

Current Date:	4/11/2014	Change on Day:	-1.77%
Total Return since 1/1/12:	75.95%	MSCI World Change on Day	-1.07%
T12M Return:	28.05%	No of Positions (+MTM) on Day	92
T90 Day Return:	-3.38%	No of Positions (-MTM) on Day	329
T30 Day Return:	-4.69%	Current No. of Positions:	422
Current Long Exposure @ Cost:	4,760,684	Current Leverage (Gross Exposures):	3.22
Current Short Exposure @ Cost:	(902,579)		
Net Exposure:	3,858,104		
Starting Capital:	1,000,000		
Current NAV:	1,759,492		

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:	1.11
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%	43 Positions		25.39%

CO1 Comdty	(24,622)	0.43%	AEX Index	5,717	0.32%
MEXBOL Index	(26,146)	0.46%	HON US Equity	5,775	0.33%
ZA_TSY CREDIT	(26,519)	0.47%	ROG VX Equity	5,815	0.33%
INDEXCF Index	(26,563)	0.47%	UTX US Equity	5,964	0.34%
SHCOMP Index	(33,700)	0.60%	SX6P Index	6,072	0.35%
JP_TSY CREDIT	(35,807)	0.63%	SXXP Index	6,110	0.35%
SE_TSY CREDIT	(39,490)	0.70%	SX7E Index	6,202	0.35%
US_TSY CREDIT	(40,135)	0.71%	EDF FP Equity	6,396	0.36%
SPX Index	62,272	1.10%	BAYN GR Equity	6,443	0.37%
CH_TSY CREDIT	65,972	1.16%	PSI20 Index	6,552	0.37%
DK_TSY CREDIT	67,396	1.19%	DAI GR Equity	6,668	0.38%
STBCNZL Index	73,231	1.29%	SX5E Index	6,730	0.38%
MY_TSY CREDIT	(73,802)	1.30%	SMI Index	6,800	0.39%
SG_TSY CREDIT	(76,599)	1.35%	ASE Index	6,875	0.39%
DE_TSY CREDIT	76,711	1.35%	FTSEMIB Index	6,930	0.39%
FR_TSY CREDIT	76,756	1.36%	ACA FP Equity	6,940	0.39%
AT_TSY CREDIT	77,381	1.37%	PRU LN Equity	7,428	0.42%
BE_TSY CREDIT	77,996	1.38%	HEX Index	7,551	0.43%
IE_TSY CREDIT	78,270	1.38%	MDT US Equity	7,801	0.44%
NL_TSY CREDIT	78,610	1.39%	BEL20 Index	7,813	0.44%
FI_TSY CREDIT	80,015	1.41%	MMM US Equity	7,942	0.45%
CA_TSY CREDIT	(97,153)	1.72%	DAX Index	8,069	0.46%
			NDX Index	8,122	0.46%
			TMO US Equity	8,453	0.48%
			BAC US Equity	8,710	0.50%
			RTY Index	8,938	0.51%
			IBEX Index	9,013	0.51%
			IT_TSY CREDIT	9,035	0.51%
			TYC US Equity	9,589	0.54%
			KFX Index	9,665	0.55%
			SXMP Index	10,057	0.57%
			XLV US Equity	10,550	0.60%
			SXAP Index	10,697	0.61%
			ES_TSY CREDIT	11,174	0.64%
			SXIP Index	11,200	0.64%
			LUXXX Index	11,216	0.64%
			SXOP Index	11,582	0.66%
			SPX Index	15,400	0.88%
			SXTP Index	21,055	1.20%
			SXDP Index	21,872	1.24%

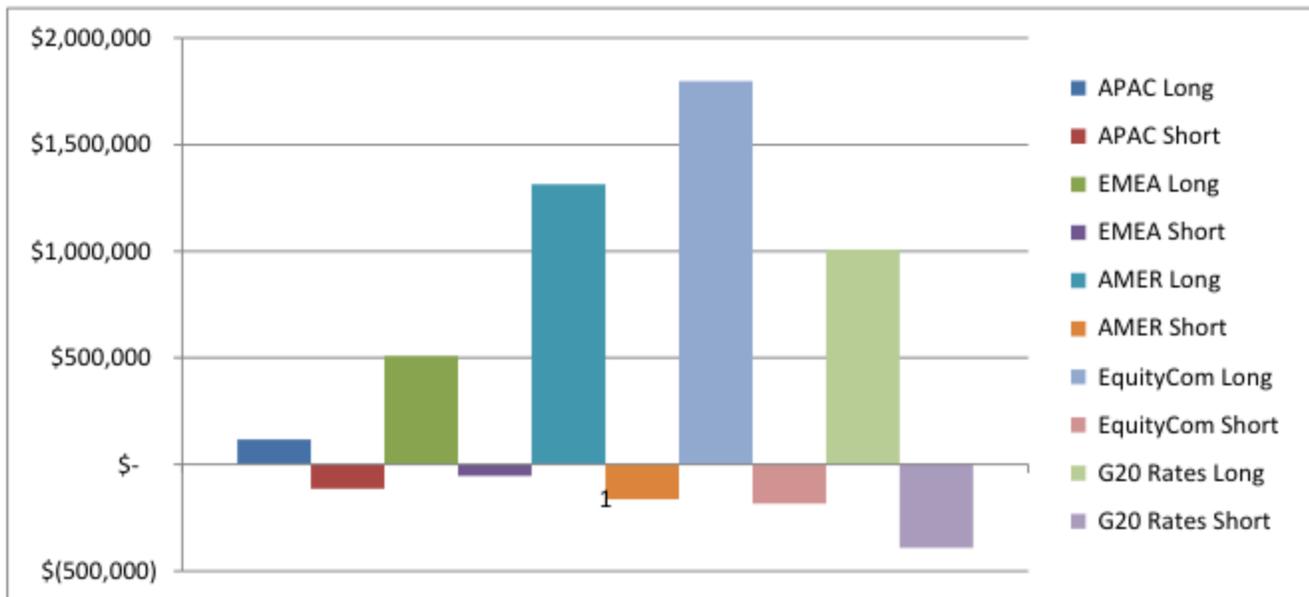
NAV Impact of MTM by Category & Exposure	
Listed Equity Long	-1.714%
Listed Equity Short	0.220%
EquityCom Long	-1.352%
EquityCom Short	0.054%
G20 Rates Long	0.007%
G20 Rates Short	0.044%

