

Current Date:	4/14/2014	Change on Day:	-1.01%
Total Return since 1/1/12:	74.04%	MSCI World Change on Day	0.36%
T12M Return:	29.34%	No of Positions (+MTM) on Day	191
T90 Day Return:	-4.03%	No of Positions (-MTM) on Day	219
T30 Day Return:	-2.47%	Current No. of Positions:	411
Current Long Exposure @ Cost:	4,759,517	Current Leverage (Gross Exposures):	3.02
Current Short Exposure @ Cost:	(499,380)		
Net Exposure:	4,260,137		
Starting Capital:	1,000,000		
Current NAV:	1,740,393		

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:	1.09
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		20.70%	42 Positions		24.60%
TGT US Equity	(8,574)	0.16%	NOVN VX Equity	5,656	0.32%
941 HK Equity	(9,455)	0.18%	HON US Equity	5,796	0.33%
XAG Curncy	(12,623)	0.24%	ASE Index	5,847	0.34%
XAU Comdty	(19,682)	0.37%	SX7E Index	5,933	0.34%
CO1 Comdty	(19,698)	0.37%	ROG VX Equity	5,977	0.34%
MEXBOL Index	(20,915)	0.40%	SXXP Index	6,017	0.35%
INDEXCF Index	(21,271)	0.40%	UTX US Equity	6,035	0.35%
SHCOMP Index	(26,960)	0.51%	SX6P Index	6,098	0.35%
JP_TSY CREDIT	(28,355)	0.54%	EDF FP Equity	6,207	0.36%
SE_TSY CREDIT	(31,592)	0.60%	PSI20 Index	6,302	0.36%
SPX Index	62,272	1.18%	DAI GR Equity	6,392	0.37%
CH_TSY CREDIT	66,678	1.27%	SMI Index	6,648	0.38%
DK_TSY CREDIT	67,396	1.28%	ACA FP Equity	6,665	0.38%
CA_TSY CREDIT	(72,133)	1.37%	SX5E Index	6,722	0.39%
STBCNZL Index	73,231	1.39%	RTY Index	6,812	0.39%
AT_TSY CREDIT	77,381	1.47%	HEX Index	6,876	0.40%
FR_TSY CREDIT	77,569	1.48%	FTSEMIB Index	6,945	0.40%
DE_TSY CREDIT	77,869	1.48%	MDT US Equity	6,952	0.40%
BE_TSY CREDIT	77,996	1.48%	PRU LN Equity	7,336	0.42%
IE_TSY CREDIT	78,270	1.49%	BEL20 Index	7,637	0.44%
NL_TSY CREDIT	78,610	1.49%	MMM US Equity	7,934	0.46%
FI_TSY CREDIT	80,015	1.52%	DAX Index	7,961	0.46%
			TMO US Equity	8,440	0.48%
			NDX Index	8,488	0.49%
			IBEX Index	8,690	0.50%
			IT_TSY CREDIT	8,825	0.51%
			BAC US Equity	8,860	0.51%
			KFX Index	9,015	0.52%
			TYC US Equity	9,523	0.55%
			SXMP Index	9,714	0.56%
			SXAP Index	10,164	0.58%
			LUXXX Index	10,183	0.59%
			XLV US Equity	10,744	0.62%
			SXOP Index	10,840	0.62%
			ES_TSY CREDIT	10,973	0.63%
			SXIP Index	11,033	0.63%
			SPX Index	16,038	0.92%
			SXTP Index	20,030	1.15%
			SXDP Index	21,970	1.26%
			ISEQ Index	23,836	1.37%

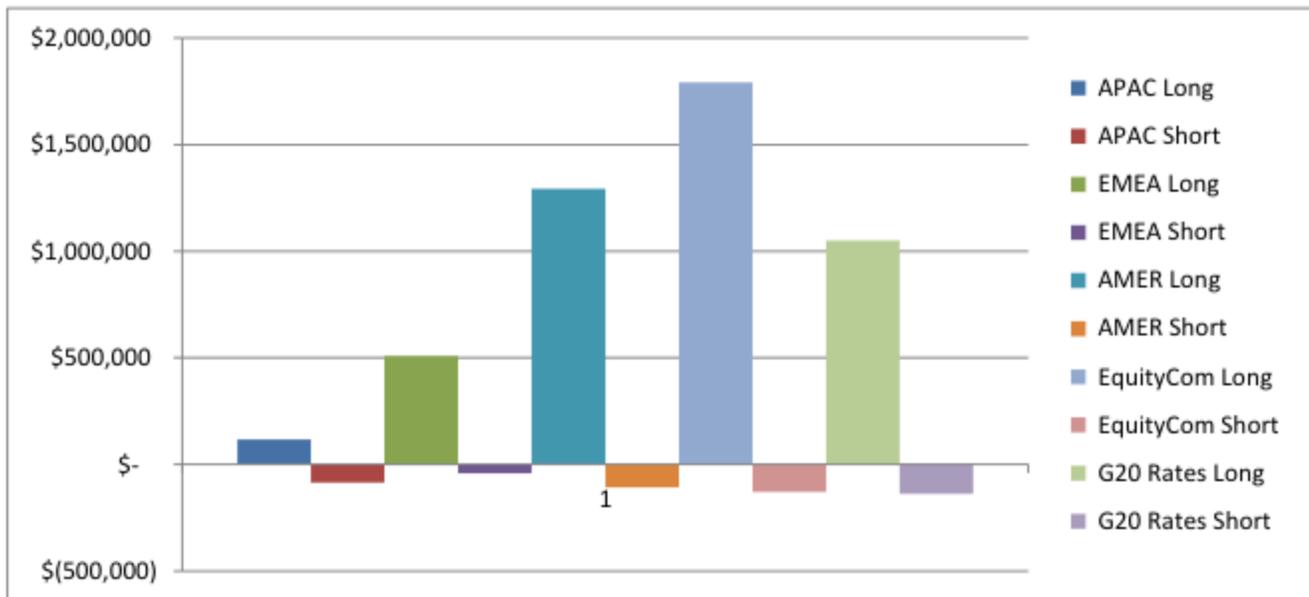
NAV Impact of MTM by Category & Exposure	
Listed Equity Long	-0.051%
Listed Equity Short	-0.038%
EquityCom Long	-0.426%
EquityCom Short	-0.012%
G20 Rates Long	-0.236%
G20 Rates Short	0.017%

