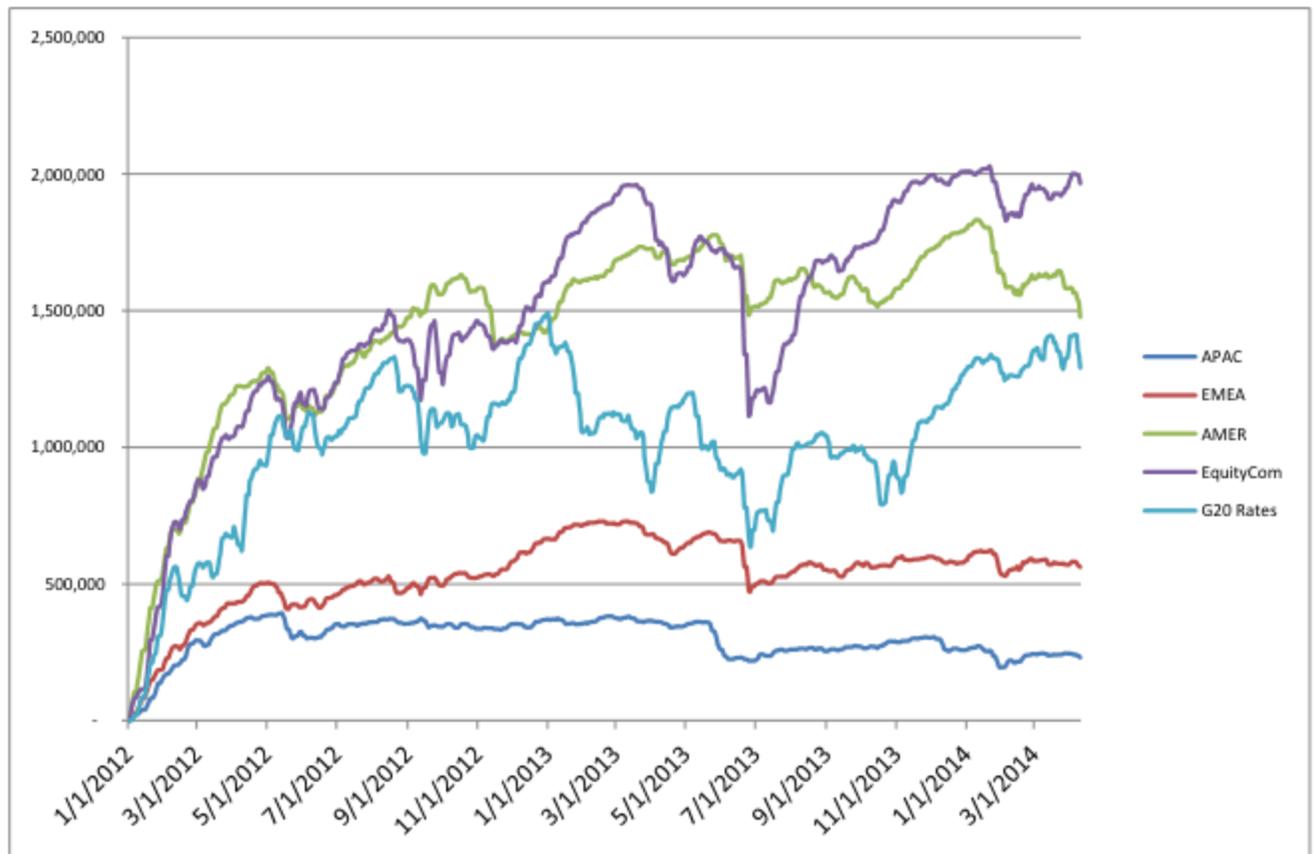
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



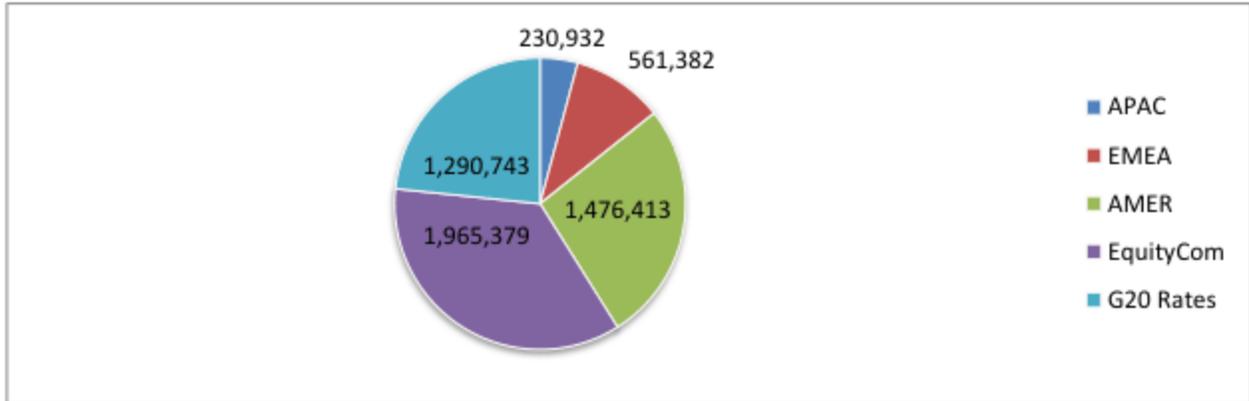
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



