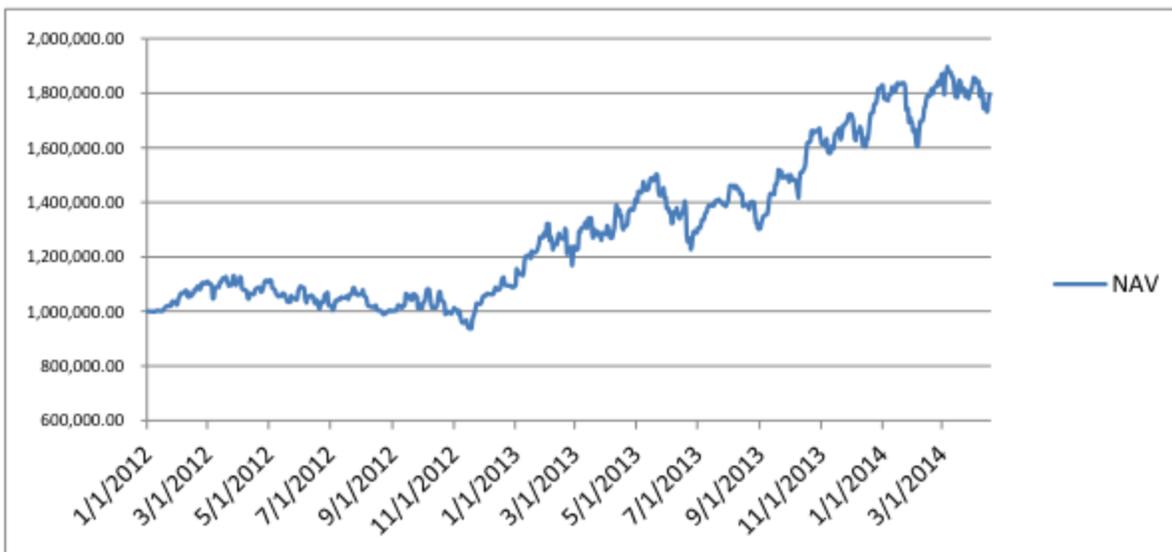


Current Date:	4/18/2014	Change on Day:	0.02%
Total Return since 1/1/12:	79.55%	MSCI World Change on Day	0.05%
T12M Return:	36.74%	No of Positions (+MTM) on Day	42
T90 Day Return:	-2.06%	No of Positions (-MTM) on Day	17
T30 Day Return:	-2.46%	Current No. of Positions:	443
Current Long Exposure @ Cost:	4,891,174	Current Leverage (Gross Exposures):	3.02
Current Short Exposure @ Cost:	(535,482)		
Net Exposure:	4,355,692		
Starting Capital:	1,000,000		
Current NAV:	1,795,502		

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	-0.91%
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
24 Positions		21.71%	45 Positions		25.93%