IE_TSY CREDIT	32,224	1.85%
STBCNZL Index	33,855	1.95%

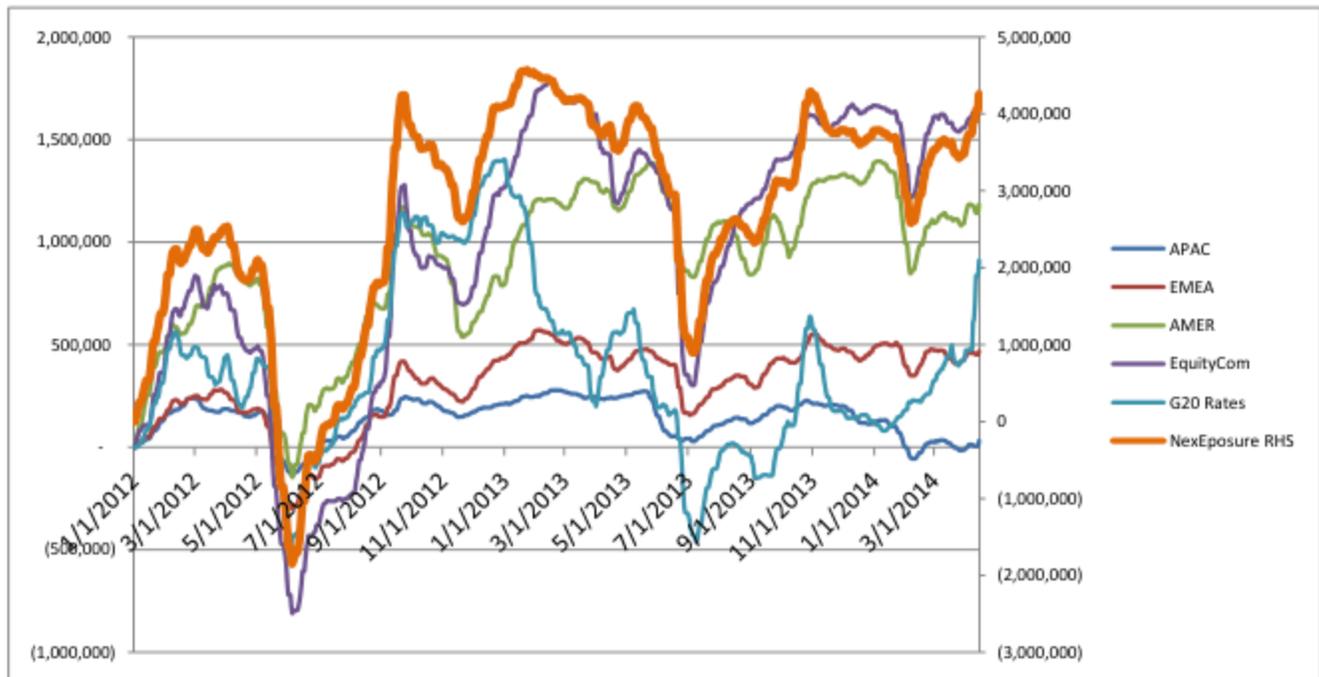
No. Names by Category

APAC Long	21
APAC Short	21
EMEA Long	73
EMEA Short	11
AMER Long	161
AMER Short	29
EquityCom Long	64
EquityCom Short	8
G20 Rates Long	19
G20 Rates Short	4
Total Long	338
Total Short	73

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



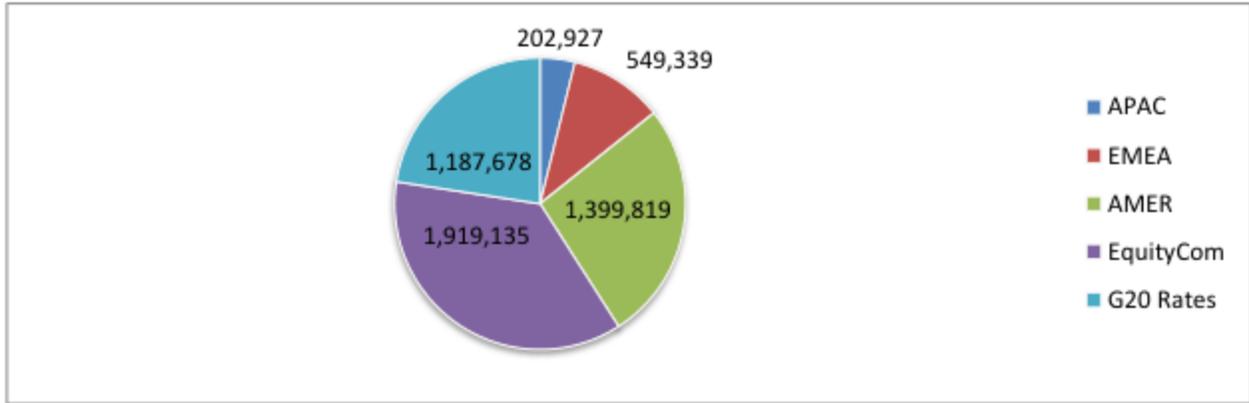
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