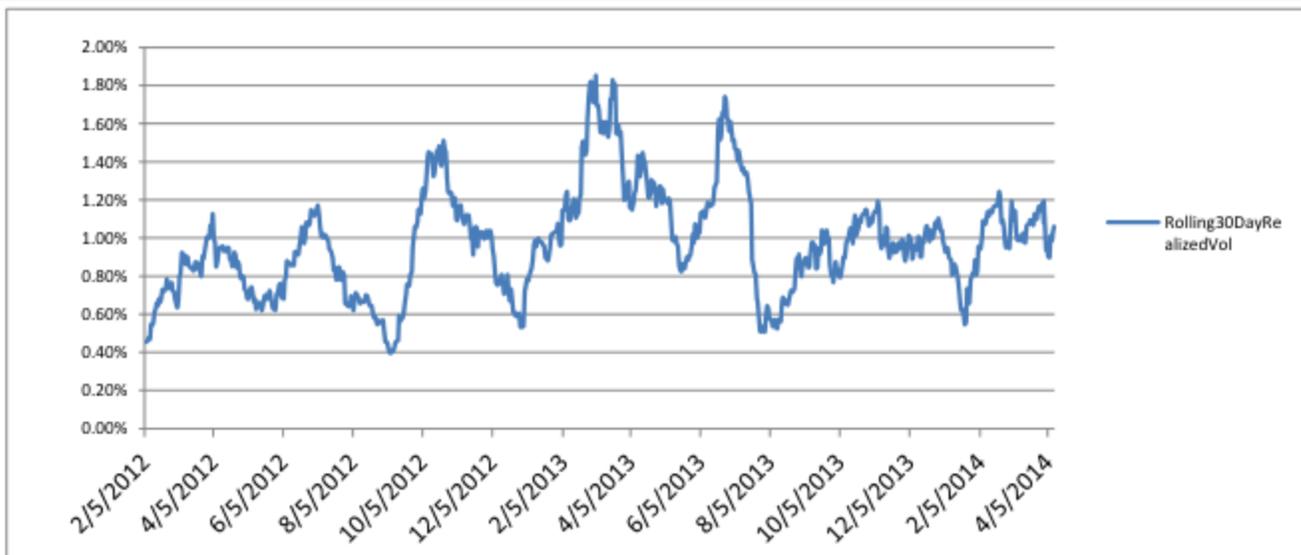
Current Gross Notional Risk by Category



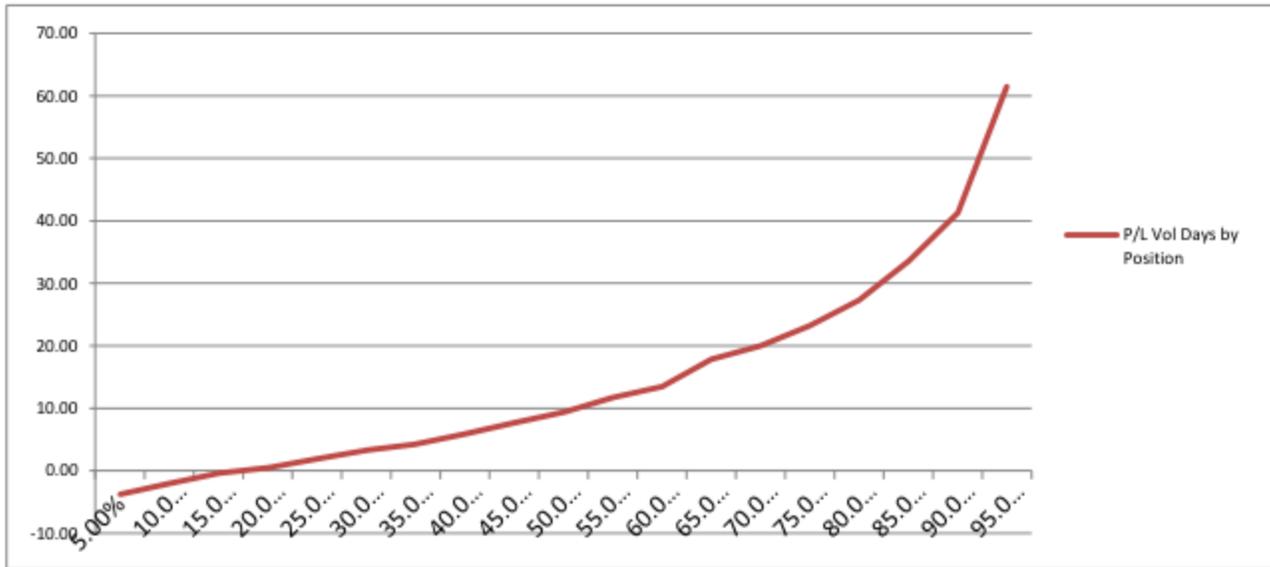
Performance Vs. MSCI World Index



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%	-11.19	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-3.77	(<7 Vol Days)	1.07%
10.00%	-2.03	MTM Gains(Losses) % of NAV "Significant"	
15.00%	-0.42	(>7 Vol Days)	46.58%
20.00%	0.46		
25.00%	1.89		
30.00%	3.27		
35.00%	4.24		
40.00%	5.89		
45.00%	7.70		
50.00%	9.35		
55.00%	11.74		
60.00%	13.46		
65.00%	17.83		
70.00%	19.98		
75.00%	23.21		
80.00%	27.33		
85.00%	33.54		
90.00%	41.28		
95.00%	61.52		
100.00%	198.38		

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	-	-		56.09		1.11%	-
005380 KS Equity	94	3,149	224.39	231.09	2.58	1.16%	(44.53)
005490 KS Equity	(392)	(3,782)	273.49	301.86	-8.16	1.27%	5.04
005930 KS Equity	(255)	(6,997)	1,278.17	1,324.76	-4.00	0.91%	(5.78)
012330 KS Equity	1,066	5,584	247.00	294.15	19.26	0.99%	(164.93)
1 HK Equity	969	10,664	15.95	17.40	9.12	1.00%	78.69
1299 HK Equity	152	5,954	4.79	4.91	3.25	0.79%	63.56
13 HK Equity	2,415	12,243	11.40	13.65	18.59	1.06%	221.36
16 HK Equity	(112)	(4,769)	12.66	12.96	-2.99	0.79%	(7.63)
27 HK Equity	(7)	123	9.65	9.16	-2.80	1.93%	3.90
2914 JP Equity	100	(4,719)	32.47	31.78	1.91	1.11%	(69.80)
3382 JP Equity	1	1,329	37.70	37.73	0.07	1.10%	8.73
4063 JP Equity	(131)	(4,536)	56.40	58.03	-2.40	1.20%	(90.56)
4502 JP Equity	(30)	546	46.88	44.44	-6.43	0.85%	2.17
4689 JP Equity	-	-		4.76		1.81%	-
5 HK Equity	(80)	(3,997)	10.17	10.37	-2.43	0.83%	(51.37)
5108 JP Equity	-	-		35.40		1.05%	-
5401 JP Equity	408	(5,511)	2.89	2.68	6.53	1.13%	(15.95)
6301 JP Equity	(103)	(2,812)	20.64	21.39	-3.41	1.07%	(25.92)
6752 JP Equity	170	829	9.01	10.86	13.03	1.57%	5.06
6902 JP Equity	-	-		47.45		1.44%	-
6954 JP Equity	891	6,393	157.65	179.63	10.44	1.34%	248.07
7201 JP Equity	(89)	(3,743)	8.85	9.06	-2.43	0.98%	(63.53)
7203 JP Equity	296	(5,260)	56.12	52.96	5.91	0.95%	61.28
7267 JP Equity	338	(4,885)	36.43	33.91	7.06	0.98%	(22.51)
762 HK Equity	(6)	(5,162)	1.38	1.38	-0.10	1.29%	(51.21)
7751 JP Equity	46	(6,865)	31.44	31.23	0.80	0.84%	(111.66)
8031 JP Equity	(67)	(4,776)	14.10	14.30	-1.17	1.21%	(99.72)
8058 JP Equity	4	(4,383)	18.31	18.30	0.10	0.95%	(68.34)
8306 JP Equity	209	(4,604)	5.65	5.40	3.57	1.28%	(66.38)
8316 JP Equity	41	(2,001)	41.49	40.64	1.41	1.45%	0.54
8411 JP Equity	-	-		1.98		0.73%	-
8604 JP Equity	196	(3,504)	6.60	6.23	4.53	1.23%	(45.56)
8801 JP Equity	-	-		30.17		1.44%	-
8802 JP Equity	354	(5,009)	24.84	23.08	4.13	1.71%	(16.38)
9020 JP Equity	204	(6,726)	75.20	72.91	2.50	1.22%	(24.66)
941 HK Equity	700	(11,819)	10.19	9.59	5.60	1.06%	(144.20)
9432 JP Equity	(188)	6,077	53.14	51.55	-2.50	1.24%	42.21
9433 JP Equity	-	-		51.82		1.22%	-
9437 JP Equity	138	(7,723)	15.62	15.34	1.89	0.95%	(106.69)
9983 JP Equity	(39)	2,541	368.99	363.43	-1.28	1.20%	(41.21)