ISEQ Index	24,723	1.41%
IE_TSY CREDIT	32,601	1.85%
STBCNZL Index	34,540	1.96%

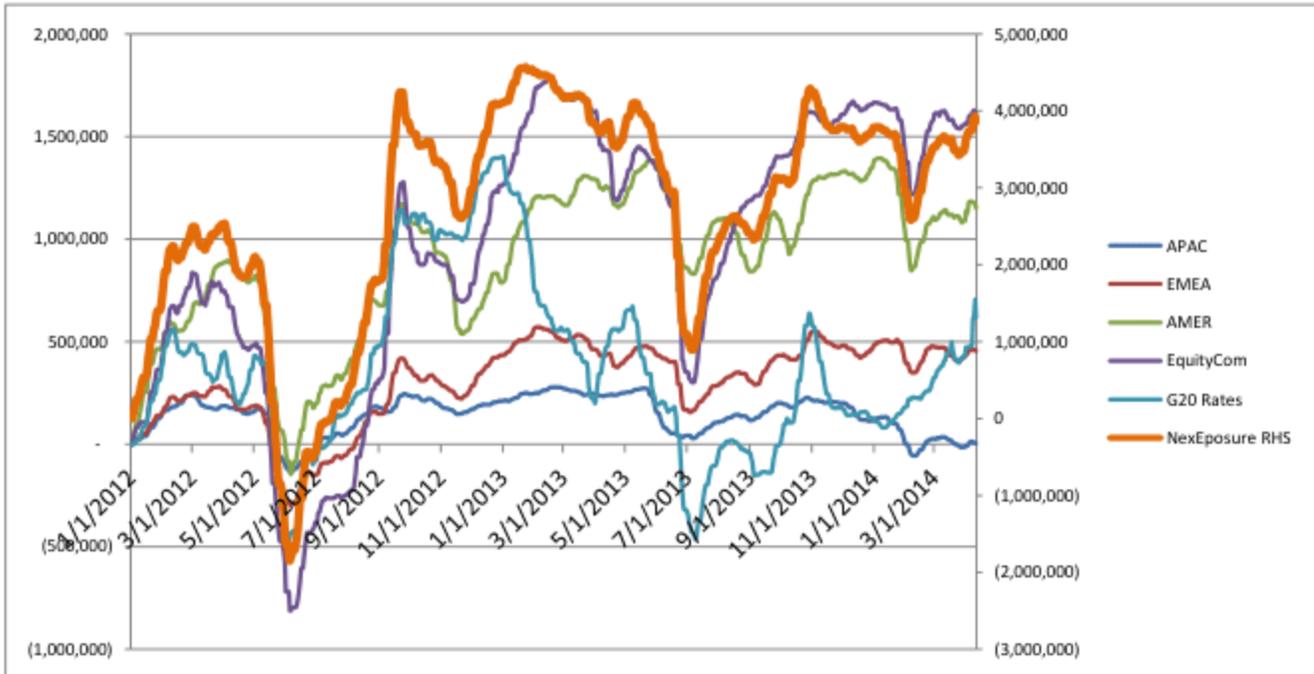
No. Names by Category

APAC Long	23
APAC Short	22
EMEA Long	73
EMEA Short	12
AMER Long	164
AMER Short	33
EquityCom Long	62
EquityCom Short	10
G20 Rates Long	16
G20 Rates Short	7
Total Long	338
Total Short	84

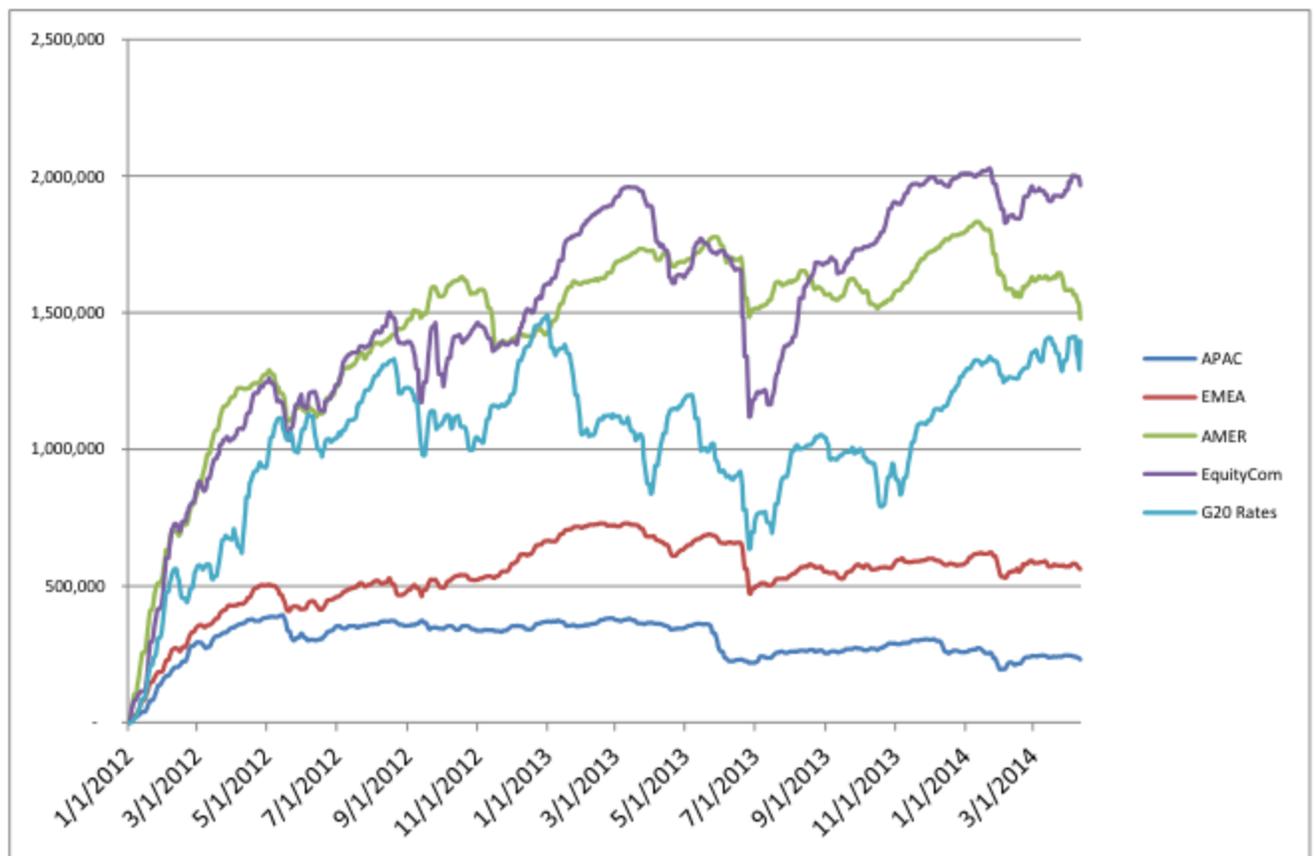
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



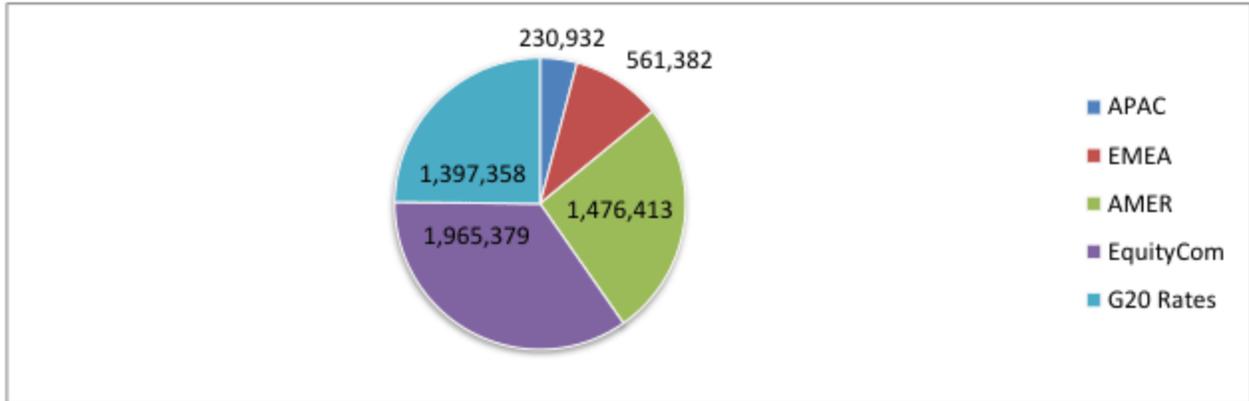
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