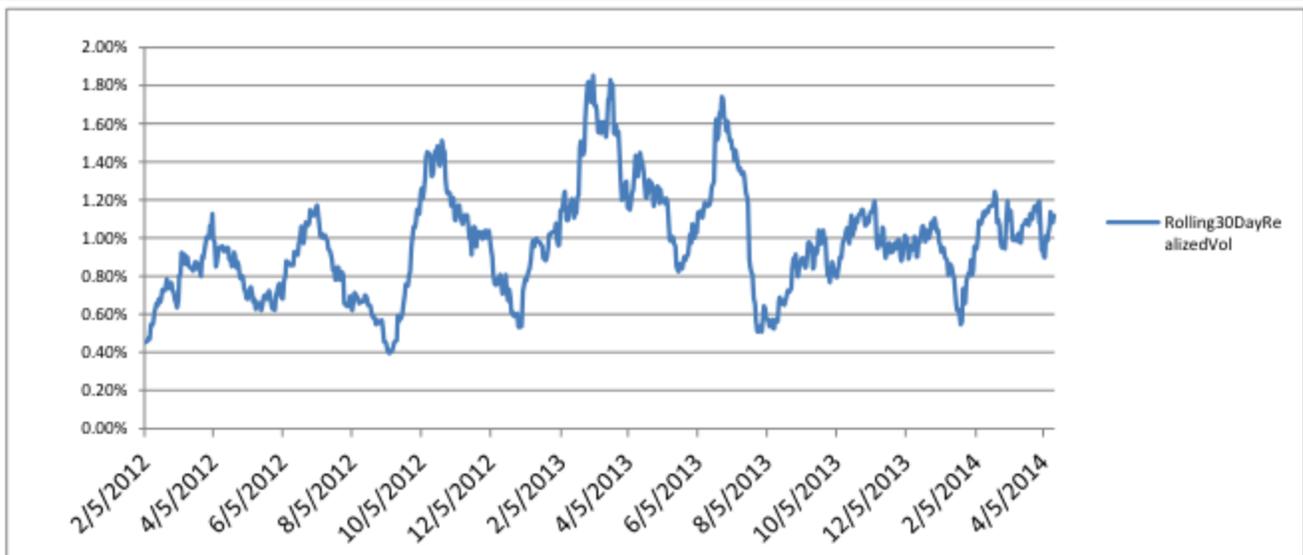
Current Gross Notional Risk by Category



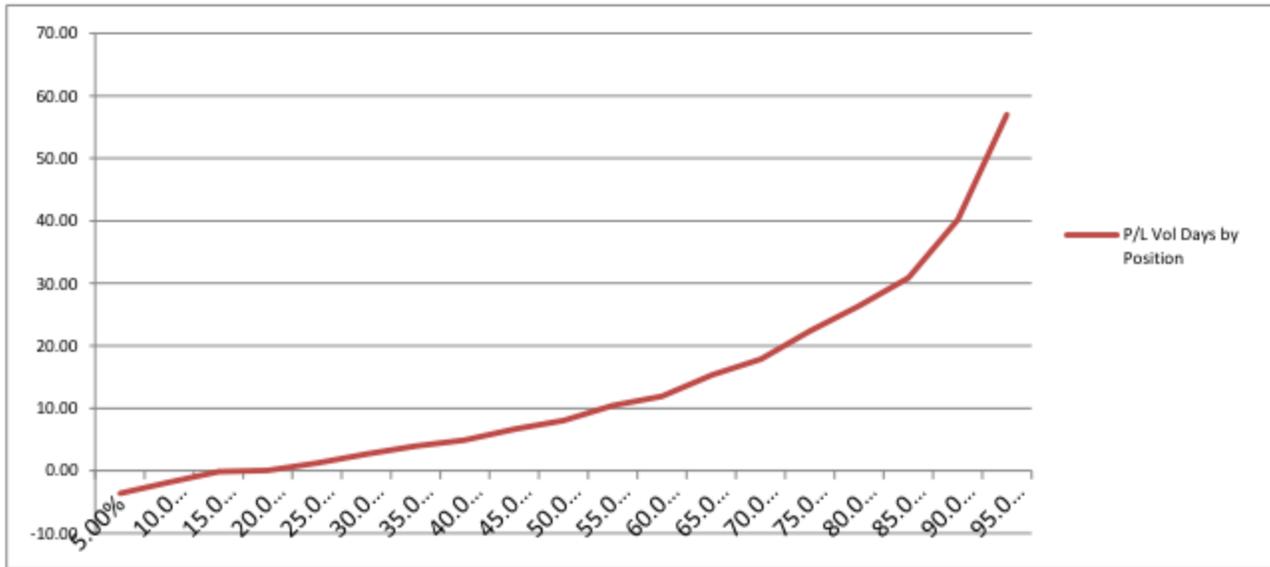
Performance Vs. MSCI World Index



Rolling 30 Day Realized Volatility - Atorus



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



Percentile	No. Vol Days	MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)
0.00%	-13.00	1.19%	42.93%
5.00%	-3.63		
10.00%	-1.81		
15.00%	-0.13		
20.00%	0.05		
25.00%	1.22		
30.00%	2.65		
35.00%	3.96		
40.00%	4.93		
45.00%	6.63		
50.00%	8.03		
55.00%	10.44		
60.00%	11.92		
65.00%	15.30		
70.00%	17.84		
75.00%	22.35		
80.00%	26.37		
85.00%	30.89		
90.00%	40.22		
95.00%	57.03		
100.00%	190.50		

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				57.42			-
005380 KS Equity	112	3,149	224.39	232.36	3.09	1.15%	(1.72)
005490 KS Equity	(324)	(3,011)	272.57	301.92	-9.27	1.16%	(4.83)
005930 KS Equity	(178)	(5,603)	1,278.08	1,318.62	-3.45	0.92%	(28.45)
012330 KS Equity	1,052	5,584	247.00	293.53	18.79	1.00%	78.58
1 HK Equity	1,048	10,664	15.95	17.52	10.69	0.92%	0.87
1299 HK Equity	419	5,954	4.79	5.13	7.94	0.89%	46.46
13 HK Equity	2,734	12,243	11.40	13.95	20.92	1.07%	(20.80)
16 HK Equity				13.00			-
27 HK Equity	(8)	123	9.64	9.06	-3.40	1.90%	(1.70)
2914 JP Equity	151	(3,774)	32.46	31.17	3.56	1.12%	(36.94)
3382 JP Equity	(31)	1,329	37.68	36.83	-2.16	1.07%	(7.29)
4063 JP Equity	(69)	(2,903)	56.40	57.74	-1.91	1.25%	(18.41)
4502 JP Equity	-	993	43.90	43.90	0.00	0.90%	3.29
4689 JP Equity				4.56			-
5 HK Equity	(61)	(3,197)	10.17	10.37	-2.27	0.85%	26.07
5108 JP Equity				34.22			-
5401 JP Equity	393	(4,349)	2.87	2.61	7.54	1.20%	33.89
6301 JP Equity	3	(1,651)	20.69	20.66	0.14	1.14%	15.50
6752 JP Equity	-	588	10.59	10.59	0.00	1.52%	0.62
6902 JP Equity				46.25			-
6954 JP Equity	736	6,393	6,392.98	175.81	8.62	1.34%	(10.86)
7201 JP Equity	9	(2,999)	(3,742.97)	8.83	0.31	1.01%	6.32
7203 JP Equity	195	(4,207)	(5,259.85)	53.49	4.50	1.03%	(112.06)
7267 JP Equity	216	(3,126)	(4,885.01)	33.91	6.91	1.00%	(34.41)
762 HK Equity	(36)	(3,929)	(5,161.69)	1.38	-0.80	1.16%	(3.38)
7751 JP Equity	112	(5,492)	(6,865.02)	30.80	2.31	0.88%	(12.62)
8031 JP Equity	(22)	(3,821)	(4,775.88)	14.18	-0.45	1.26%	(23.97)
8058 JP Equity	72	(3,506)	(4,383.01)	17.93	2.15	0.96%	4.13
8306 JP Equity	209	(3,668)	(4,603.66)	5.31	4.24	1.34%	(54.21)
8316 JP Equity	48	(1,984)	(2,000.57)	40.15	1.68	1.44%	(17.84)
8411 JP Equity				1.95			-
8604 JP Equity	258	(3,071)	(3,504.39)	5.97	6.38	1.32%	10.28
8801 JP Equity				29.28			-
8802 JP Equity	380	(4,007)	24.84	22.48	5.55	1.71%	(28.65)
9020 JP Equity	195	(5,379)	75.21	72.49	2.96	1.22%	(45.82)
941 HK Equity	634	(9,455)	10.19	9.51	6.11	1.10%	130.80
9432 JP Equity	(223)	6,077	53.12	51.24	-2.92	1.26%	53.20
9433 JP Equity				50.89			-
9437 JP Equity	179	(6,149)	15.59	15.14	2.94	0.99%	(13.74)
9983 JP Equity	(246)	1,906	362.92	321.42	-8.49	1.52%	(70.98)