9984 JP Equity	216	410	46.70	71.28	29.47	1.79%	(4.30)
AAPL US Equity	134	7,877	518.25	527.05	2.82	0.60%	1.65
ABB US Equity	614	6,661	23.59	25.76	11.05	0.83%	(69.08)
ABBN VX Equity	709	6,962	23.63	26.04	12.04	0.85%	21.45
ABBV US Equity	(95)	4,268	49.47	48.39	-1.72	1.29%	(153.74)
ABEV US Equity	-	-		7.64		0.94%	-
ABEV3 BZ Equity	-	-		7.72		0.92%	-
ABI BB Equity	358	8,021	102.78	107.36	5.63	0.79%	14.17
ABT US Equity	(146)	4,097	38.82	37.48	-5.04	0.71%	(9.40)
ABX CN Equity	14	(4,216)	19.01	18.94	0.23	1.45%	(30.38)
ABX US Equity	21	(4,063)	19.03	18.93	0.36	1.43%	(28.11)
ACA FP Equity	7,252	5,408	6.83	16.00	97.66	1.37%	4.04
ACE US Equity	247	6,435	95.44	99.10	7.74	0.50%	32.86
ACN US Equity	(80)	10,703	77.96	77.38	-0.91	0.83%	(77.11)
ADP US Equity	38	1,191	74.01	76.38	4.89	0.65%	12.61
AFL US Equity	(74)	3,645	63.59	62.33	-3.21	0.63%	(22.96)
AGN US Equity	618	9,698	110.56	117.60	6.24	1.02%	(183.22)
AI FP Equity	141	8,248	134.80	137.11	2.64	0.65%	53.23
AIG US Equity	131	4,012	48.66	50.25	3.63	0.90%	(30.98)
AIR FP Equity	2,171	3,341	42.47	70.07	61.50	1.06%	(63.18)
ALV GR Equity	323	2,209	146.70	168.17	18.58	0.79%	8.89
ALVG IX Equity	184	1,344	148.11	168.35	17.27	0.79%	7.16
AMGN US Equity	4,842	22,886	95.40	115.59	17.83	1.19%	(825.41)
AMT US Equity	755	10,655	76.29	81.69	12.18	0.58%	22.82
AMZN US Equity	123	(4,035)	331.67	321.58	2.44	1.25%	76.60
ANZ AU Equity	663	7,024	29.37	32.14	11.38	0.83%	107.09
APA US Equity	(41)	(6,870)	82.74	83.23	-0.97	0.61%	7.17
APC US Equity	-	-		97.44		1.27%	-
AXP US Equity	2,126	10,373	71.56	86.23	21.24	0.96%	(240.55)
AZN LN Equity	3,721	12,676	49.80	64.42	38.06	0.77%	168.04
AZN SS Equity	3,232	12,119	50.82	64.37	37.19	0.72%	130.76
AZN US Equity	3,525	12,812	50.30	64.14	37.78	0.73%	29.86
BA US Equity	-	-		124.71		0.83%	-
BAC US Equity	9,186	10,884	8.82	16.27	79.08	1.07%	(284.58)
BARC LN Equity	-	-		4.03		1.29%	-
BAS GR Equity	993	7,333	97.30	110.48	12.91	1.05%	106.98
BATS LN Equity	477	6,088	53.22	57.39	8.34	0.94%	35.69
BAX US Equity	(18)	1,904	73.24	72.57	-1.01	0.92%	(12.04)
BAYN GR Equity	6,823	9,406	76.64	132.22	73.47	0.99%	42.49
BBAS3 BZ Equity	(354)	(2,036)	9.07	10.64	-7.86	2.21%	(18.50)
BBD US Equity	-	-		14.67		1.63%	-
BBDC4 BZ Equity	-	-		14.72		1.63%	-
BBL US Equity	(200)	(2,434)	59.69	64.59	-8.02	1.02%	26.63
BBVA SM Equity	1,328	5,790	10.12	12.44	19.40	1.18%	(103.21)
BCE CN Equity	(60)	(2,658)	43.17	44.14	-3.84	0.58%	6.73
BCS US Equity	-	-		16.06		1.28%	-
BEN US Equity	6	1,957	52.34	52.50	0.26	1.14%	(25.42)