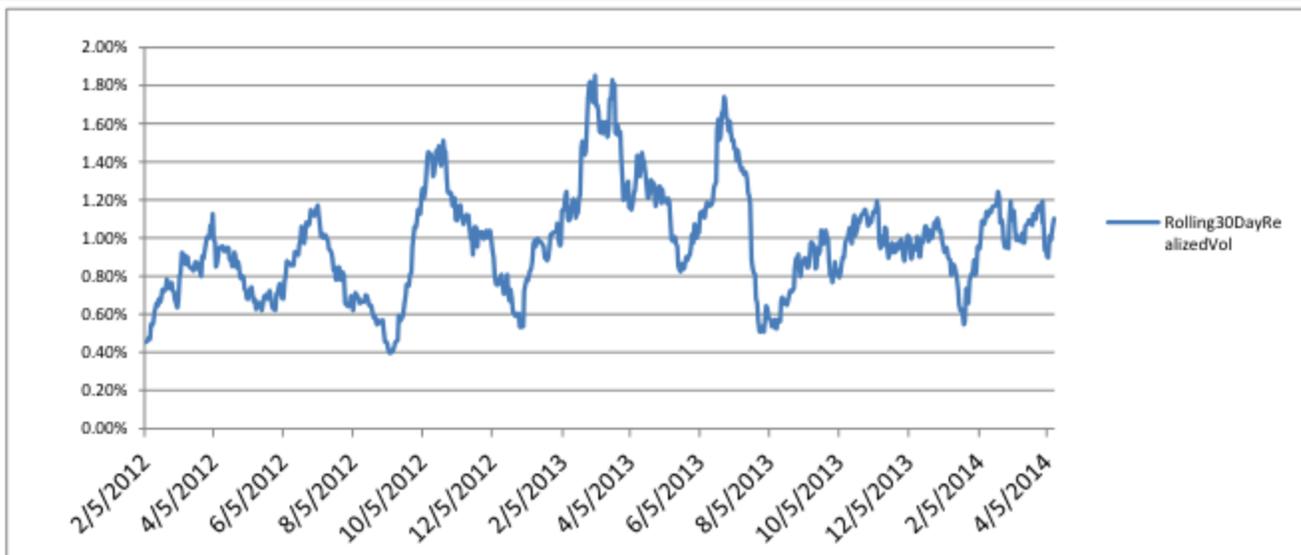
Current Gross Notional Risk by Category



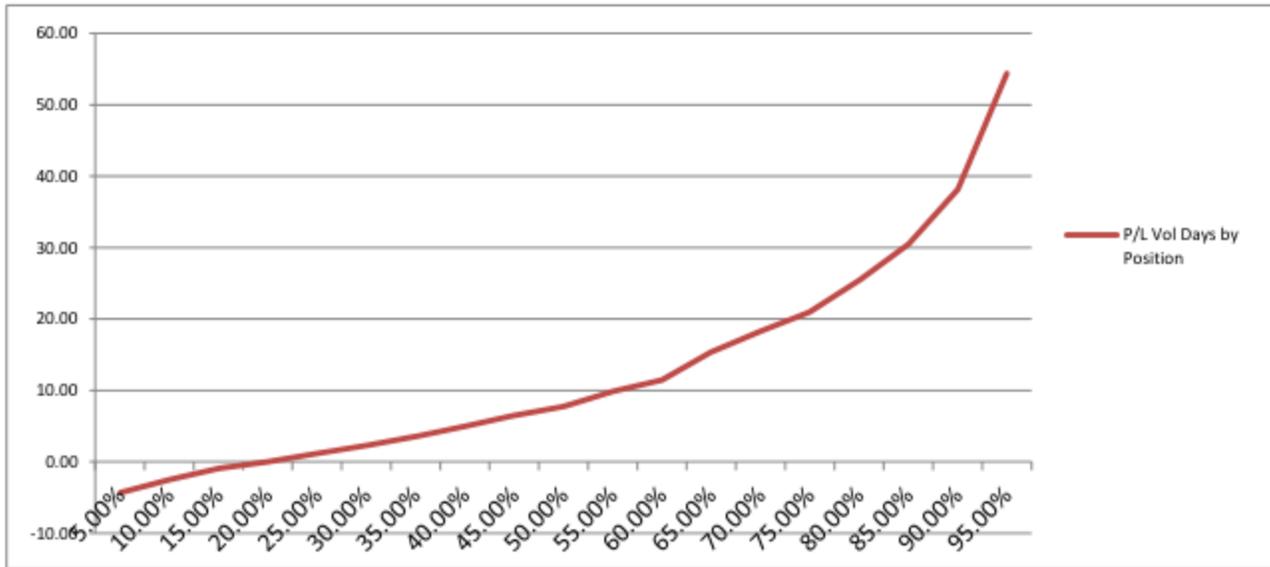
Performance Vs. MSCI World Index



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
0.00%	-12.50
5.00%	-4.34
10.00%	-2.49
15.00%	-0.93
20.00%	0.00
25.00%	1.18
30.00%	2.31
35.00%	3.57
40.00%	4.99
45.00%	6.48
50.00%	7.74
55.00%	9.86
60.00%	11.48
65.00%	15.39
70.00%	18.31
75.00%	20.97
80.00%	25.41
85.00%	30.48
90.00%	38.16
95.00%	54.43
100.00%	200.10

MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	1.23%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	44.32%

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	-	-		56.75		1.11%	-
005380 KS Equity	114	3,149	224.39	232.48	3.13	1.15%	19.70
005490 KS Equity	(386)	(3,782)	273.49	301.38	-8.38	1.22%	5.46
005930 KS Equity	(184)	(6,997)	1,278.17	1,311.75	-2.79	0.94%	66.91
012330 KS Equity	974	5,584	247.00	290.09	17.51	1.00%	(90.46)
1 HK Equity	1,047	10,664	15.95	17.52	10.29	0.95%	78.62
1299 HK Equity	373	5,954	4.79	5.09	6.96	0.90%	228.78
13 HK Equity	2,755	12,243	11.40	13.97	20.97	1.07%	347.71
16 HK Equity	(65)	(3,179)	12.66	12.92	-2.62	0.78%	9.52
27 HK Equity	(6)	123	9.65	9.19	-2.66	1.90%	0.43
2914 JP Equity	231	(4,719)	32.47	30.88	4.22	1.16%	140.19
3382 JP Equity	(23)	1,329	37.69	37.04	-1.56	1.12%	(23.88)
4063 JP Equity	(78)	(4,536)	56.40	57.37	-1.39	1.24%	50.84
4502 JP Equity	(38)	546	46.79	43.75	-7.69	0.90%	(7.87)
4689 JP Equity	-	460	4.58	4.58	0.00	1.88%	(17.01)
5 HK Equity	(111)	(3,997)	10.17	10.45	-3.27	0.85%	(29.22)
5108 JP Equity	-	-		34.67		1.05%	-
5401 JP Equity	502	(5,511)	2.89	2.63	7.63	1.19%	110.63
6301 JP Equity	(30)	(2,812)	20.64	20.86	-0.93	1.15%	69.52
6752 JP Equity	144	829	9.01	10.58	11.18	1.56%	(24.74)
6902 JP Equity	-	-		46.33		1.44%	-
6954 JP Equity	747	6,393	6,392.98	176.07	8.74	1.34%	(141.51)
7201 JP Equity	0	(3,743)	(3,742.97)	8.85	0.00	1.03%	87.07
7203 JP Equity	371	(5,260)	(5,259.85)	52.16	7.12	0.99%	84.94
7267 JP Equity	384	(4,885)	(4,885.01)	33.57	7.78	1.01%	53.04
762 HK Equity	(8)	(5,162)	(5,161.69)	1.38	-0.12	1.26%	(1.49)
7751 JP Equity	155	(6,865)	(6,865.02)	30.73	2.56	0.88%	111.77
8031 JP Equity	3	(4,776)	(4,775.88)	14.09	0.05	1.24%	69.70
8058 JP Equity	85	(4,383)	(4,383.01)	17.96	1.98	0.98%	82.90
8306 JP Equity	340	(4,604)	(4,603.66)	5.23	5.48	1.35%	147.25
8316 JP Equity	81	(2,001)	(2,000.57)	39.80	2.75	1.48%	43.25
8411 JP Equity				1.95			-
8604 JP Equity	324	(3,504)	(3,504.39)	5.99	6.87	1.34%	148.12
8801 JP Equity				29.34			-
8802 JP Equity	504	(5,009)	24.84	22.34	5.82	1.73%	177.83
9020 JP Equity	295	(6,726)	75.20	71.90	3.61	1.22%	98.12
941 HK Equity	648	(11,819)	10.19	9.63	5.11	1.07%	(58.24)
9432 JP Equity	(276)	6,077	53.08	50.78	-3.58	1.27%	(86.46)
9433 JP Equity	-	636	49.90	49.90	0.00	1.36%	(23.47)
9437 JP Equity	252	(7,723)	15.62	15.11	3.30	0.99%	120.00
9983 JP Equity	(229)	2,541	366.07	335.78	-6.37	1.42%	(175.90)