9984 JP Equity	-	475	67.40	67.40	0.00	1.87%	(0.20)
AAPL US Equity	23	7,877	518.25	519.74	0.46	0.62%	(1.95)
ABB US Equity	529	6,661	23.59	25.46	10.29	0.77%	(25.52)
ABBN VX Equity	540	6,962	23.63	25.46	9.43	0.82%	(54.87)
ABBV US Equity	(171)	3,201	49.35	46.85	-3.99	1.34%	22.55
ABEV US Equity				7.77			-
ABEV3 BZ Equity				7.83			-
ABI BB Equity	364	8,888	103.14	107.36	5.31	0.77%	118.20
ABT US Equity	(134)	4,097	38.82	37.59	-4.45	0.74%	60.45
ABX CN Equity	13	(3,366)	18.97	18.90	0.28	1.39%	(8.70)
ABX US Equity	19	(3,243)	18.99	18.88	0.43	1.36%	(9.53)
ACA FP Equity	6,665	5,408	6.83	15.26	91.28	1.35%	(268.85)
ACE US Equity	261	6,848	95.66	99.30	9.06	0.42%	7.24
ACN US Equity	(19)	10,703	77.97	77.83	-0.21	0.84%	123.41
ADP US Equity	(1)	893	74.01	73.94	-0.14	0.70%	(3.13)
AFL US Equity	(113)	2,734	63.51	61.00	-6.47	0.64%	(14.41)
AGN US Equity	1,111	9,698	110.56	123.23	10.13	1.13%	258.33
AI FP Equity	(11)	8,248	134.80	134.62	-0.23	0.60%	(51.66)
AIG US Equity	63	4,012	48.66	49.43	1.81	0.87%	(6.91)
AIR FP Equity	1,468	2,506	42.47	67.35	54.13	1.08%	(84.65)
ALV GR Equity	191	1,657	146.70	163.65	16.06	0.72%	(23.99)
ALVG IX Equity	105	1,008	148.11	163.51	13.99	0.74%	(14.29)
AMGN US Equity	4,261	22,886	95.40	113.17	16.11	1.16%	(70.17)
AMT US Equity	687	10,655	76.29	81.21	10.38	0.62%	45.91
AMZN US Equity	156	(3,608)	329.54	315.26	3.37	1.28%	(33.28)
ANZ AU Equity	521	7,345	29.47	31.56	8.33	0.85%	(74.09)
APA US Equity	20	(5,496)	82.74	82.43	0.58	0.64%	(13.09)
APC US Equity				97.33			-
AXP US Equity	1,986	10,373	71.56	85.26	20.13	0.95%	92.60
AZN LN Equity	3,253	12,676	49.80	62.58	33.15	0.77%	(129.14)
AZN SS Equity	2,839	12,119	50.82	62.72	34.22	0.68%	(102.62)
AZN US Equity	3,102	12,812	50.30	62.48	32.81	0.74%	(97.47)
BA US Equity				123.06			-
BAC US Equity	8,860	10,884	8.82	16.00	74.15	1.10%	151.16
BARC LN Equity				3.92			-
BAS GR Equity	764	7,333	97.30	107.44	10.69	0.97%	(55.94)
BATS LN Equity	524	6,088	53.22	57.80	9.69	0.89%	101.18
BAX US Equity	(12)	1,269	73.24	72.55	-1.08	0.88%	4.12
BAYN GR Equity	4,807	7,054	76.64	128.86	75.19	0.91%	(24.81)
BBAS3 BZ Equity	(108)	(658)	9.16	10.66	-8.14	2.01%	0.29
BBD US Equity				14.82			-
BBDC4 BZ Equity				14.86			-
BBL US Equity	(91)	(1,579)	61.04	64.56	-5.51	1.04%	(16.99)
BBVA SM Equity	1,143	5,790	10.12	12.12	16.91	1.17%	(48.87)
BCE CN Equity	-	1,187	43.96	43.96	0.00	0.54%	(0.84)
BCS US Equity				15.81			-
BEN US Equity	(12)	2,447	52.28	52.03	-0.44	1.09%	6.15

BG/ LN Equity	(223)	(3,503)	17.51	18.63	-9.00	0.71%	(19.34)
BHP AU Equity	175	6,689	34.33	35.22	2.36	1.11%	(22.41)
BHP US Equity	334	6,839	67.77	71.09	4.57	1.07%	70.84
BIIB US Equity	145	1,066	245.93	279.47	7.98	1.71%	(10.38)
BIL SJ Equity	0	(1,335)	32.10	32.10	0.00	1.12%	(8.42)
BK US Equity	72	8,609	32.86	33.14	1.07	0.78%	1.83
BLK US Equity	79	1,621	283.48	297.32	4.77	1.02%	17.37
BLT LN Equity	1	(1,362)	32.18	32.16	0.06	1.07%	(9.31)
BMO CN Equity	403	11,017	66.19	68.61	6.33	0.58%	44.16
BMW GR Equity	1,321	5,212	99.22	124.37	23.94	1.06%	(25.53)
BMY US Equity				48.24			-
BN FP Equity	-	1,187	73.99	73.99	0.00	0.74%	9.17
BNP FP Equity	1,199	5,498	61.78	75.25	17.41	1.25%	(108.04)
BNS CN Equity	122	7,632	57.74	58.66	2.83	0.57%	16.61
BP/ LN Equity	148	9,797	7.76	7.88	2.41	0.63%	(132.75)
BRK/B US Equity	309	11,056	118.69	122.00	4.50	0.62%	5.01
BSBR US Equity	506	(6,537)	6.18	5.70	5.66	1.37%	(53.99)
BUD US Equity	391	6,846	102.05	107.88	7.06	0.81%	143.88
BX US Equity	(38)	3,119	30.36	29.99	-0.71	1.70%	51.79
C US Equity				47.47			-
CA FP Equity	564	3,167	33.26	39.18	16.50	1.08%	(40.84)
CAT US Equity	1,941	13,589	89.53	102.32	20.28	0.70%	118.61
CBA AU Equity	581	11,185	68.68	72.25	7.41	0.70%	(73.62)
CBS US Equity	246	1,267	49.35	58.95	17.40	1.12%	(6.33)
CCL US Equity	73	7,821	36.20	36.54	1.01	0.92%	(100.58)
CELG US Equity	71	(2,319)	142.74	138.36	1.82	1.68%	9.15
CFR VX Equity	157	4,011	94.53	98.22	4.04	0.97%	(2.37)
CL US Equity	2,150	19,117	59.13	65.78	22.77	0.49%	61.48
CM CN Equity	479	8,742	82.73	87.26	9.87	0.56%	34.39
CMCSA US Equity	815	4,178	40.65	48.58	21.26	0.92%	34.74
CMCSK US Equity	3,878	12,096	36.26	47.89	36.17	0.89%	119.17
CNI US Equity	887	12,873	51.38	54.92	10.64	0.65%	43.21
CNQ CN Equity	853	10,769	36.73	39.64	10.80	0.73%	1.58
CNR CN Equity	876	12,425	51.30	54.91	11.26	0.63%	26.60
COF US Equity	541	6,770	68.55	74.03	10.61	0.75%	1.58
COP US Equity	(174)	(2,554)	66.64	71.19	-13.00	0.52%	(7.23)
COST US Equity	-	-		112.21		0.58%	-
COV LN Equity	-	5,151		#N/A N/A	0.00	0.31%	
COV US Equity	646	7,080	64.09	69.93	11.84	0.77%	69.59
CRM US Equity	(110)	2,054	56.73	53.85	-3.47	1.54%	10.99
CS FP Equity	956	3,232	19.39	25.12	28.76	1.03%	0.98
CSCO US Equity				22.78			-
CSX US Equity	1,129	8,914	25.07	28.25	17.19	0.74%	70.96
CVE CN Equity				29.11			-
CVS US Equity	1,693	11,815	63.98	73.15	23.34	0.61%	64.23
CVX US Equity	(349)	(6,566)	112.39	118.37	-10.27	0.52%	(54.59)
D US Equity	2,041	12,764	60.42	70.09	28.34	0.56%	134.74