BG/ LN Equity	(298)	(4,379)	17.51	18.70	-9.70	0.70%	5.84
BHP AU Equity	301	6,689	34.33	35.87	3.89	1.15%	7.31
BHP US Equity	309	6,839	67.77	70.84	4.25	1.06%	(110.73)
BIIB US Equity	187	1,066	245.93	289.07	10.51	1.67%	(26.50)
BIL SJ Equity	-	(822)	32.31	32.31	0.00	1.07%	8.58
BK US Equity	174	8,609	32.86	33.53	2.56	0.79%	(96.46)
BLK US Equity	87	937	274.17	299.67	9.08	1.02%	(22.99)
BLT LN Equity	-	(838)	32.42	32.42	0.00	1.07%	5.37
BMO CN Equity	409	9,958	65.96	68.67	6.40	0.64%	(88.01)
BMW GR Equity	1,419	5,212	99.22	126.24	23.90	1.14%	1.56
BMY US Equity	-	-		49.52		1.14%	-
BN FP Equity	(58)	(1,473)	70.54	73.33	-4.90	0.81%	(0.65)
BNP FP Equity	1,477	5,498	61.78	78.38	21.22	1.27%	(44.20)
BNS CN Equity	166	7,633	57.74	58.99	3.54	0.61%	(82.83)
BP/ LN Equity	460	9,797	7.76	8.13	7.68	0.61%	79.50
BRK/B US Equity	418	11,056	118.69	123.17	5.93	0.64%	(48.27)
BSBR US Equity	723	(8,171)	6.18	5.64	6.00	1.47%	18.42
BUD US Equity	304	6,846	102.05	106.57	5.36	0.83%	(34.31)
BX US Equity	14	3,119	30.36	30.50	0.27	1.66%	(55.54)
C US Equity	-	-		46.48		1.05%	-
CA FP Equity	659	3,167	33.26	40.18	18.72	1.11%	7.70
CAT US Equity	1,988	13,589	89.53	102.63	21.52	0.68%	(13.16)
CBA AU Equity	745	11,185	68.68	73.26	9.37	0.71%	143.40
CBS US Equity	291	1,267	49.35	60.70	20.19	1.14%	(34.26)
CCL US Equity	336	7,821	36.20	37.76	4.46	0.96%	(50.07)
CELG US Equity	23	(3,342)	142.82	141.85	0.41	1.67%	67.94
CFR VX Equity	209	4,011	94.53	99.46	5.23	1.00%	90.36
CL US Equity	2,207	18,685	59.05	66.02	21.85	0.54%	119.19
CM CN Equity	472	8,334	82.53	87.20	9.27	0.61%	(78.00)
CMCSA US Equity	1,283	6,267	40.65	48.97	21.95	0.93%	(84.25)
CMCSK US Equity	3,948	12,096	36.26	48.10	35.51	0.92%	(125.89)
CNI US Equity	970	12,873	51.38	55.25	11.07	0.68%	(175.69)
CNQ CN Equity	1,022	10,254	36.60	40.25	13.66	0.73%	(36.97)
CNR CN Equity	958	12,425	51.30	55.25	11.40	0.68%	(180.33)
COF US Equity	642	6,770	68.55	75.05	11.68	0.81%	(81.55)
COP US Equity	(420)	(7,980)	66.64	70.15	-10.30	0.51%	95.76
COST US Equity	-	-		113.06		0.58%	-
COV LN Equity	-	5,151		#N/A N/A	0.00	0.31%	
COV US Equity	723	7,080	64.09	70.63	13.48	0.76%	(25.02)
CRM US Equity	(69)	2,054	56.82	54.97	-2.02	1.67%	(47.85)
CS FP Equity	1,413	4,310	19.39	25.75	30.39	1.08%	(1.24)
CSCO US Equity	-	-		22.78		0.81%	-
CSX US Equity	1,121	8,914	25.07	28.22	16.51	0.76%	(75.65)
CVE CN Equity	(94)	(6,269)	28.70	29.13	-2.05	0.73%	10.96
CVS US Equity	1,827	11,815	63.98	73.88	24.87	0.62%	(4.60)
CVX US Equity	(348)	(8,207)	112.39	117.16	-8.20	0.52%	99.16
D US Equity	1,971	12,764	60.42	69.75	27.40	0.56%	(74.74)

DAI GR Equity	7,186	13,908	62.20	94.34	38.72	1.33%	(637.74)
DBK GR Equity	-	-		44.83		1.29%	-
DD US Equity	2,802	12,908	54.93	66.86	33.61	0.65%	(119.37)
DDAIF US Equity	4,012	8,377	63.20	93.47	32.14	1.49%	(497.81)
DE US Equity	770	8,537	85.81	93.55	11.99	0.75%	41.62
DELL US Equity	-	6,820		#N/A N/A	0.00	0.07%	
DG FP Equity	4,569	10,090	51.66	75.05	61.74	0.73%	24.67
DGE LN Equity	62	1,933	30.69	31.68	4.07	0.79%	1.07
DHR US Equity	1,859	6,767	58.57	74.65	37.05	0.74%	(70.67)
DIS US Equity	1,472	9,908	68.36	78.52	15.09	0.98%	(219.77)
DISCA US Equity	(205)	5,110	83.18	79.97	-4.46	0.90%	(41.65)
DNB NO Equity	505	4,673	15.77	17.48	11.63	0.93%	21.96
DOW US Equity	2,194	7,188	36.88	48.13	33.12	0.92%	(97.52)
DPW GR Equity	188	660	29.41	37.76	19.20	1.48%	1.41
DTE GR Equity	2,524	8,885	12.27	15.75	27.22	1.04%	50.70
DTV US Equity	2,751	10,622	61.97	78.02	25.83	1.00%	(25.93)
DUK US Equity	-	-		71.89		0.53%	-
DVN US Equity	964	11,143	63.30	68.78	13.65	0.63%	99.87
EBAY US Equity	33	6,678	54.29	54.56	0.54	0.93%	(113.26)
ECL US Equity	51	9,210	105.22	105.80	0.78	0.71%	(74.68)
EDF FP Equity	6,643	9,189	23.45	40.40	84.26	0.86%	40.08
EMC US Equity	804	10,986	25.35	27.21	10.53	0.69%	(72.87)
EMR US Equity	(57)	7,744	66.96	66.47	-1.00	0.74%	(43.21)
ENB CN Equity	400	9,024	44.84	46.83	6.87	0.65%	(7.34)
ENEL IM Equity	2,288	8,087	4.39	5.64	25.76	1.10%	(92.70)
ENI IM Equity	592	9,949	24.06	25.49	8.77	0.68%	109.58
EOAN GR Equity	68	2,996	18.77	19.19	2.80	0.81%	4.49
EOG US Equity	2,065	5,841	145.68	197.18	45.63	0.77%	(6.37)
EPD US Equity	1,697	12,986	63.62	71.93	24.88	0.53%	2.57
ERICB SS Equity	587	7,934	12.51	13.44	8.46	0.88%	(32.29)
ESRX US Equity	883	9,815	66.69	72.69	11.85	0.76%	(149.13)
ETN US Equity	67	5,260	72.48	73.40	1.14	1.11%	(61.10)
F US Equity	(225)	(3,621)	14.82	15.73	-7.17	0.87%	36.17
FB US Equity	985	2,630	44.06	60.55	19.39	1.93%	(14.75)
FCX US Equity	32	3,763	33.05	33.34	0.68	1.27%	(59.17)
FDX US Equity	328	3,417	120.94	132.57	17.17	0.56%	(34.40)
FOX US Equity	(46)	3,508	32.25	31.83	-1.11	1.18%	(27.57)
FOXA US Equity	(49)	3,404	33.14	32.67	-1.18	1.23%	(16.82)
FP FP Equity	1,087	11,013	60.83	66.83	13.36	0.74%	(62.11)
G IM Equity	223	4,069	21.51	22.69	6.46	0.85%	(16.47)
GE US Equity	2,057	13,140	22.32	25.81	22.74	0.69%	1.18
GILD US Equity	2,975	1,663	24.02	66.99	99.12	1.80%	(235.53)
GIS US Equity	599	17,619	49.73	51.42	5.75	0.59%	71.28
GLE FP Equity	830	3,248	49.51	62.17	18.81	1.36%	(26.19)
GLEN LN Equity	(24)	(4,634)	5.24	5.27	-0.38	1.36%	11.44
GLW US Equity	3,379	11,635	16.25	20.97	30.41	0.96%	(110.29)
GM US Equity	88	(3,006)	34.67	33.65	2.97	0.98%	11.97