TGT US Equity	(8,574)	0.16%	MAERSKB DC Equity	5,497	0.31%
ZA_TSY CREDIT	(8,653)	0.16%	AEX Index	5,583	0.31%
941 HK Equity	(9,455)	0.17%	NOVN VX Equity	5,873	0.33%
XAG Curncy	(12,623)	0.23%	ROG VX Equity	6,029	0.34%
XAU Comdty	(19,682)	0.36%	XLI US Equity	6,150	0.34%
CO1 Comdty	(19,698)	0.36%	SX7E Index	6,185	0.34%
MEXBOL Index	(20,915)	0.39%	HON US Equity	6,278	0.35%
INDEXCF Index	(21,271)	0.39%	SXXP Index	6,380	0.36%
JP_TSY CREDIT	(22,684)	0.42%	EDF FP Equity	6,462	0.36%
SHCOMP Index	(26,960)	0.50%	SX6P Index	6,616	0.37%
SE_TSY CREDIT	(36,359)	0.67%	ASE Index	6,682	0.37%
SPX Index	62,272	1.15%	DAI GR Equity	6,695	0.37%
DK_TSY CREDIT	67,396	1.24%	PSI20 Index	6,697	0.37%
CH_TSY CREDIT	68,798	1.27%	UTX US Equity	6,782	0.38%
CA_TSY CREDIT	(72,133)	1.33%	SMI Index	6,831	0.38%
STBCNZL Index	73,231	1.35%	ACA FP Equity	6,948	0.39%
GB_TSY CREDIT	75,587	1.39%	SX5E Index	7,055	0.39%
AT_TSY CREDIT	77,381	1.43%	HEX Index	7,157	0.40%
BE_TSY CREDIT	77,996	1.44%	FTSEMIB Index	7,375	0.41%
IE_TSY CREDIT	78,270	1.44%	RTY Index	7,434	0.41%
NL_TSY CREDIT	78,610	1.45%	MDT US Equity	7,481	0.42%
FR_TSY CREDIT	79,196	1.46%	PRU LN Equity	7,726	0.43%
FI_TSY CREDIT	80,015	1.47%	DAX Index	8,269	0.46%
DE_TSY CREDIT	80,183	1.48%	SXMP Index	8,394	0.47%
			BEL20 Index	8,413	0.47%
			TMO US Equity	8,966	0.50%
			MMM US Equity	8,991	0.50%
			BAC US Equity	9,016	0.50%
			IBEX Index	9,152	0.51%
			IT_TSY CREDIT	9,172	0.51%
			NDX Index	9,278	0.52%
			KFX Index	9,622	0.54%
			LUXXX Index	10,175	0.57%
			TYC US Equity	10,706	0.60%
			SXAP Index	11,139	0.62%
			XLV US Equity	11,289	0.63%
			ES_TSY CREDIT	11,301	0.63%
			SXIP Index	11,334	0.63%
			SXOP Index	11,457	0.64%
			SPX Index	17,503	0.97%

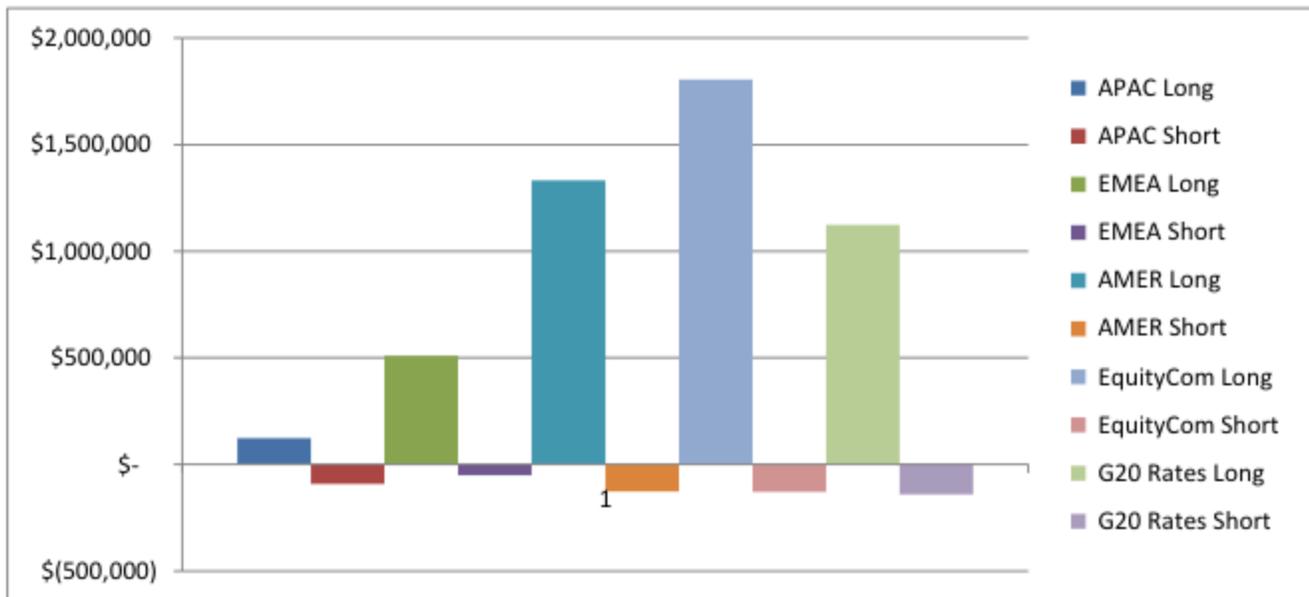
NAV Impact of MTM by Category & Exposure	
Listed Equity Long	0.011%
Listed Equity Short	0.004%
EquityCom Long	0.015%
EquityCom Short	-0.023%
G20 Rates Long	-0.007%
G20 Rates Short	-0.001%