DAI GR Equity	6,392	13,908	62.20	90.79	34.76	1.32%	(272.19)
DBK GR Equity				43.41			-
DD US Equity	2,718	12,908	54.93	66.50	33.40	0.63%	79.19
DDAIF US Equity	3,695	8,377	63.20	91.08	30.91	1.43%	(80.51)
DE US Equity	659	8,537	85.81	92.44	10.73	0.72%	8.64
DELL US Equity	-	6,820		#N/A N/A	0.00	0.07%	
DG FP Equity	4,231	10,090	51.66	73.32	61.04	0.69%	(185.98)
DGE LN Equity	92	2,332	30.86	32.08	4.81	0.82%	60.04
DHR US Equity	1,226	5,075	58.57	72.72	31.30	0.77%	(38.06)
DIS US Equity	1,318	9,908	68.36	77.46	13.87	0.96%	26.96
DISCA US Equity	(286)	3,832	82.86	77.10	-8.25	0.90%	(60.61)
DNB NO Equity	207	3,505	15.77	16.70	6.27	0.94%	(59.78)
DOW US Equity	2,071	7,327	37.03	47.50	30.47	0.93%	37.86
DPW GR Equity	145	660	29.41	35.85	14.85	1.48%	(20.72)
DTE GR Equity	1,804	6,664	12.27	15.59	27.99	0.97%	(16.70)
DTV US Equity	2,179	10,622	61.97	74.69	19.27	1.06%	(86.48)
DUK US Equity				71.99			-
DVN US Equity	774	11,143	63.30	67.70	10.46	0.66%	(60.23)
EBAY US Equity	(60)	6,678	54.28	53.80	-1.00	0.90%	(10.22)
ECL US Equity	(94)	9,210	105.21	104.14	-1.42	0.72%	(7.44)
EDF FP Equity	6,207	9,189	23.45	39.28	80.37	0.84%	(186.92)
EMC US Equity	590	10,986	25.35	26.71	7.49	0.72%	(14.11)
EMR US Equity	(183)	8,739	66.77	65.39	-2.87	0.73%	(12.74)
ENB CN Equity	316	9,023	44.84	46.41	5.51	0.64%	(54.06)
ENEL IM Equity	2,028	8,087	4.39	5.49	23.82	1.05%	(34.68)
ENI IM Equity	543	9,949	24.06	25.38	8.70	0.63%	60.17
EOAN GR Equity	14	2,996	18.77	18.85	0.62	0.77%	(28.97)
EOG US Equity	2,139	5,841	145.68	199.02	49.80	0.74%	51.97
EPD US Equity	1,854	13,127	63.70	72.69	25.85	0.55%	123.80
ERICB SS Equity	135	7,934	12.51	12.72	1.86	0.91%	(288.23)
ESRX US Equity	782	9,815	66.69	72.00	10.95	0.73%	12.67
ETN US Equity	(101)	5,260	72.45	71.09	-1.73	1.11%	(26.27)
F US Equity	(168)	(2,897)	14.82	15.67	-6.87	0.84%	13.91
FB US Equity	908	2,630	44.06	59.27	17.88	1.93%	16.52
FCX US Equity	11	3,763	33.05	33.15	0.23	1.29%	46.95
FDX US Equity	230	2,562	120.94	131.80	15.55	0.58%	2.20
FOX US Equity	(129)	3,508	32.21	31.07	-3.12	1.18%	(6.22)
FOXA US Equity	(128)	3,404	33.10	31.90	-3.08	1.23%	(5.52)
FP FP Equity	1,163	11,816	61.19	67.22	13.84	0.71%	193.07
G IM Equity	148	4,069	21.51	22.30	4.60	0.79%	(15.90)
GE US Equity	1,939	13,140	22.32	25.61	22.29	0.66%	40.80
GILD US Equity	-	513	66.90	66.90	0.00	1.73%	(0.22)
GIS US Equity	553	17,619	49.73	51.29	5.55	0.57%	23.63
GLE FP Equity	637	3,248	49.51	59.23	15.30	1.28%	(92.80)
GLEN LN Equity	(42)	(3,693)	5.22	5.28	-0.84	1.37%	(46.13)
GLW US Equity	3,004	11,635	16.25	20.45	25.89	1.00%	15.12
GM US Equity	139	(2,394)	34.53	32.53	5.27	1.10%	(12.87)

GOOG US Equity	1,842	8,280	878.06	1,073.37	19.33	1.15%	59.82
GS US Equity				154.28			-
GSK LN Equity	(103)	5,707	26.21	25.74	-2.19	0.83%	(48.98)
GSZ FP Equity	855	9,414	24.93	27.19	10.82	0.84%	(16.33)
HAL US Equity	1,232	6,395	49.49	59.02	22.43	0.86%	170.65
HD US Equity	1,136	8,000	66.67	76.13	22.53	0.63%	(4.56)
HMB SS Equity				41.19			-
HON US Equity	5,796	11,930	61.10	90.78	68.51	0.71%	20.57
HPQ US Equity	2,146	7,393	25.45	32.84	23.67	1.23%	64.57
HSBA LN Equity	76	4,565	10.16	10.33	2.50	0.67%	(12.10)
IBE SM Equity	1,450	7,501	5.56	6.63	31.27	0.62%	(34.03)
IBM US Equity	121	5,765	193.43	197.49	2.85	0.74%	52.66
IMT LN Equity	1,741	12,188	36.36	41.56	20.17	0.71%	164.51
INTC US Equity	1,133	12,041	24.19	26.47	15.53	0.61%	77.44
ISP IM Equity	4,030	5,699	1.93	3.29	50.60	1.40%	(119.60)
ITUB US Equity	51	2,863	15.39	15.66	1.07	1.65%	(7.90)
ITUB4 BZ Equity	92	4,065	15.40	15.74	1.39	1.62%	(9.80)
ITW US Equity	2,861	14,011	67.84	81.69	27.21	0.75%	61.09
ITX SM Equity	0	(3,652)	146.45	146.43	0.01	0.97%	7.86
JCI US Equity	290	2,995	41.93	45.98	8.79	1.10%	10.17
JNJ US Equity	5,010	15,364	73.04	96.86	64.90	0.50%	20.85
JPM US Equity	256	5,109	52.29	54.91	4.77	1.05%	(51.56)
KMB US Equity	259	9,646	107.40	110.28	5.26	0.51%	5.13
KMI US Equity	290	(6,775)	33.81	32.36	6.14	0.70%	5.85
KO US Equity	25	(5,570)	38.83	38.66	1.09	0.42%	11.60
LBTYA US Equity				78.14			-
LBTYK US Equity				75.59			-
LIN GR Equity	(31)	8,087	198.03	197.27	-0.64	0.59%	10.09
LLOY LN Equity	690	2,037	0.89	1.20	29.85	1.13%	(53.16)
LLY US Equity	(1)	4,536	58.93	58.92	-0.02	0.69%	28.91
LMT US Equity	548	2,016	122.48	155.79	31.99	0.85%	22.82
LNKD US Equity	223	(2,461)	183.83	167.18	4.47	2.03%	2.18
LOW US Equity	(269)	7,829	48.35	46.74	-4.66	0.74%	50.36
LVS US Equity	1,219	5,447	61.33	75.06	15.24	1.47%	(3.21)
LYB US Equity	1,109	2,297	59.29	87.92	58.99	0.82%	17.97
MA US Equity				70.96			-
MAERSKB DC Equity	5,328	14,148	8,212.58	11,305.19	33.01	1.14%	(366.15)
MC FP Equity	296	4,713	184.12	195.68	7.72	0.81%	7.12
MCD US Equity				99.80			-
MCK US Equity	31	2,181	164.92	167.30	1.40	1.02%	23.15
MDLZ US Equity	2,754	13,641	28.68	34.47	32.83	0.61%	39.19
MDT US Equity	6,952	20,811	43.22	57.66	40.07	0.83%	(823.94)
MET US Equity	845	7,556	44.37	49.33	10.80	1.03%	(58.60)
MFC CN Equity	2,293	4,802	12.38	18.29	58.94	0.81%	(10.73)
MHS US Equity	-	5,485		#N/A N/A	0.00	1.17%	
MMM US Equity	7,934	21,331	96.89	132.93	63.07	0.59%	(8.34)
MO US Equity	413	9,167	36.41	38.05	8.62	0.52%	64.25