GOOG US Equity	2,731	11,040	878.06	1,095.26	22.50	1.10%	(282.66)
GS US Equity	-	-		156.97		1.02%	-
GSK LN Equity	84	5,707	26.22	26.61	1.90	0.78%	47.80
GSZ FP Equity	1,016	8,598	24.73	27.66	12.51	0.95%	30.41
HAL US Equity	1,133	6,395	49.49	58.26	20.42	0.87%	(24.20)
HD US Equity	1,689	10,667	66.67	77.23	25.07	0.63%	(63.13)
HMB SS Equity	-	-		42.13		0.94%	-
HON US Equity	6,036	11,930	61.10	92.01	72.04	0.70%	(119.29)
HPQ US Equity	2,301	7,393	25.45	33.37	25.57	1.22%	221.35
HSBA LN Equity	106	4,565	10.16	10.40	3.23	0.72%	63.56
IBE SM Equity	1,570	7,501	5.56	6.72	32.24	0.65%	(252.77)
IBM US Equity	124	5,009	192.83	197.62	3.55	0.70%	54.14
IMT LN Equity	1,662	12,188	36.36	41.32	19.33	0.71%	299.26
INTC US Equity	1,215	12,041	24.19	26.64	16.91	0.60%	(118.38)
ISP IM Equity	4,471	5,699	1.93	3.44	57.39	1.37%	(102.33)
ITUB US Equity	34	2,863	15.39	15.57	0.68	1.75%	38.21
ITUB4 BZ Equity	77	4,065	15.40	15.69	1.10	1.71%	83.47
ITW US Equity	3,013	14,011	67.84	82.43	28.68	0.75%	(122.19)
ITX SM Equity	(73)	(4,597)	147.96	150.30	-1.63	0.97%	9.29
JCI US Equity	329	2,396	41.02	46.66	12.46	1.10%	(25.13)
JNJ US Equity	5,135	15,364	73.04	97.45	63.29	0.53%	(185.31)
JPM US Equity	741	6,813	52.29	57.97	11.50	0.94%	(127.26)
KMB US Equity	389	8,961	107.19	111.84	8.01	0.54%	44.64
KMI US Equity	373	(8,600)	34.31	32.82	6.32	0.69%	4.95
KO US Equity	(49)	(6,962)	38.83	39.11	-1.70	0.42%	(41.18)
LBTYA US Equity	-	-		80.53		1.15%	-
LBTYK US Equity	-	-		77.93		1.00%	-
LIN GR Equity	85	8,087	198.03	200.12	1.63	0.65%	24.29
LLOY LN Equity	1,106	2,716	0.89	1.26	36.88	1.10%	27.84
LLY US Equity	27	4,536	58.93	59.28	0.87	0.69%	(42.56)
LMT US Equity	562	2,016	122.48	156.65	33.82	0.82%	(26.05)
LNKD US Equity	228	(2,835)	185.39	170.45	3.78	2.13%	71.66
LOW US Equity	(199)	7,829	48.38	47.18	-3.56	0.71%	1.07
LVS US Equity	1,730	6,808	61.33	76.92	17.99	1.41%	(56.99)
LYB US Equity	1,105	2,297	59.29	87.80	57.38	0.84%	(12.13)
MA US Equity	-	-		71.75		0.96%	-
MAERSKB DC Equity	6,233	14,148	8,212.58	11,830.56	38.12	1.16%	(124.76)
MC FP Equity	304	4,464	183.52	196.01	7.71	0.88%	199.95
MCD US Equity	(129)	(2,678)	94.88	99.44	-9.76	0.49%	(30.42)
MCK US Equity	55	2,181	164.92	169.08	2.56	0.99%	(23.26)
MDLZ US Equity	2,990	13,641	28.68	34.97	37.27	0.59%	57.03
MDT US Equity	8,314	20,811	43.22	60.49	52.72	0.76%	(315.53)
MET US Equity	1,118	7,556	44.37	50.93	14.39	1.03%	(167.94)
MFC CN Equity	3,294	6,402	12.38	18.74	61.65	0.83%	(197.79)
MHS US Equity	-	5,485		#N/A N/A	0.00	1.17%	
MMM US Equity	8,389	21,331	96.89	135.00	63.82	0.62%	(39.07)
MO US Equity	451	9,167	36.41	38.20	9.41	0.52%	27.72