SXTP Index	21,533	1.20%
SXDP Index	22,639	1.26%
ISEQ Index	23,933	1.33%
IE_TSY CREDIT	32,805	1.83%
STBCNZL Index	34,590	1.93%

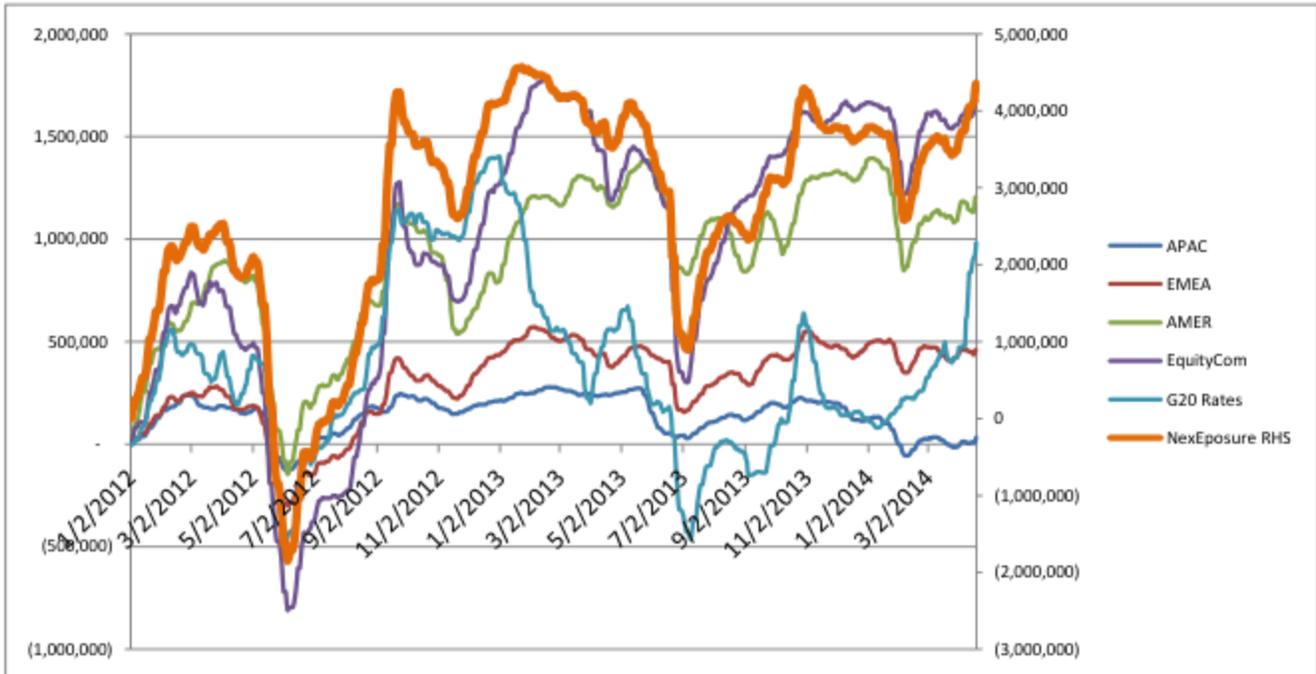
No. Names by Category

APAC Long	20
APAC Short	27
EMEA Long	76
EMEA Short	13
AMER Long	174
AMER Short	38
EquityCom Long	63
EquityCom Short	9
G20 Rates Long	19
G20 Rates Short	4
Total Long	352
Total Short	91