9984 JP Equity	182	410	46.70	67.43	22.79	1.95%	(31.96)
AAPL US Equity	25	7,877	518.25	519.87	0.50	0.63%	(107.65)
ABB US Equity	555	6,661	23.59	25.56	10.03	0.83%	(58.40)
ABBN VX Equity	595	6,962	23.63	25.65	9.88	0.87%	(111.93)
ABBV US Equity	(258)	4,268	49.31	46.50	-4.36	1.39%	(156.84)
ABEV US Equity				7.74			-
ABEV3 BZ Equity				7.79			-
ABI BB Equity	252	8,454	102.94	106.01	3.68	0.81%	(109.25)
ABT US Equity	(194)	4,097	38.78	37.03	-6.41	0.74%	(47.12)
ABX CN Equity	36	(4,216)	19.01	18.85	0.60	1.41%	22.04
ABX US Equity	44	(4,063)	19.03	18.82	0.78	1.39%	23.19
ACA FP Equity	6,940	5,408	6.83	15.60	92.96	1.38%	(304.62)
ACE US Equity	254	6,435	95.44	99.20	8.57	0.46%	6.92
ACN US Equity	(141)	10,703	77.95	76.94	-1.56	0.84%	(60.51)
ADP US Equity	3	1,191	74.01	74.20	0.34	0.74%	(34.09)
AFL US Equity	(131)	3,645	63.54	61.33	-5.70	0.63%	(56.24)
AGN US Equity	859	9,698	110.56	120.35	8.09	1.09%	246.50
AI FP Equity	41	8,248	134.80	135.47	0.76	0.65%	(99.31)
AIG US Equity	70	4,012	48.66	49.52	1.95	0.90%	(59.65)
AIR FP Equity	2,072	3,341	42.47	68.82	55.64	1.11%	(96.78)
ALV GR Equity	288	2,209	146.70	165.80	16.90	0.77%	(35.09)
ALVG IX Equity	159	1,344	148.11	165.64	15.10	0.78%	(24.25)
AMGN US Equity	4,331	22,886	95.40	113.46	15.86	1.19%	(501.60)
AMT US Equity	641	10,655	76.29	80.88	9.79	0.61%	(112.43)
AMZN US Equity	233	(4,035)	331.67	312.50	4.45	1.30%	120.58
ANZ AU Equity	596	7,345	29.47	31.86	9.51	0.85%	(69.25)
APA US Equity	42	(6,870)	82.74	82.23	0.93	0.65%	82.56
APC US Equity				96.97			-
AXP US Equity	1,894	10,373	71.56	84.63	18.59	0.98%	(227.17)
AZN LN Equity	3,384	12,676	49.80	63.10	31.84	0.84%	(330.44)
AZN SS Equity	2,943	12,119	50.82	63.16	31.73	0.77%	(284.30)
AZN US Equity	3,200	12,812	50.30	62.86	31.88	0.78%	(318.34)
BA US Equity				122.55			-
BAC US Equity	8,710	10,884	8.82	15.88	71.38	1.12%	(465.24)
BARC LN Equity				3.97			-
BAS GR Equity	820	7,333	97.30	108.19	10.42	1.07%	(169.17)
BATS LN Equity	425	6,088	53.22	56.93	7.76	0.90%	(52.16)
BAX US Equity	(24)	1,904	73.24	72.31	-1.42	0.90%	(6.57)
BAYN GR Equity	6,443	9,406	76.64	129.13	69.24	0.99%	(370.80)
BBAS3 BZ Equity	(287)	(1,629)	9.07	10.66	-8.18	2.15%	(2.48)
BBD US Equity				14.84			-
BBDC4 BZ Equity				14.85			-
BBL US Equity	(169)	(2,434)	59.69	63.83	-6.60	1.05%	26.74
BBVA SM Equity	1,193	5,790	10.12	12.20	16.72	1.23%	(132.33)
BCE CN Equity	(100)	(5,315)	43.17	43.99	-3.36	0.56%	18.24
BCS US Equity				15.77			-
BEN US Equity	(17)	1,957	52.34	51.90	-0.74	1.14%	(22.12)

BG/ LN Equity	(252)	(4,379)	17.51	18.52	-8.00	0.72%	40.87
BHP AU Equity	197	6,689	34.33	35.34	2.46	1.20%	(101.99)
BHP US Equity	264	6,839	67.77	70.39	3.57	1.08%	(44.87)
BIIB US Equity	156	1,066	245.93	281.88	8.38	1.74%	(30.36)
BIL SJ Equity	11	(840)	32.31	31.90	1.14	1.10%	10.69
BK US Equity	70	8,609	32.86	33.13	1.02	0.80%	(102.80)
BLK US Equity	69	937	274.17	294.31	6.94	1.06%	(17.98)
BLT LN Equity	13	(857)	32.42	31.94	1.35	1.10%	12.87
BMO CN Equity	361	10,488	66.07	68.35	5.46	0.63%	(50.40)
BMW GR Equity	1,347	5,212	99.22	124.86	22.72	1.14%	(71.60)
BMY US Equity	-	729	49.07	49.07	0.00	1.18%	(6.70)
BN FP Equity	(121)	(2,947)	70.54	73.42	-5.11	0.80%	(3.43)
BNP FP Equity	1,309	5,498	61.78	76.49	18.21	1.31%	(164.33)
BNS CN Equity	106	7,633	57.74	58.54	2.25	0.62%	(59.78)
BP/ LN Equity	283	9,797	7.76	7.99	4.40	0.66%	(173.66)
BRK/B US Equity	304	11,056	118.69	121.95	4.35	0.63%	(112.58)
BSBR US Equity	690	(8,171)	6.18	5.66	5.96	1.42%	(38.83)
BUD US Equity	250	6,846	102.05	105.78	4.45	0.82%	(53.04)
BX US Equity	(89)	3,119	30.34	29.50	-1.66	1.71%	(99.23)
C US Equity				45.78			-
CA FP Equity	605	3,167	33.26	39.61	16.96	1.13%	(53.03)
CAT US Equity	1,824	13,589	89.53	101.54	18.88	0.71%	(162.84)
CBA AU Equity	655	11,185	68.68	72.71	8.30	0.71%	(89.36)
CBS US Equity	253	1,267	49.35	59.20	17.07	1.17%	(37.54)
CCL US Equity	175	7,821	36.20	37.01	2.29	0.98%	(158.14)
CELG US Equity	92	(3,342)	142.82	138.89	1.61	1.71%	71.51
CFR VX Equity	159	4,011	94.53	98.28	3.85	1.03%	(49.34)
CL US Equity	2,071	18,685	59.05	65.59	21.39	0.52%	(135.87)
CM CN Equity	445	8,742	82.73	86.93	9.06	0.56%	(27.94)
CMCSA US Equity	1,171	6,267	40.65	48.24	19.78	0.94%	(110.70)
CMCSK US Equity	3,759	12,096	36.26	47.53	33.84	0.92%	(186.28)
CNI US Equity	844	12,873	51.38	54.75	9.81	0.67%	(124.69)
CNQ CN Equity	852	10,512	36.67	39.64	10.91	0.74%	(171.16)
CNR CN Equity	850	12,425	51.30	54.80	10.36	0.66%	(107.33)
COF US Equity	539	6,770	68.55	74.01	9.90	0.81%	(101.66)
COP US Equity	(415)	(6,384)	66.64	70.97	-12.50	0.52%	(69.87)
COST US Equity	-	-		112.13		0.58%	-
COV LN Equity	-	5,151		#N/A N/A	0.00	0.31%	
COV US Equity	577	7,080	64.09	69.31	10.43	0.78%	(143.09)
CRM US Equity	(121)	2,054	56.69	53.54	-3.55	1.66%	(50.20)
CS FP Equity	1,273	4,310	19.39	25.12	26.23	1.13%	(136.73)
CSCO US Equity				22.63			-
CSX US Equity	1,058	8,914	25.07	28.05	16.14	0.74%	(62.01)
CVE CN Equity	(58)	(4,179)	28.70	29.09	-2.09	0.66%	5.07
CVS US Equity	1,629	11,815	63.98	72.80	22.27	0.62%	(195.84)
CVX US Equity	(361)	(8,207)	112.39	117.34	-8.64	0.51%	(12.09)
D US Equity	1,908	12,764	60.42	69.45	26.18	0.57%	(63.16)