MON US Equity	514	11,917	106.02	110.59	5.60	0.77%	(128.07)
MOS US Equity				47.42			-
MRK US Equity	1,326	11,769	50.18	55.84	12.94	0.87%	(51.83)
MS US Equity	20	396	27.57	28.95	3.98	1.26%	4.49
MSFT US Equity	873	8,007	35.30	39.15	12.03	0.91%	(47.40)
MUV2 GR Equity	712	6,116	197.70	220.70	20.32	0.57%	(38.84)
NAB AU Equity	462	9,956	31.52	32.98	5.94	0.78%	(72.83)
NCM AU Equity				10.15			-
NEE US Equity	4,703	14,649	72.62	95.93	44.73	0.72%	94.95
NEM US Equity	1,412	(4,731)	34.95	24.52	20.68	1.44%	(41.57)
NESN VX Equity	865	9,821	69.64	75.77	13.11	0.67%	(218.71)
NG/ LN Equity	1,783	13,061	11.94	13.57	29.88	0.46%	(23.70)
NKE US Equity	223	2,470	66.10	72.06	9.32	0.97%	10.85
NOK US Equity	3,785	4,498	3.96	7.30	57.54	1.46%	(187.45)
NOV US Equity	303	8,176	76.64	79.47	4.72	0.78%	128.84
NOVN VX Equity	5,656	18,291	63.81	83.54	41.04	0.75%	23.99
NOVOB DC Equity	511	9,444	40.35	42.53	5.93	0.91%	(95.90)
NSC US Equity	1,558	9,797	80.78	93.62	20.63	0.77%	37.47
NVS US Equity	4,403	15,510	65.07	83.54	35.58	0.80%	159.44
OGXP3 BZ Equity	4,017	(4,107)	4.39	0.10	47.39	2.06%	236.53
OR FP Equity				166.79			-
ORA FP Equity	832	6,019	13.03	14.83	9.69	1.43%	(27.14)
ORCL US Equity	1,376	7,995	33.68	39.47	16.34	1.05%	25.14
OXY US Equity	(63)	7,355	95.03	94.23	-1.03	0.83%	33.98
PBR US Equity	(48)	(1,013)	13.30	13.94	-2.33	2.05%	(0.40)
PBR/A US Equity	(96)	(2,236)	13.87	14.47	-2.09	2.06%	(6.05)
PCLN US Equity	682	3,043	956.05	1,170.37	15.04	1.49%	29.15
PCP US Equity	(38)	1,134	253.57	245.45	-3.59	0.92%	(0.11)
PEP US Equity	121	8,118	82.28	83.51	3.11	0.48%	7.45
PETR3 BZ Equity	(70)	(1,052)	6.54	6.98	-3.06	2.17%	(2.75)
PETR4 BZ Equity	(107)	(2,498)	6.95	7.25	-1.87	2.30%	(11.11)
PFE US Equity	1,887	13,097	26.10	29.86	17.37	0.83%	(115.85)
PG US Equity	244	8,334	78.47	80.77	6.61	0.44%	(6.39)
PHIA NA Equity				34.35			-
PM US Equity	137	(8,133)	85.47	84.03	2.66	0.63%	(79.93)
PNC US Equity	567	9,010	76.60	81.43	7.97	0.79%	37.51
POT CN Equity				33.85			-
POT US Equity				33.86			-
PRU LN Equity	7,336	10,521	12.76	21.66	65.23	1.07%	(91.20)
PSA US Equity	632	11,140	160.09	169.17	11.77	0.48%	18.41
PSX US Equity	1,200	6,030	64.65	77.51	21.40	0.93%	56.41
PX US Equity	1,999	16,340	113.54	127.43	22.58	0.54%	(26.47)
QCOM US Equity	2,246	12,547	66.83	78.79	22.80	0.79%	115.77
QQQ US Equity	2,831	11,952	68.46	84.68	32.98	0.72%	13.21
RAI US Equity	294	6,737	52.22	54.51	4.55	0.96%	131.02
RDS/A US Equity	36	7,386	73.50	73.86	1.05	0.47%	40.27
RDS/B US Equity	253	6,990	76.36	79.13	7.35	0.49%	42.48

RDSA LN Equity	273	4,675	34.83	36.87	12.03	0.49%	14.29
RDSA NA Equity	14	6,544	36.74	36.82	0.46	0.45%	5.10
RDSB LN Equity	266	6,969	37.90	39.35	7.04	0.54%	3.86
REGN US Equity	(260)	6,240	302.26	290.17	-2.54	1.64%	(35.64)
RIO AU Equity	19	3,506	59.40	59.72	0.46	1.19%	(35.02)
RIO LN Equity	136	4,819	54.83	56.38	2.20	1.28%	55.97
RIO US Equity	242	4,934	54.04	56.69	3.78	1.30%	85.92
ROG VX Equity	5,977	17,035	212.78	287.45	56.81	0.62%	163.26
RY CN Equity	135	8,293	65.48	66.54	3.21	0.51%	27.61
SAB LN Equity	741	9,453	48.63	52.44	8.53	0.92%	104.54
SAN FP Equity	(14)	(2,550)	102.66	103.23	-0.64	0.87%	5.66
SAN SM Equity	1,068	7,933	8.46	9.60	13.65	0.99%	(138.78)
SAN US Equity	918	6,290	8.45	9.68	13.81	1.06%	75.37
SAP GR Equity	(99)	5,241	80.58	79.09	-2.24	0.84%	(13.37)
SAP US Equity	(77)	5,649	80.61	79.53	-1.52	0.90%	44.58
SBUX US Equity	(124)	1,631	74.67	69.37	-7.40	1.03%	(0.07)
SGO FP Equity	2,647	7,836	44.08	58.98	30.52	1.11%	(233.63)
SI US Equity	677	5,671	118.49	132.64	11.73	1.02%	(45.53)
SIE GR Equity	826	5,345	114.81	132.56	16.54	0.93%	(52.81)
SLB US Equity	1,537	7,174	81.27	98.68	31.95	0.67%	133.53
SMSN LI Equity	(123)	(6,021)	643.80	656.98	-2.04	1.00%	(49.25)
SO US Equity	223	9,151	43.58	44.64	4.36	0.56%	34.04
SPG US Equity	116	5,374	164.07	167.62	3.73	0.58%	19.39
SREN VX Equity	1,576	10,006	80.46	93.14	20.67	0.76%	(81.99)
STAN LN Equity	(40)	(2,940)	22.09	22.39	-1.28	1.07%	(33.44)
STL NO Equity	786	9,825	26.16	28.25	11.58	0.69%	127.83
STT US Equity	(156)	2,205	68.78	64.23	-6.09	1.16%	5.19
SU CN Equity				36.13			-
SU FP Equity	328	6,518	84.31	88.56	4.79	1.05%	(45.04)
SU US Equity				36.13			-
SWEDA SS Equity	214	6,088	24.78	25.65	3.08	1.14%	(49.19)
SYNN VX Equity	(375)	(6,455)	359.52	380.38	-8.66	0.67%	2.50
T US Equity	(12)	(515)	34.46	35.24	-3.75	0.60%	(1.29)
TD CN Equity	234	8,245	45.38	46.67	4.98	0.57%	54.86
TEF SM Equity	92	4,176	15.65	16.00	2.78	0.79%	10.78
TEF US Equity	109	3,406	15.52	16.01	3.50	0.91%	33.96
TGT US Equity	576	(8,574)	63.57	59.30	10.86	0.62%	(52.65)
TJX US Equity	1,401	5,695	46.52	57.96	30.72	0.80%	(5.08)
TLS AU Equity	299	7,919	4.60	4.78	6.70	0.56%	9.30
TLSN SS Equity				6.80			-
TM US Equity	391	(5,442)	115.49	107.19	7.20	1.00%	(113.93)
TMO US Equity	8,440	10,218	63.59	116.11	94.73	0.87%	(12.48)
TOT US Equity	866	6,885	60.09	67.64	16.14	0.78%	173.87
TRP CN Equity				46.74			-
TRV US Equity	114	8,267	84.26	85.42	3.01	0.46%	21.43
TSCO LN Equity	915	(5,918)	5.65	4.78	14.82	1.04%	(74.72)
TWC US Equity	616	5,234	120.22	134.37	13.01	0.90%	20.32