MON US Equity	833	11,917	106.02	113.43	9.33	0.75%	(87.18)
MOS US Equity	-	-		48.17		0.82%	-
MRK US Equity	1,535	11,769	50.18	56.73	14.42	0.90%	27.73
MS US Equity	42	594	27.57	29.49	5.64	1.24%	(10.57)
MSFT US Equity	1,008	8,007	35.30	39.75	13.16	0.96%	(115.67)
MUV2 GR Equity	786	6,116	197.70	223.11	19.87	0.65%	71.84
NAB AU Equity	639	9,956	31.52	33.54	8.43	0.76%	121.73
NCM AU Equity	-	-		10.37		1.98%	-
NEE US Equity	4,681	14,649	72.62	95.83	42.23	0.76%	(128.15)
NEM US Equity	2,086	(7,392)	34.95	25.09	19.14	1.47%	(68.12)
NESN VX Equity	1,146	9,821	69.64	77.76	17.88	0.65%	45.86
NG/ LN Equity	1,947	12,963	11.93	13.72	31.55	0.48%	58.48
NKE US Equity	340	3,293	66.10	72.93	10.67	0.97%	(10.68)
NOK US Equity	4,257	4,498	3.96	7.71	69.53	1.36%	(12.80)
NOV US Equity	220	6,774	76.19	78.66	3.94	0.82%	24.55
NOVN VX Equity	5,942	18,291	63.81	84.53	39.91	0.81%	359.73
NOVOB DC Equity	908	9,444	40.35	44.23	11.28	0.85%	33.58
NSC US Equity	1,745	9,797	80.78	95.16	23.33	0.76%	(103.05)
NVS US Equity	4,566	15,510	65.07	84.23	35.94	0.82%	164.54
OGXP3 BZ Equity	5,062	(5,180)	4.43	0.10	49.66	1.97%	217.08
OR FP Equity	-	-		164.48		0.70%	-
ORA FP Equity	941	6,019	13.03	15.07	10.73	1.46%	54.41
ORCL US Equity	1,508	7,995	33.68	40.03	17.97	1.05%	(122.30)
OXY US Equity	(0)	7,355	95.04	95.04	-0.01	0.84%	(38.15)
PBR US Equity	(87)	(2,251)	13.30	13.81	-1.81	2.13%	(19.36)
PBR/A US Equity	(92)	(2,795)	13.87	14.32	-1.51	2.17%	(20.62)
PCLN US Equity	768	3,043	956.05	1,197.42	17.70	1.43%	(41.27)
PCP US Equity	(26)	1,702	253.78	249.91	-1.65	0.94%	(11.47)
PEP US Equity	184	8,118	82.28	84.15	4.59	0.49%	29.73
PETR3 BZ Equity	(139)	(2,338)	6.54	6.93	-2.53	2.36%	(31.03)
PETR4 BZ Equity	(106)	(3,123)	6.95	7.18	-1.39	2.44%	(40.17)
PFE US Equity	3,172	17,462	26.10	30.84	24.10	0.75%	(70.60)
PG US Equity	321	8,334	78.47	81.49	8.00	0.48%	(19.96)
PHIA NA Equity	-	-		35.76		1.05%	-
PM US Equity	151	(10,166)	85.47	84.20	2.41	0.61%	(65.60)
PNC US Equity	760	9,010	76.60	83.07	10.80	0.78%	(176.01)
POT CN Equity	-	-		33.88		0.94%	-
POT US Equity	-	-		33.87		0.89%	-
PRU LN Equity	7,761	10,521	12.76	22.18	66.27	1.11%	146.76
PSA US Equity	689	11,140	160.09	169.99	12.28	0.50%	(8.46)
PSX US Equity	1,194	6,030	64.65	77.45	22.26	0.89%	(63.37)
PX US Equity	2,259	16,340	113.54	129.24	25.93	0.53%	(76.96)
QCOM US Equity	2,230	12,547	66.83	78.70	21.67	0.82%	(155.72)
QQQ US Equity	4,096	15,936	68.46	86.05	36.50	0.70%	(242.73)
RAI US Equity	280	6,737	52.22	54.39	4.01	1.03%	65.62
RDS/A US Equity	42	6,119	73.47	73.97	1.40	0.49%	(2.12)
RDS/B US Equity	243	6,990	76.36	79.01	6.77	0.51%	1.12

RDSA LN Equity	309	4,675	34.83	37.14	13.23	0.50%	24.39
RDSA NA Equity	64	5,314	36.73	37.17	2.46	0.49%	29.83
RDSB LN Equity	316	6,969	37.90	39.62	7.97	0.57%	35.98
REGN US Equity	(117)	6,240	302.68	297.10	-1.14	1.64%	(80.02)
RIO AU Equity	120	3,506	59.40	61.43	2.91	1.18%	27.01
RIO LN Equity	176	4,819	54.83	56.83	2.82	1.29%	(28.05)
RIO US Equity	222	4,934	54.04	56.48	3.46	1.30%	(49.39)
ROG VX Equity	6,376	17,035	212.78	292.42	56.42	0.66%	204.64
RY CN Equity	176	8,293	65.48	66.87	3.93	0.54%	(50.90)
SAB LN Equity	717	8,541	48.28	52.33	8.94	0.94%	40.19
SAN FP Equity	(69)	(3,704)	103.67	105.60	-2.07	0.90%	(6.82)
SAN SM Equity	1,307	7,933	8.46	9.85	16.40	1.00%	(74.98)
SAN US Equity	882	6,290	8.45	9.63	12.74	1.10%	(101.06)
SAP GR Equity	40	5,241	80.60	81.21	0.85	0.89%	25.95
SAP US Equity	(5)	5,649	80.63	80.55	-0.10	0.93%	(21.09)
SBUX US Equity	(133)	2,446	74.88	71.01	-5.28	1.03%	(36.44)
SGO FP Equity	3,038	7,836	44.08	61.18	32.57	1.19%	50.86
SI US Equity	800	5,671	118.49	135.20	12.61	1.12%	(34.91)
SIE GR Equity	972	5,345	114.81	135.70	17.97	1.01%	4.21
SLB US Equity	1,484	7,174	81.27	98.08	29.53	0.70%	(40.61)
SMSN LI Equity	(206)	(7,500)	642.17	659.80	-2.78	0.99%	(94.57)
SO US Equity	185	8,428	43.50	44.46	3.73	0.59%	30.60
SPG US Equity	109	4,673	163.56	167.39	4.01	0.58%	11.79
SREN VX Equity	1,868	10,006	80.46	95.49	24.29	0.77%	182.96
STAN LN Equity	(105)	(6,124)	21.91	22.29	-1.57	1.10%	(28.27)
STL NO Equity	717	9,825	26.16	28.07	10.12	0.72%	78.70
STT US Equity	(150)	2,940	68.95	65.59	-4.25	1.20%	(51.74)
SU CN Equity	-	-	-	36.31	-	0.67%	-
SU FP Equity	538	6,518	84.31	91.27	7.80	1.06%	45.53
SU US Equity	-	-	-	36.30	-	0.68%	-
SWEDA SS Equity	387	6,088	24.78	26.35	5.19	1.22%	(114.00)
SYNN VX Equity	(555)	(8,069)	359.52	384.26	-9.88	0.70%	(112.93)
T US Equity	(89)	(3,172)	34.28	35.24	-4.61	0.61%	(28.96)
TD CN Equity	285	8,245	45.38	46.95	5.82	0.59%	(104.94)
TEF SM Equity	152	4,176	15.65	16.22	4.43	0.82%	(12.82)
TEF US Equity	131	3,406	15.52	16.11	4.34	0.88%	(34.52)
TGT US Equity	563	(10,717)	63.57	60.23	8.18	0.64%	190.95
TJX US Equity	2,101	7,594	46.52	59.39	36.09	0.77%	(85.21)
TLS AU Equity	301	7,919	4.60	4.78	6.47	0.59%	54.90
TLSN SS Equity	-	-	-	6.92	-	1.13%	-
TM US Equity	676	(6,829)	115.81	104.35	10.24	0.97%	214.14
TMO US Equity	8,789	10,218	63.59	118.28	100.46	0.86%	(154.05)
TOT US Equity	720	6,673	59.91	66.38	13.19	0.82%	(104.60)
TRP CN Equity	-	-	-	46.92	-	0.57%	-
TRV US Equity	102	7,567	84.17	85.31	2.76	0.49%	(9.19)
TSCO LN Equity	1,151	(7,398)	5.65	4.77	14.71	1.06%	4.65
TWC US Equity	687	5,234	120.22	136.01	14.34	0.92%	(76.56)