DAI GR Equity	6,668	13,908	62.20	92.03	34.84	1.38%	(505.42)
DBK GR Equity				43.71			-
DD US Equity	2,639	12,908	54.93	66.16	31.71	0.64%	(161.57)
DDAIF US Equity	3,776	8,377	63.20	91.69	29.75	1.52%	(231.05)
DE US Equity	651	8,537	85.81	92.36	10.17	0.75%	(117.31)
DELL US Equity	-	6,820		#N/A N/A	0.00	0.07%	
DG FP Equity	4,419	10,090	51.66	74.28	59.01	0.74%	(148.57)
DGE LN Equity	39	2,132	30.75	31.30	2.23	0.81%	(26.06)
DHR US Equity	1,686	6,767	58.57	73.16	31.05	0.80%	(169.46)
DIS US Equity	1,291	9,908	68.36	77.27	12.92	1.01%	(177.33)
DISCA US Equity	(299)	5,110	83.03	78.45	-6.52	0.90%	(91.81)
DNB NO Equity	357	4,673	15.77	16.97	8.02	0.95%	(144.36)
DOW US Equity	2,033	7,257	36.95	47.31	29.61	0.95%	(159.22)
DPW GR Equity	166	660	29.41	36.80	16.73	1.50%	(21.05)
DTE GR Equity	2,428	8,885	12.27	15.62	26.14	1.05%	(94.65)
DTV US Equity	2,266	10,622	61.97	75.20	20.24	1.05%	(467.19)
DUK US Equity	-	1,151	71.82	71.82	0.00	0.50%	(1.16)
DVN US Equity	835	11,143	63.30	68.05	11.48	0.65%	(127.16)
EBAY US Equity	(50)	6,678	54.29	53.88	-0.79	0.94%	(82.04)
ECL US Equity	(87)	9,210	105.21	104.23	-1.31	0.72%	(135.45)
EDF FP Equity	6,396	9,189	23.45	39.77	83.38	0.83%	(242.53)
EMC US Equity	604	10,986	25.35	26.75	7.37	0.75%	(196.05)
EMR US Equity	(171)	8,739	66.77	65.49	-2.50	0.78%	(126.31)
ENB CN Equity	371	9,024	44.84	46.68	6.47	0.63%	(29.35)
ENEL IM Equity	2,063	8,087	4.39	5.51	22.48	1.13%	(220.11)
ENI IM Equity	483	9,949	24.06	25.23	7.26	0.67%	(107.66)
EOAN GR Equity	43	2,996	18.77	19.04	1.79	0.81%	(24.71)
EOG US Equity	2,087	5,841	145.68	197.73	48.23	0.74%	22.22
EPD US Equity	1,731	13,127	63.70	72.10	25.41	0.52%	34.85
ERICB SS Equity	434	7,934	12.51	13.19	6.14	0.89%	(150.66)
ESRX US Equity	769	9,815	66.69	71.92	10.47	0.75%	(112.15)
ETN US Equity	(75)	5,260	72.47	71.45	-1.20	1.18%	(137.63)
F US Equity	(229)	(3,621)	14.82	15.75	-7.31	0.87%	(4.05)
FB US Equity	892	2,630	44.06	58.99	17.15	1.98%	(90.37)
FCX US Equity	(35)	3,763	33.05	32.74	-0.74	1.26%	(66.30)
FDX US Equity	304	3,417	120.94	131.69	15.39	0.58%	(24.49)
FOX US Equity	(123)	3,508	32.21	31.12	-2.91	1.20%	(75.38)
FOXA US Equity	(123)	3,404	33.10	31.95	-2.88	1.25%	(71.84)
FP FP Equity	979	11,414	61.00	66.23	12.14	0.71%	(110.42)
G IM Equity	164	4,069	21.51	22.38	4.66	0.87%	(58.29)
GE US Equity	1,898	13,140	22.32	25.54	20.33	0.71%	(156.62)
GILD US Equity	2,970	1,663	24.02	66.93	99.48	1.80%	(4.71)
GIS US Equity	530	17,619	49.73	51.22	5.19	0.58%	(69.36)
GLE FP Equity	733	3,248	49.51	60.68	16.27	1.39%	(95.56)
GLEN LN Equity	20	(4,634)	5.24	5.22	0.32	1.38%	44.28
GLW US Equity	2,989	11,635	16.25	20.43	24.75	1.04%	(379.63)
GM US Equity	200	(3,006)	34.67	32.36	6.09	1.09%	122.89

GOOG US Equity	2,376	11,040	878.06	1,067.06	18.33	1.17%	(345.39)
GS US Equity	-	844	153.27	153.27	0.00	1.02%	(19.89)
GSK LN Equity	(54)	5,707	26.22	25.97	-1.13	0.84%	(134.59)
GSZ FP Equity	871	9,006	24.84	27.24	10.52	0.92%	(149.85)
HAL US Equity	1,065	6,395	49.49	57.73	20.53	0.81%	(68.10)
HD US Equity	1,521	10,667	66.67	76.17	21.63	0.66%	(166.29)
HMB SS Equity	-	926	41.34	41.34	0.00	0.93%	(17.56)
HON US Equity	5,775	11,930	61.10	90.68	65.53	0.74%	(256.49)
HPQ US Equity	2,082	7,393	25.45	32.62	22.31	1.26%	(213.76)
HSBA LN Equity	88	4,565	10.16	10.36	2.67	0.72%	(17.27)
IBE SM Equity	1,484	7,501	5.56	6.66	30.16	0.66%	(85.71)
IBM US Equity	76	5,009	192.83	195.74	2.06	0.73%	(48.45)
IMT LN Equity	1,578	12,188	36.36	41.07	18.32	0.71%	(83.32)
INTC US Equity	1,056	12,041	24.19	26.32	14.06	0.62%	(156.81)
ISP IM Equity	4,152	5,699	1.93	3.34	50.94	1.43%	(308.96)
ITUB US Equity	59	2,863	15.39	15.70	1.17	1.75%	24.88
ITUB4 BZ Equity	101	4,065	15.40	15.78	1.48	1.69%	24.94
ITW US Equity	2,801	14,011	67.84	81.39	25.86	0.77%	(210.24)
ITX SM Equity	38	(4,597)	147.96	146.75	0.81	1.01%	109.57
JCI US Equity	281	2,396	41.02	45.84	10.22	1.15%	(46.91)
JNJ US Equity	4,989	15,364	73.04	96.76	62.05	0.52%	(144.51)
JPM US Equity	411	6,813	52.29	55.44	5.65	1.07%	(315.34)
KMB US Equity	254	9,304	107.30	110.23	4.99	0.55%	(138.22)
KMI US Equity	483	(8,600)	34.31	32.39	7.82	0.72%	120.98
KO US Equity	17	(6,962)	38.83	38.74	0.59	0.43%	66.37
LBTYA US Equity	-	757	77.75	77.75	0.00	1.14%	(26.10)
LBTYK US Equity	-	817	75.65	75.65	0.00	1.06%	(23.92)
LIN GR Equity	(41)	8,087	198.03	197.03	-0.77	0.66%	(124.27)
LLOY LN Equity	992	2,716	0.89	1.22	32.00	1.14%	(110.79)
LLY US Equity	(29)	4,536	58.92	58.55	-0.92	0.71%	(55.95)
LMT US Equity	526	2,016	122.48	154.42	31.46	0.83%	(36.14)
LNKD US Equity	276	(2,835)	185.39	167.31	4.66	2.09%	57.35
LOW US Equity	(319)	7,829	48.33	46.43	-5.60	0.73%	(118.63)
LVS US Equity	1,528	6,808	61.33	75.09	15.16	1.48%	(197.47)
LYB US Equity	1,091	2,297	59.29	87.46	58.18	0.82%	(13.28)
MA US Equity				69.42			-
MAERSKB DC Equity	5,701	14,148	8,212.58	11,521.79	35.17	1.15%	(518.06)
MC FP Equity	289	4,464	183.52	195.40	7.27	0.89%	(14.82)
MCD US Equity	(83)	(1,785)	94.88	99.31	-9.56	0.49%	2.13
MCK US Equity	8	2,181	164.92	165.56	0.39	1.00%	(45.55)
MDLZ US Equity	2,715	13,641	28.68	34.39	31.69	0.63%	(271.26)
MDT US Equity	7,801	20,811	43.22	59.43	50.27	0.75%	(504.49)
MET US Equity	904	7,556	44.37	49.67	11.26	1.06%	(209.24)
MFC CN Equity	3,072	6,402	12.38	18.31	54.75	0.88%	(216.75)
MHS US Equity	-	5,485		#N/A N/A	0.00	1.17%	
MMM US Equity	7,942	21,331	96.89	132.97	57.61	0.65%	(440.33)
MO US Equity	349	9,167	36.41	37.80	7.38	0.52%	(100.53)