TWX US Equity	(222)	4,437	66.24	63.08	-5.60	0.90%	(10.62)
TXN US Equity	3,626	12,205	34.93	45.30	33.27	0.89%	40.67
TYC US Equity	9,523	24,080	29.17	40.70	53.23	0.74%	(65.67)
UBS US Equity	128	5,489	19.43	19.89	2.44	0.95%	(62.28)
UBSN VX Equity	112	5,158	19.51	19.93	2.38	0.92%	(67.44)
UCG IM Equity	2,941	5,391	5.58	8.63	33.29	1.64%	(64.01)
ULVR LN Equity	277	6,601	42.76	44.56	4.83	0.87%	86.30
UNA NA Equity	256	7,339	41.35	42.79	4.64	0.75%	66.59
UNH US Equity	2,318	10,191	64.28	78.91	29.34	0.78%	(60.58)
UNP US Equity	1,190	12,014	165.36	181.75	14.30	0.69%	(39.58)
UPS US Equity	3,035	14,806	79.87	96.24	43.48	0.47%	(48.29)
USB US Equity	2,415	14,238	34.71	40.60	25.50	0.67%	(10.12)
UTX US Equity	6,035	15,190	82.05	114.65	48.71	0.82%	71.16
V US Equity	983	1,685	126.50	200.26	55.70	1.05%	40.51
VALE US Equity	28	(2,448)	15.05	14.87	0.81	1.42%	(29.22)
VALE3 BZ Equity	27	(2,939)	15.07	14.93	0.61	1.53%	(32.44)
VIAB US Equity	3,374	9,272	60.42	82.40	40.32	0.90%	21.72
VIV FP Equity	150	2,668	26.19	27.66	7.18	0.78%	(7.58)
VMW US Equity	615	4,785	89.16	100.62	8.41	1.53%	36.83
VOD LN Equity	269	(3,077)	3.90	3.56	8.01	1.09%	36.30
VOD US Equity	260	(2,970)	38.87	35.47	8.03	1.09%	18.44
VOW3 GR Equity	90	2,383	256.35	266.08	3.22	1.18%	(30.46)
VRX CN Equity	443	1,611	92.95	118.49	15.54	1.77%	(41.42)
VRX US Equity	512	1,880	93.20	118.58	15.96	1.71%	(57.04)
VTI US Equity	470	5,134	86.91	94.87	17.20	0.53%	12.73
VWO US Equity	-	1,071	41.25	41.25	0.00	0.83%	0.67
VZ US Equity	176	(4,936)	48.81	47.08	7.91	0.45%	13.24
WBC AU Equity	410	6,950	30.53	32.33	6.60	0.90%	(50.60)
WES AU Equity	249	8,616	38.65	39.77	4.27	0.68%	(65.04)
WFC US Equity	2,782	11,582	38.70	47.99	38.00	0.63%	(63.44)
WLP US Equity	2,890	10,369	74.31	95.03	35.72	0.78%	(41.82)
WMT US Equity	170	7,009	75.45	77.28	4.86	0.50%	64.21
WOW AU Equity				33.72			-
XOM US Equity	1,024	13,076	90.48	97.56	12.96	0.60%	119.26
XTA LN Equity	-	2,180		#N/A N/A	0.00	2.25%	-
YHOO US Equity				33.44			-
YUM US Equity	130	7,151	73.86	75.20	1.96	0.93%	54.11
ZURN VX Equity	(335)	7,208	293.14	280.13	-6.16	0.75%	(99.18)

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	16,038	62,272	1,455.70	1,830.61	41.06	0.63%	643.49
NDX Index	8,488	37,348	2,831.19	3,474.63	24.68	0.92%	369.53
RTY Index	6,812	23,963	868.48	1,115.35	29.72	0.96%	108.44