TWX US Equity	(194)	5,916	66.33	64.23	-3.38	0.97%	(122.50)
TXN US Equity	3,900	12,205	34.93	46.09	36.76	0.87%	(335.85)
TYC US Equity	10,192	24,080	29.17	41.51	57.64	0.73%	114.23
UBS US Equity	294	5,489	19.43	20.48	5.12	1.05%	(32.38)
UBSN VX Equity	307	5,158	19.51	20.67	6.09	0.98%	36.89
UCG IM Equity	3,151	5,391	5.58	8.85	34.22	1.71%	(88.40)
ULVR LN Equity	189	5,291	42.40	43.92	3.91	0.92%	12.77
UNA NA Equity	201	5,874	41.05	42.45	4.13	0.83%	22.28
UNH US Equity	2,585	10,192	64.28	80.59	33.49	0.76%	(83.82)
UNP US Equity	1,414	12,014	165.36	184.83	16.77	0.70%	(73.17)
UPS US Equity	3,202	14,806	79.87	97.15	46.44	0.47%	(109.30)
USB US Equity	2,646	14,238	34.71	41.16	27.21	0.68%	(297.96)
UTX US Equity	6,155	15,190	82.05	115.30	49.44	0.82%	(211.58)
V US Equity	1,524	2,528	126.50	202.75	61.67	0.98%	(59.21)
VALE US Equity	56	(3,908)	15.08	14.86	1.00	1.43%	27.70
VALE3 BZ Equity	26	(4,586)	15.04	14.96	0.36	1.59%	(5.19)
VIAB US Equity	3,580	9,272	60.42	83.74	40.87	0.94%	(209.34)
VIV FP Equity	183	2,668	26.19	27.99	8.22	0.83%	17.89
VMW US Equity	760	4,785	89.16	103.33	10.82	1.47%	(136.80)
VOD LN Equity	224	(3,679)	3.91	3.67	5.47	1.12%	(2.23)
VOD US Equity	235	(3,552)	39.03	36.44	5.92	1.12%	41.39
VOW3 GR Equity	158	1,833	253.13	274.92	7.13	1.21%	33.59
VRX CN Equity	528	1,611	92.95	123.42	18.40	1.78%	(48.47)
VRX US Equity	613	1,880	93.20	123.60	19.09	1.71%	(44.10)
VTI US Equity	532	5,134	86.91	95.91	19.30	0.54%	(48.59)
VWO US Equity	(96)	(2,899)	40.33	41.67	-3.81	0.87%	(11.24)
VZ US Equity	33	(6,121)	48.12	47.86	1.21	0.44%	(2.02)
WBC AU Equity	533	6,613	30.43	32.89	9.15	0.88%	78.56
WES AU Equity	399	8,616	38.65	40.44	7.06	0.66%	106.31
WFC US Equity	2,857	11,582	38.70	48.24	36.40	0.68%	(187.24)
WLP US Equity	3,037	10,369	74.31	96.08	34.58	0.85%	(133.69)
WMT US Equity	172	7,009	75.45	77.30	5.07	0.48%	(37.09)
WOW AU Equity	-	-		34.23		0.80%	-
XOM US Equity	961	13,076	90.48	97.13	11.99	0.61%	(1.94)
XTA LN Equity	-	2,180		#N/A N/A	0.00	2.25%	-
YHOO US Equity	-	-		33.66		1.57%	-
YUM US Equity	167	7,151	73.86	75.59	2.60	0.90%	(92.00)
ZURN VX Equity	(144)	7,208	293.65	287.89	-2.59	0.77%	15.80

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	16,144	62,272	1,455.70	1,833.08	43.05	0.60%	(1,637.68)
NDX Index	8,661	37,348	2,831.19	3,487.76	26.25	0.88%	(1,439.87)
RTY Index	9,535	31,950	868.48	1,127.66	32.11	0.93%	(1,155.28)

SPTSX Index	553	28,839	12,859.70	13,106.17	3.86	0.50%	(350.49)
MEXBOL Index	313	(26,146)	3,142.70	3,105.08	1.52	0.79%	226.27
IBOV Index	9	5,549	23,302.56	23,340.55	0.11	1.43%	54.28
MERVAL Index	(645)	(5,408)	725.60	812.20	-11.19	1.07%	(16.26)
UKX Index	3,334	39,963	10,288.22	11,146.55	13.55	0.62%	134.67
DAX Index	8,706	36,674	10,610.77	13,129.52	24.07	0.99%	7.61
CAC Index	1,794	20,042	5,625.44	6,129.01	11.26	0.79%	(20.94)
IBEX Index	9,601	39,644	11,555.30	14,353.74	26.13	0.93%	(426.06)
SMI Index	7,458	44,078	8,219.62	9,610.34	25.81	0.66%	409.35
FTSEMIB Index	7,256	25,266	23,118.99	29,758.58	26.53	1.08%	(249.92)
PSI20 Index	6,923	24,289	8,026.78	10,314.50	27.54	1.04%	(107.21)
ISEQ Index	25,506	40,099	4,246.25	6,947.25	65.02	0.98%	207.18
ICEXI Index	5,439	37,337	6.63	7.59	29.08	0.50%	340.75
AEX Index	6,441	42,240	484.27	558.12	21.58	0.71%	94.14
BEL20 Index	8,272	44,003	3,610.75	4,289.56	25.22	0.75%	19.99
LUXXX Index	11,496	40,811	1,665.29	2,134.40	45.31	0.62%	334.06
KFX Index	10,247	38,048	100.82	127.97	30.79	0.87%	(180.47)
HEX Index	8,176	40,933	8,513.92	10,214.51	21.60	0.92%	(39.02)
OMX Index	1,951	23,118	191.41	207.57	8.52	0.99%	(287.48)
ATX Index	241	9,226	3,409.40	3,498.51	2.18	1.20%	(5.30)
ASE Index	7,552	19,369	1,282.88	1,783.04	37.65	1.04%	(48.44)
OSEBX Index	2,452	24,683	85.16	93.62	14.12	0.70%	152.96
INDEXCF Index	740	(26,563)	39.61	38.50	1.34	2.08%	(483.00)
TOP40 Index	1,739	25,595	3,920.67	4,187.09	7.37	0.92%	230.66
SENSEX Index	1,075	27,288	362.49	376.78	5.35	0.74%	(57.91)
NKY Index	(16)	5,686	141.32	140.93	-0.30	0.93%	23.08
HSI Index	698	22,352	2,900.03	2,990.59	3.95	0.79%	347.50
SHCOMP Index	97	(33,700)	344.53	343.54	0.33	0.88%	(398.73)
KOSPI Index	1,436	29,082	1.85	1.94	6.92	0.71%	130.58
AS51 Index	1,219	21,983	4,890.10	5,161.22	7.56	0.73%	223.82
STBCNZL Index	35,053	73,231	444.47	657.22	118.15	0.41%	1,086.68
EEM US Equity	(64)	(2,448)	40.76	41.83	-2.85	0.92%	25.37
IYR US Equity	(35)	(3,862)	67.32	67.93	-1.77	0.51%	34.06
MDY US Equity	4,553	14,269	184.03	242.74	44.14	0.72%	(410.33)
JNK US Equity	(8)	5,353	41.26	41.20	-0.85	0.18%	(12.94)
XLF US Equity	5,215	13,610	15.57	21.54	54.96	0.70%	(435.41)
XLU US Equity	680	9,939	39.06	41.73	12.14	0.56%	(40.56)
XLK US Equity	2,004	12,860	30.80	35.60	20.74	0.75%	(342.65)
XLI US Equity	5,583	16,147	38.20	51.41	47.82	0.72%	(430.87)
XLP US Equity	291	10,839	41.85	42.97	7.04	0.38%	(110.28)
XLY US Equity	3,459	9,859	46.72	63.11	44.32	0.79%	(331.30)
XLE US Equity	277	7,840	85.67	88.70	5.48	0.64%	(112.80)
XLB US Equity	3,583	14,930	37.57	46.59	32.20	0.75%	(369.95)
XLV US Equity	10,882	24,346	38.87	56.24	53.55	0.83%	(1,174.65)
SXXP Index	6,773	43,407	400.51	463.01	22.83	0.68%	19.95
SXAP Index	11,123	28,526	520.28	723.15	31.05	1.26%	(528.79)
SXKP Index	4,480	47,032	366.14	401.01	12.75	0.75%	(173.06)