MON US Equity	644	11,917	106.02	111.75	6.93	0.78%	(185.96)
MOS US Equity				47.33			-
MRK US Equity	1,378	11,769	50.18	56.06	12.98	0.90%	(154.72)
MS US Equity	23	594	27.57	28.64	3.03	1.28%	(17.95)
MSFT US Equity	921	8,007	35.30	39.36	12.31	0.93%	(86.35)
MUV2 GR Equity	751	6,116	197.70	221.96	19.37	0.63%	(35.40)
NAB AU Equity	535	9,956	31.52	33.21	6.87	0.78%	(103.27)
NCM AU Equity				10.15			-
NEE US Equity	4,609	14,649	72.62	95.46	42.76	0.74%	(72.43)
NEM US Equity	2,241	(7,392)	34.95	24.35	20.13	1.51%	281.10
NESN VX Equity	1,088	9,821	69.64	77.35	17.17	0.65%	(57.28)
NG/ LN Equity	1,807	12,963	11.93	13.59	28.48	0.49%	(138.34)
NKE US Equity	282	3,293	66.10	71.77	8.60	1.00%	(56.66)
NOK US Equity	3,976	4,498	3.96	7.47	60.84	1.45%	(271.75)
NOV US Equity	186	7,475	76.38	78.28	3.33	0.75%	(37.27)
NOVN VX Equity	5,632	18,291	63.81	83.45	38.09	0.81%	(306.10)
NOVOB DC Equity	608	9,444	40.35	42.95	6.85	0.94%	(290.81)
NSC US Equity	1,520	9,797	80.78	93.31	20.14	0.77%	(219.90)
NVS US Equity	4,245	15,510	65.07	82.88	32.66	0.84%	(315.63)
OGXP3 BZ Equity	5,064	(5,180)	4.43	0.10	49.55	1.97%	201.66
OR FP Equity				162.82			-
ORA FP Equity	859	6,019	13.03	14.89	9.65	1.48%	(81.46)
ORCL US Equity	1,351	7,995	33.68	39.37	15.55	1.09%	(154.97)
OXY US Equity	(97)	7,355	95.02	93.79	-1.57	0.84%	(94.97)
PBR US Equity	(107)	(2,251)	13.30	13.93	-2.23	2.13%	(17.87)
PBR/A US Equity	(112)	(2,795)	13.87	14.43	-1.88	2.14%	(19.31)
PCLN US Equity	653	3,043	956.05	1,161.28	14.18	1.51%	(111.54)
PCP US Equity	(56)	1,702	253.57	245.48	-3.42	0.97%	(29.18)
PEP US Equity	114	8,118	82.28	83.43	2.85	0.49%	(70.07)
PETR3 BZ Equity	(148)	(2,338)	6.54	6.96	-2.85	2.23%	(7.96)
PETR4 BZ Equity	(119)	(3,123)	6.95	7.21	-1.63	2.33%	(11.71)
PFE US Equity	2,671	17,462	26.10	30.10	18.52	0.83%	(488.46)
PG US Equity	250	8,334	78.47	80.83	6.25	0.48%	(69.94)
PHIA NA Equity				34.99			-
PM US Equity	267	(10,166)	85.47	83.23	4.14	0.63%	121.09
PNC US Equity	530	9,010	76.60	81.11	7.12	0.83%	(224.94)
POT CN Equity				33.46			-
POT US Equity				33.44			-
PRU LN Equity	7,428	10,521	12.76	21.77	62.71	1.13%	(326.91)
PSA US Equity	614	11,140	160.09	168.91	11.32	0.49%	(74.48)
PSX US Equity	1,144	6,030	64.65	76.91	20.97	0.90%	(49.26)
PX US Equity	2,025	16,340	113.54	127.61	22.49	0.55%	(230.99)
QCOM US Equity	2,131	12,547	66.83	78.18	20.44	0.83%	(97.62)
QQQ US Equity	3,757	15,936	68.46	84.60	31.41	0.75%	(332.91)
RAI US Equity	166	6,737	52.22	53.51	2.37	1.04%	(112.05)
RDS/A US Equity	(0)	6,753	73.47	73.46	-0.01	0.50%	(46.18)
RDS/B US Equity	211	6,990	76.36	78.67	5.82	0.52%	(31.68)