SPTSX Index	387	28,839	12,859.70	13,032.05	2.76	0.49%	44.13
MEXBOL Index	225	(20,915)	3,142.45	3,108.59	1.38	0.78%	(133.65)
IBOV Index	2	9,314	23,343.34	23,348.97	0.02	1.31%	(43.60)
MERVAL Index	(442)	(4,326)	725.60	799.73	-10.19	1.00%	41.61
UKX Index	2,834	39,964	10,288.22	11,017.92	11.81	0.60%	123.36
DAX Index	7,961	36,674	10,610.77	12,914.20	25.54	0.85%	(107.77)
CAC Index	1,559	20,042	5,625.45	6,062.97	11.23	0.69%	(15.19)
IBEX Index	8,690	39,643	11,555.29	14,088.24	24.71	0.89%	(321.04)
SMI Index	6,648	44,078	8,219.63	9,459.38	25.49	0.59%	(150.99)
FTSEMIB Index	6,945	25,266	23,118.94	29,473.77	29.07	0.95%	15.11
PSI20 Index	6,302	24,289	8,026.78	10,109.42	27.59	0.94%	(248.26)
ISEQ Index	23,836	40,099	4,246.25	6,770.34	65.83	0.90%	(874.62)
ICEXI Index	4,976	37,337	6.63	7.51	26.47	0.50%	(467.52)
AEX Index	5,467	42,240	484.27	546.95	20.09	0.64%	(248.87)
BEL20 Index	7,637	44,003	3,610.75	4,237.41	26.73	0.65%	(175.45)
LUXXX Index	10,183	40,811	1,665.29	2,080.80	40.53	0.62%	(1,012.89)
KFX Index	9,015	38,048	100.82	124.71	29.15	0.81%	(641.89)
HEX Index	6,876	40,933	8,513.93	9,944.07	19.12	0.88%	(665.40)
OMX Index	1,740	23,118	191.41	205.82	8.90	0.85%	(20.86)
ATX Index	15	9,226	3,409.40	3,414.99	0.15	1.09%	(150.13)
ASE Index	5,847	19,369	1,282.88	1,670.17	26.35	1.15%	(987.41)
OSEBX Index	1,836	24,683	85.16	91.49	10.65	0.70%	40.74
INDEXCF Index	1,183	(21,271)	39.64	37.44	2.57	2.16%	460.41
TOP40 Index	1,304	25,594	3,920.67	4,120.40	5.49	0.93%	38.43
SENSEX Index	936	27,286		#N/A N/A	4.58	0.75%	
NKY Index	(94)	2,843	141.17	136.63	-3.29	1.01%	(15.20)
HSI Index	554	27,445	2,912.65	2,971.44	2.65	0.76%	39.54
SHCOMP Index	139	(26,960)	344.53	342.75	0.66	0.79%	17.84
KOSPI Index	1,184	29,082	1.85	1.92	5.78	0.70%	(22.36)
AS51 Index	698	21,983	4,890.10	5,045.45	4.04	0.79%	(265.02)
STBCNZL Index	33,855	73,231	444.47	649.95	106.47	0.43%	(681.04)
EEM US Equity	-	1,052	41.74	41.74	0.00	0.85%	(2.24)
IYR US Equity	(16)	(3,116)	67.42	67.77	-0.99	0.52%	(11.48)
MDY US Equity	4,405	14,269	184.03	240.84	40.90	0.75%	83.33
JNK US Equity	(6)	5,352	41.26	41.22	-0.60	0.17%	22.14
XLF US Equity	5,136	13,610	15.57	21.45	52.35	0.72%	149.76
XLU US Equity	733	9,939	39.06	41.94	13.91	0.53%	64.00
XLK US Equity	1,983	12,860	30.80	35.55	19.70	0.78%	147.59
XLI US Equity	5,490	16,147	38.20	51.19	45.56	0.75%	123.28
XLP US Equity	322	10,839	41.85	43.09	7.74	0.38%	88.77
XLY US Equity	2,253	6,572	46.72	62.73	41.85	0.82%	69.48
XLE US Equity	365	7,840	85.67	89.66	7.04	0.66%	112.24
XLB US Equity	3,508	14,930	37.57	46.40	29.63	0.79%	148.21
XLV US Equity	10,744	24,346	38.87	56.02	51.32	0.86%	195.26
SXXP Index	6,017	43,407	400.51	456.03	22.74	0.61%	(92.82)
SXAP Index	10,164	28,526	520.28	705.67	30.37	1.17%	(525.65)
SXKP Index	3,771	47,032	366.14	395.49	11.81	0.68%	(57.07)

SX6P Index	6,098	36,148	355.66	415.66	32.44	0.52%	26.50
SXEP Index	1,955	38,769	447.48	470.04	9.19	0.55%	418.71
SXIP Index	11,033	28,923	222.31	307.11	53.22	0.72%	(166.14)
SXNP Index	4,569	28,384	482.69	560.39	20.36	0.79%	(361.45)
SX3P Index	1,075	22,842	669.69	701.20	7.99	0.59%	112.50
SXDP Index	21,970	61,074	609.16	828.28	61.96	0.58%	98.47
SX4P Index	2,609	25,840	917.36	1,009.97	13.09	0.77%	8.75
SX8P Index	2,116	17,778	343.07	383.89	14.71	0.81%	(259.32)
SXOP Index	10,840	40,949	381.12	482.02	29.98	0.88%	(737.53)
SXQP Index	545	26,331	793.71	810.13	3.14	0.66%	231.62
SXRP Index	(178)	10,562	434.69	427.48	-2.55	0.66%	19.45
SXMP Index	9,714	35,766	261.12	332.04	44.96	0.60%	(340.48)
SXTP Index	20,030	39,247	172.05	259.86	62.88	0.81%	(1,007.49)
SX7E Index	5,933	18,886	159.85	210.06	26.73	1.18%	(265.47)
SX5E Index	6,722	40,148	3,709.25	4,330.33	23.88	0.70%	(7.80)
SPGSCITR Index	-	3,780	5,050.79	5,050.79	0.00	0.53%	33.55
XAG Curncy	1,016	(12,623)	21.74	19.99	9.44	0.85%	4.30
CO1 Comdty	(31)	(19,698)	108.90	109.07	-0.20	0.78%	(318.84)
CL1 Comdty	1,439	29,347	99.19	104.05	5.83	0.84%	92.00
NG1 Comdty	3,492	16,608	3.77	4.56	11.57	1.82%	(261.04)
XAU Comdty	(525)	(19,682)	91.39	93.83	-3.72	0.72%	(264.94)
IBOXHY Index	3,103	53,418	220.12	232.91	74.00	0.08%	36.57
US_TSY CREDIT	-	11,341	763.32	763.32	0.00	0.12%	(9.35)
CA_TSY CREDIT	2,568	(72,133)	1,245.64	1,201.29	9.58	0.37%	63.37
MX_TSY CREDIT	323	58,228	214.97	216.16	1.35	0.41%	269.39
AU_TSY CREDIT	925	52,225	1,495.06	1,521.55	3.77	0.47%	216.05
JP_TSY CREDIT	218	(28,355)	821.88	815.55	2.58	0.30%	51.76
MY_TSY CREDIT	-	7,918	168.29	168.29	0.00	0.36%	(22.52)
SG_TSY CREDIT	-	11,341	220.89	220.89	0.00	0.24%	(16.92)
AT_TSY CREDIT	3,855	77,381	357.33	375.13	18.63	0.27%	(467.22)
BE_TSY CREDIT	4,900	77,996	477.05	507.02	25.18	0.25%	(416.45)
FI_TSY CREDIT	3,579	80,015	348.46	364.05	17.60	0.25%	(452.19)
FR_TSY CREDIT	4,271	77,569	1,678.68	1,771.11	21.35	0.26%	(413.77)
DE_TSY CREDIT	3,017	77,869	1,243.17	1,291.33	14.54	0.27%	(482.54)
IE_TSY CREDIT	32,224	78,270	336.92	475.64	190.50	0.22%	(375.06)
IT_TSY CREDIT	8,825	54,986	1,616.23	1,875.64	62.71	0.26%	(190.63)
NL_TSY CREDIT	3,648	78,610	1,327.30	1,388.89	17.66	0.26%	(459.97)
ES_TSY CREDIT	10,973	50,187	392.28	478.05	85.88	0.25%	(200.20)
DK_TSY CREDIT	3,125	67,396	729.23	763.04	15.31	0.30%	(446.33)
NO_TSY CREDIT	56	32,135	343.60	344.20	0.54	0.33%	(220.14)
PL_TSY CREDIT	1,341	29,561	425.98	445.30	15.55	0.29%	(134.73)
ZA_TSY CREDIT	(31)	(5,304)	83.13	83.61	-0.73	0.80%	42.54
SE_TSY CREDIT	185	(31,592)	466.17	463.44	1.70	0.34%	147.42
CH_TSY CREDIT	4,020	66,678	1,006.05	1,066.70	22.40	0.27%	(250.96)
GB_TSY CREDIT	1,614	60,590	1,491.70	1,531.44	8.00	0.33%	(71.41)