SX6P Index	6,468	35,490	354.71	419.36	31.60	0.58%	(168.47)
SXEP Index	1,979	38,769	447.48	470.32	8.79	0.58%	8.74
SXIP Index	11,664	28,923	222.31	311.96	49.71	0.81%	(46.86)
SXNP Index	5,406	28,384	482.69	574.62	22.58	0.84%	(55.35)
SX3P Index	1,128	20,506	666.44	703.11	8.46	0.65%	103.31
SXDP Index	23,331	61,075	609.16	841.86	60.75	0.63%	387.25
SX4P Index	3,081	25,840	917.36	1,026.75	13.46	0.89%	139.39
SX8P Index	2,871	17,778	343.07	398.47	19.29	0.84%	(35.66)
SXOP Index	12,214	40,520	380.28	494.90	32.34	0.93%	(27.50)
SXQP Index	549	26,331	793.71	810.25	2.96	0.70%	331.38
SXRP Index	(46)	14,083	434.80	433.39	-0.46	0.71%	(33.34)
SXMP Index	10,846	35,766	261.12	340.30	47.08	0.64%	32.97
SXTP Index	22,522	39,247	172.05	270.78	71.79	0.80%	212.22
SX7E Index	6,487	18,886	159.85	214.75	26.94	1.27%	(277.01)
SX5E Index	7,242	40,148	3,709.25	4,378.38	21.97	0.82%	(180.48)
SPGSCITR Index	(122)	(6,808)	4,922.21	5,010.48	-3.11	0.58%	8.74
XAG Curncy	2,414	(20,150)	22.78	20.05	13.70	0.87%	(186.89)
CO1 Comdty	325	(24,622)	108.90	107.46	1.65	0.80%	120.14
CL1 Comdty	1,247	29,347	99.19	103.40	4.63	0.92%	(59.06)
NG1 Comdty	3,911	16,608	3.77	4.66	12.17	1.93%	308.73
XAU Comdty	(484)	(24,602)	92.37	94.19	-2.64	0.74%	400.36
IBOXHY Index	3,173	53,418	220.12	233.20	80.10	0.07%	53.05
US_TSY CREDIT	(150)	(20,067)	757.73	763.41	-5.76	0.13%	(54.15)
CA_TSY CREDIT	4,931	(97,153)	1,269.35	1,204.92	12.89	0.39%	(246.29)
MX_TSY CREDIT	214	58,229	215.13	215.92	0.91	0.40%	171.02
AU_TSY CREDIT	725	43,335	1,489.95	1,514.86	3.65	0.46%	310.77
JP_TSY CREDIT	250	(47,742)	822.10	817.79	1.62	0.32%	(174.34)
MY_TSY CREDIT	(479)	(36,901)	167.72	169.90	-3.76	0.34%	(137.72)
SG_TSY CREDIT	(342)	(38,299)	219.11	221.07	-3.63	0.25%	(61.91)
AT_TSY CREDIT	4,210	77,381	357.33	376.77	21.16	0.26%	628.47
BE_TSY CREDIT	5,230	77,405	476.81	509.03	28.27	0.24%	649.55
FI_TSY CREDIT	3,982	80,015	348.46	365.80	20.00	0.25%	603.63
FR_TSY CREDIT	4,591	75,943	1,676.71	1,778.07	24.24	0.25%	627.63
DE_TSY CREDIT	3,366	75,554	1,241.62	1,296.93	17.36	0.26%	578.03
IE_TSY CREDIT	32,599	78,270	336.92	477.25	198.38	0.21%	626.10
IT_TSY CREDIT	9,191	54,986	1,616.07	1,886.20	66.92	0.25%	364.41
NL_TSY CREDIT	4,001	78,610	1,327.30	1,394.85	20.09	0.25%	613.96
ES_TSY CREDIT	11,262	50,187	392.28	480.31	86.91	0.26%	338.32
DK_TSY CREDIT	3,455	67,396	729.23	766.61	17.59	0.29%	519.49
NO_TSY CREDIT	335	30,799	343.21	346.94	3.40	0.32%	256.96
PL_TSY CREDIT	1,549	27,617	424.62	448.44	18.94	0.30%	138.54
ZA_TSY CREDIT	(310)	(13,260)	83.13	85.07	-3.11	0.75%	(149.36)
SE_TSY CREDIT	165	(39,490)	466.17	464.22	1.26	0.33%	14.52
CH_TSY CREDIT	4,130	65,265	1,004.77	1,068.35	22.49	0.28%	347.29
GB_TSY CREDIT	1,857	56,841	1,489.15	1,537.81	9.62	0.34%	470.17