RDSA LN Equity	259	4,675	34.83	36.76	10.62	0.52%	(49.94)
RDSA NA Equity	9	5,929	36.74	36.79	0.30	0.50%	(60.82)
RDSB LN Equity	263	6,969	37.90	39.33	6.40	0.59%	(53.00)
REGN US Equity	(224)	6,240	302.39	291.91	-2.17	1.65%	(105.14)
RIO AU Equity	54	3,506	59.40	60.32	1.27	1.22%	(64.31)
RIO LN Equity	80	4,819	54.83	55.75	1.24	1.34%	(93.36)
RIO US Equity	157	4,934	54.04	55.77	2.39	1.33%	(63.98)
ROG VX Equity	5,815	17,035	212.78	285.42	47.60	0.72%	(547.31)
RY CN Equity	107	8,293	65.48	66.33	2.39	0.54%	(67.95)
SAB LN Equity	642	8,997	48.45	51.90	7.72	0.92%	(78.34)
SAN FP Equity	7	(3,704)	103.67	103.46	0.21	0.95%	75.43
SAN SM Equity	1,209	7,933	8.46	9.75	14.87	1.02%	(96.96)
SAN US Equity	844	6,290	8.45	9.58	12.11	1.11%	(37.98)
SAP GR Equity	(85)	5,241	80.58	79.29	-1.76	0.92%	(122.06)
SAP US Equity	(121)	5,649	80.59	78.90	-2.21	0.97%	(113.86)
SBUX US Equity	(187)	2,446	74.67	69.38	-7.19	1.06%	(52.13)
SGO FP Equity	2,886	7,836	44.08	60.32	31.18	1.18%	(149.88)
SI US Equity	723	5,671	118.49	133.60	11.50	1.11%	(75.98)
SIE GR Equity	880	5,345	114.81	133.71	16.24	1.01%	(91.34)
SLB US Equity	1,406	7,174	81.27	97.19	28.41	0.69%	(77.56)
SMSN LI Equity	(110)	(7,500)	642.17	651.54	-1.43	1.02%	92.47
SO US Equity	189	9,151	43.58	44.48	3.71	0.56%	4.54
SPG US Equity	99	4,673	163.56	167.03	3.73	0.57%	(10.22)
SREN VX Equity	1,659	10,006	80.46	93.80	20.83	0.80%	(205.94)
STAN LN Equity	(62)	(6,124)	21.91	22.13	-0.94	1.08%	42.27
STL NO Equity	660	9,825	26.16	27.92	9.41	0.71%	(57.22)
STT US Equity	(215)	2,940	68.76	64.07	-6.12	1.20%	(63.23)
SU CN Equity				35.90			-
SU FP Equity	374	6,518	84.31	89.15	5.26	1.09%	(160.05)
SU US Equity				35.86			-
SWEDA SS Equity	264	6,088	24.78	25.85	3.59	1.21%	(120.73)
SYNN VX Equity	(472)	(8,069)	359.52	380.54	-8.19	0.71%	73.60
T US Equity	(60)	(2,379)	34.28	35.15	-4.16	0.61%	5.87
TD CN Equity	180	8,245	45.38	46.37	3.75	0.58%	(104.51)
TEF SM Equity	81	4,176	15.65	15.96	2.27	0.85%	(69.98)
TEF US Equity	75	3,406	15.52	15.86	2.38	0.93%	(54.76)
TGT US Equity	777	(10,717)	63.57	58.96	11.87	0.61%	242.74
TJX US Equity	1,874	7,594	46.52	58.00	30.40	0.81%	(221.51)
TLS AU Equity	289	7,919	4.60	4.77	6.49	0.56%	(11.51)
TLSN SS Equity				6.80			-
TM US Equity	630	(6,829)	115.81	105.13	9.33	0.99%	(56.04)
TMO US Equity	8,453	10,218	63.59	116.19	90.60	0.91%	(330.71)
TOT US Equity	696	6,885	60.09	66.16	13.31	0.76%	(24.73)
TRP CN Equity				46.74			-
TRV US Equity	93	8,268	84.26	85.20	2.32	0.48%	(10.50)
TSCO LN Equity	1,211	(7,398)	5.65	4.73	15.13	1.08%	83.32
TWC US Equity	596	5,234	120.22	133.91	12.25	0.93%	(90.31)

TWX US Equity	(282)	5,916	66.25	63.24	-5.19	0.92%	(87.24)
TXN US Equity	3,585	12,205	34.93	45.19	32.22	0.91%	(308.18)
TYC US Equity	9,589	24,080	29.17	40.78	51.13	0.78%	(592.33)
UBS US Equity	191	5,489	19.43	20.11	3.32	1.04%	(101.76)
UBSN VX Equity	180	5,158	19.51	20.19	3.56	0.98%	(123.50)
UCG IM Equity	3,005	5,391	5.58	8.69	31.71	1.76%	(143.52)
ULVR LN Equity	200	5,946	42.57	44.00	3.75	0.90%	12.02
UNA NA Equity	196	6,607	41.19	42.42	3.71	0.80%	(5.13)
UNH US Equity	2,379	10,192	64.28	79.29	30.64	0.76%	(202.68)
UNP US Equity	1,230	12,014	165.36	182.30	14.54	0.70%	(181.42)
UPS US Equity	3,084	14,806	79.87	96.51	43.96	0.47%	(117.93)
USB US Equity	2,425	14,238	34.71	40.63	24.04	0.71%	(217.54)
UTX US Equity	5,964	15,190	82.05	114.26	47.69	0.82%	(189.18)
V US Equity	1,414	2,528	126.50	197.26	52.50	1.07%	(106.73)
VALE US Equity	98	(3,908)	15.08	14.70	1.73	1.44%	43.50
VALE3 BZ Equity	84	(4,586)	15.04	14.77	1.15	1.60%	59.21
VIAB US Equity	3,352	9,272	60.42	82.26	37.65	0.96%	(223.50)
VIV FP Equity	157	2,668	26.19	27.73	7.10	0.83%	(25.59)
VMW US Equity	578	4,785	89.16	99.94	7.78	1.55%	(175.82)
VOD LN Equity	297	(3,679)	3.91	3.59	7.18	1.13%	83.92
VOD US Equity	305	(3,552)	39.03	35.67	7.48	1.15%	81.02
VOW3 GR Equity	118	2,108	255.14	269.40	4.52	1.24%	(44.73)
VRX CN Equity	485	1,611	92.95	120.93	16.94	1.78%	(42.26)
VRX US Equity	570	1,880	93.20	121.48	17.67	1.72%	(42.16)
VTI US Equity	458	5,134	86.91	94.66	15.93	0.56%	(73.11)
VWO US Equity	(129)	(5,797)	40.33	41.23	-2.48	0.90%	59.64
VZ US Equity	117	(6,121)	48.12	47.20	4.18	0.46%	86.73
WBC AU Equity	461	6,950	30.53	32.55	7.38	0.90%	(74.68)
WES AU Equity	314	8,616	38.65	40.06	5.41	0.68%	(83.46)
WFC US Equity	2,846	11,582	38.70	48.20	38.23	0.64%	(11.87)
WLP US Equity	2,932	10,369	74.31	95.33	34.66	0.82%	(104.33)
WMT US Equity	107	7,009	75.45	76.59	3.04	0.50%	(65.06)
WOW AU Equity	-	-		33.93		0.80%	-
XOM US Equity	905	13,076	90.48	96.75	11.47	0.60%	(54.88)
XTA LN Equity	-	2,180		#N/A N/A	0.00	2.25%	-
YHOO US Equity	-	-		32.98		1.57%	-
YUM US Equity	76	7,151	73.86	74.65	1.15	0.93%	(89.77)
ZURN VX Equity	(234)	7,208	293.46	284.23	-4.28	0.76%	(88.66)

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	15,400	62,272	1,455.70	1,815.69	39.60	0.62%	(736.85)
NDX Index	8,122	37,348	2,831.19	3,446.85	23.66	0.92%	(533.45)
RTY Index	8,938	31,950	868.48	1,111.44	29.03	0.96%	(588.13)

SPTSX Index	342	28,839	12,859.70	13,012.40	2.40	0.50%	(208.76)
MEXBOL Index	446	(26,146)	3,142.70	3,089.06	2.22	0.77%	137.18
IBOV Index	37	7,432	23,341.94	23,458.75	0.35	1.41%	37.82
MERVAL Index	(617)	(5,408)	725.60	808.39	-10.91	1.05%	22.49
UKX Index	2,711	39,963	10,288.22	10,986.25	10.36	0.65%	(613.71)
DAX Index	8,069	36,674	10,610.77	12,945.46	22.61	0.97%	(627.26)
CAC Index	1,574	20,042	5,625.44	6,067.24	9.87	0.80%	(217.88)
IBEX Index	9,013	39,644	11,555.30	14,182.45	23.69	0.96%	(580.67)
SMI Index	6,800	44,078	8,219.62	9,487.62	23.14	0.67%	(649.69)
FTSEMIB Index	6,930	25,266	23,118.99	29,459.96	25.58	1.07%	(323.08)
PSI20 Index	6,552	24,289	8,026.78	10,192.13	26.55	1.02%	(365.90)
ISEQ Index	24,723	40,099	4,246.25	6,864.24	64.53	0.96%	(774.50)
ICEXI Index	5,448	37,337	6.63	7.60	29.49	0.49%	9.24
AEX Index	5,717	42,240	484.27	549.82	18.53	0.73%	(712.99)
BEL20 Index	7,813	44,003	3,610.75	4,251.86	24.47	0.73%	(455.38)
LUXXX Index	11,216	40,811	1,665.29	2,122.97	44.23	0.62%	(278.58)
KFX Index	9,665	38,048	100.82	126.43	29.38	0.86%	(574.67)
HEX Index	7,551	40,933	8,513.92	10,084.43	19.68	0.94%	(617.46)
OMX Index	1,761	23,118	191.41	206.00	7.96	0.96%	(188.24)
ATX Index	168	9,226	3,409.40	3,471.39	1.55	1.18%	(72.83)
ASE Index	6,875	19,369	1,282.88	1,738.24	34.47	1.03%	(659.39)
OSEBX Index	1,795	24,683	85.16	91.35	9.84	0.74%	(640.62)
INDEXCF Index	930	(26,563)	39.61	38.22	1.66	2.11%	202.24
TOP40 Index	1,266	25,595	3,920.67	4,114.52	5.23	0.95%	(465.52)
SENSEX Index	936	27,288	362.49	374.92	4.58	0.75%	(138.99)
NKY Index	(158)	5,686	141.21	137.39	-2.78	1.00%	(138.88)
HSI Index	518	24,898	2,906.77	2,967.25	2.58	0.81%	(198.35)
SHCOMP Index	152	(33,700)	344.53	342.98	0.54	0.84%	55.25
KOSPI Index	1,207	29,082	1.85	1.92	5.65	0.73%	(227.58)
AS51 Index	967	21,983	4,890.10	5,105.10	5.78	0.76%	(249.55)
STBCNZL Index	34,540	73,231	444.47	654.11	112.54	0.42%	(509.98)
EEM US Equity	(129)	(4,895)	40.76	41.83	-2.93	0.90%	-
IYR US Equity	(11)	(3,862)	67.32	67.52	-0.58	0.51%	23.24
MDY US Equity	4,322	14,269	184.03	239.77	39.88	0.76%	(227.47)
JNK US Equity	(28)	5,353	41.26	41.05	-2.84	0.18%	(19.39)
XLF US Equity	4,988	13,610	15.57	21.28	50.87	0.72%	(224.49)
XLU US Equity	670	9,939	39.06	41.69	12.40	0.54%	(10.17)
XLK US Equity	1,837	12,860	30.80	35.20	18.19	0.79%	(165.14)
XLI US Equity	5,368	16,147	38.20	50.90	44.34	0.75%	(213.43)
XLP US Equity	234	10,839	41.85	42.75	5.75	0.38%	(56.69)
XLY US Equity	3,276	9,859	46.72	62.24	40.31	0.82%	(181.06)
XLE US Equity	254	7,840	85.67	88.45	5.09	0.64%	(22.81)
XLB US Equity	3,361	14,930	37.57	46.03	29.08	0.77%	(219.85)
XLV US Equity	10,550	24,346	38.87	55.71	50.03	0.87%	(328.85)
SXXP Index	6,110	43,407	400.51	456.89	20.23	0.70%	(653.96)
SXAP Index	10,697	28,526	520.28	715.39	29.99	1.25%	(421.00)
SXKP Index	3,828	47,032	366.14	395.94	10.55	0.77%	(643.71)

SX6P Index	6,072	35,866	355.26	415.40	28.77	0.59%	(396.46)
SXEP Index	1,540	38,769	447.48	465.26	6.85	0.58%	(434.29)
SXIP Index	11,200	28,923	222.31	308.39	48.15	0.80%	(459.06)
SXNP Index	4,935	28,384	482.69	566.61	20.51	0.85%	(464.32)
SX3P Index	969	21,674	668.07	697.92	6.91	0.65%	(167.18)
SXDP Index	21,872	61,075	609.16	827.30	53.46	0.67%	(1,434.11)
SX4P Index	2,600	25,840	917.36	1,009.66	11.47	0.88%	(473.39)
SX8P Index	2,378	17,778	343.07	388.96	15.40	0.87%	(481.07)
SXOP Index	11,582	40,520	380.28	488.98	30.42	0.94%	(623.78)
SXQP Index	315	26,331	793.71	803.20	1.70	0.71%	(231.72)
SXRP Index	(263)	14,083	434.66	426.68	-2.55	0.73%	(213.83)
SXMP Index	10,057	35,766	261.12	334.54	41.88	0.67%	(775.40)
SXTP Index	21,055	39,247	172.05	264.35	63.61	0.84%	(1,432.79)
SX7E Index	6,202	18,886	159.85	212.33	25.57	1.28%	(282.29)
SX5E Index	6,730	40,148	3,709.25	4,331.06	20.49	0.82%	(506.66)
SPGSCITR Index	(233)	(13,616)	4,922.21	5,006.36	-3.06	0.56%	11.00
XAG Curncy	2,460	(20,150)	22.78	20.00	13.83	0.88%	58.87
CO1 Comdty	355	(24,622)	108.90	107.33	1.81	0.80%	30.22
CL1 Comdty	1,348	29,347	99.19	103.74	5.06	0.91%	100.93
NG1 Comdty	3,757	16,608	3.77	4.62	12.17	1.86%	(153.12)
XAU Comdty	(474)	(24,602)	90.80	92.55	-2.59	0.74%	420.10
IBOXHY Index	3,066	53,418	220.12	232.76	73.87	0.08%	(106.67)
US_TSY CREDIT	(329)	(40,135)	757.73	763.95	-6.76	0.12%	(28.16)
CA_TSY CREDIT	5,131	(97,153)	1,269.35	1,202.31	13.84	0.38%	221.56
MX_TSY CREDIT	281	58,229	214.14	215.17	1.20	0.40%	(203.23)
AU_TSY CREDIT	740	47,780	1,492.28	1,515.39	3.37	0.46%	16.98
JP_TSY CREDIT	221	(35,807)	822.10	817.03	2.04	0.30%	33.48
MY_TSY CREDIT	(592)	(73,802)	167.43	168.77	-2.27	0.35%	486.92
SG_TSY CREDIT	(737)	(76,599)	219.11	221.22	-3.97	0.24%	(51.47)
AT_TSY CREDIT	4,325	77,381	357.33	377.30	22.39	0.25%	114.93
BE_TSY CREDIT	5,319	77,996	477.05	509.58	29.24	0.23%	90.02
FI_TSY CREDIT	4,035	80,015	348.46	366.03	21.20	0.24%	52.85
FR_TSY CREDIT	4,683	76,756	1,677.74	1,780.11	25.22	0.24%	93.44
DE_TSY CREDIT	3,497	76,711	1,242.44	1,299.08	18.30	0.25%	132.97
IE_TSY CREDIT	32,601	78,270	336.92	477.26	200.10	0.21%	2.32
IT_TSY CREDIT	9,035	54,986	1,615.76	1,881.26	64.46	0.25%	(167.67)
NL_TSY CREDIT	4,110	78,610	1,327.30	1,396.70	21.32	0.25%	109.71
ES_TSY CREDIT	11,174	50,187	392.28	479.62	86.59	0.26%	(88.15)
DK_TSY CREDIT	3,574	67,396	729.23	767.90	18.67	0.28%	119.42
NO_TSY CREDIT	302	32,135	343.35	346.57	2.98	0.31%	(34.59)
PL_TSY CREDIT	1,472	28,589	425.35	447.25	17.54	0.29%	(79.77)
ZA_TSY CREDIT	(371)	(26,519)	83.13	84.29	-1.82	0.77%	239.75
SE_TSY CREDIT	57	(39,490)	466.27	465.60	0.42	0.34%	(117.56)
CH_TSY CREDIT	4,269	65,972	1,005.43	1,070.50	24.67	0.26%	141.36
GB_TSY CREDIT	1,681	56,841	1,489.15	1,533.20	8.85	0.33%	(175.44)