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



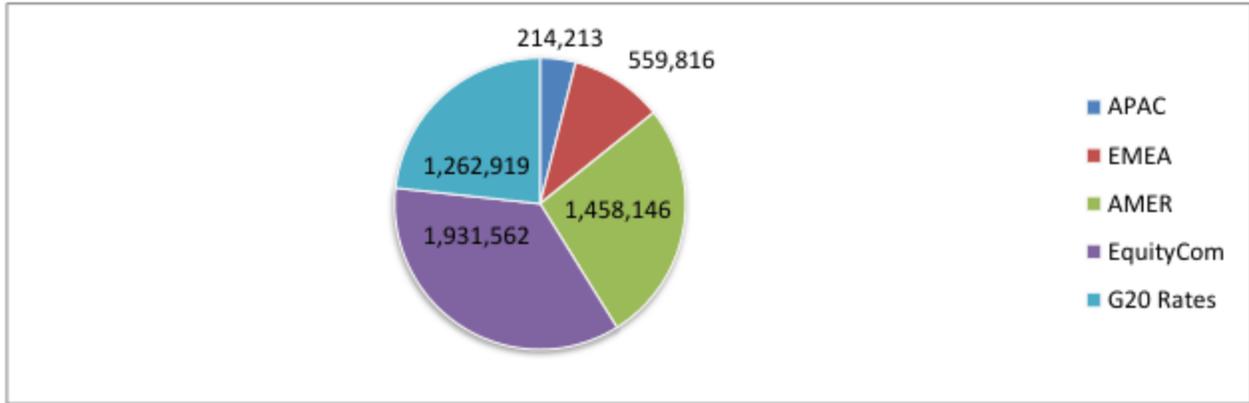
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



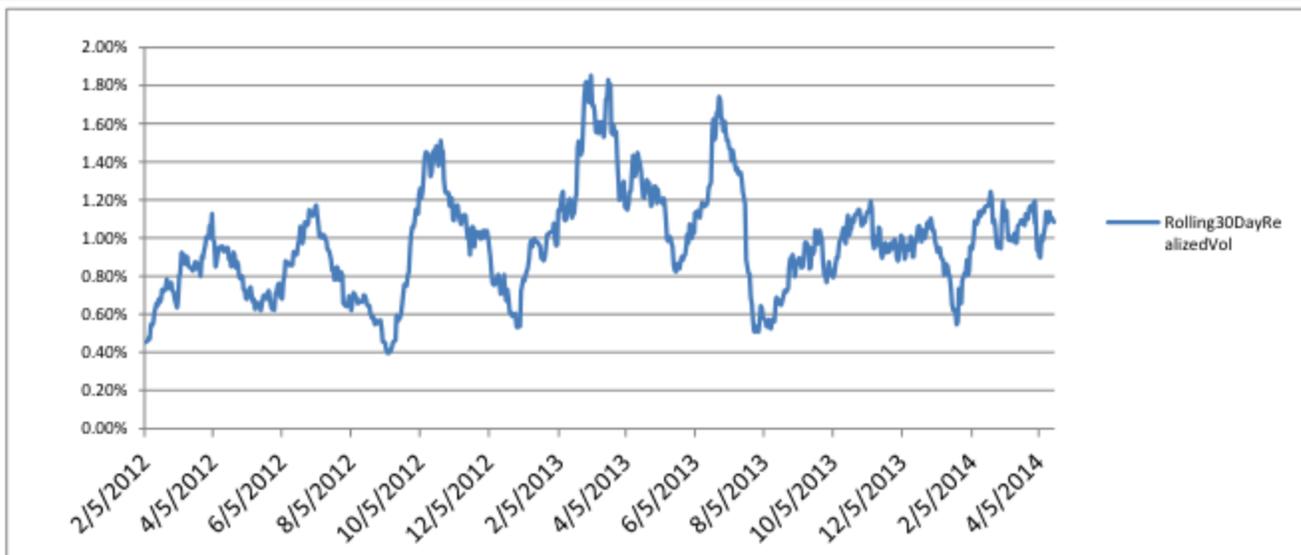
Current Gross Notional Risk by Category



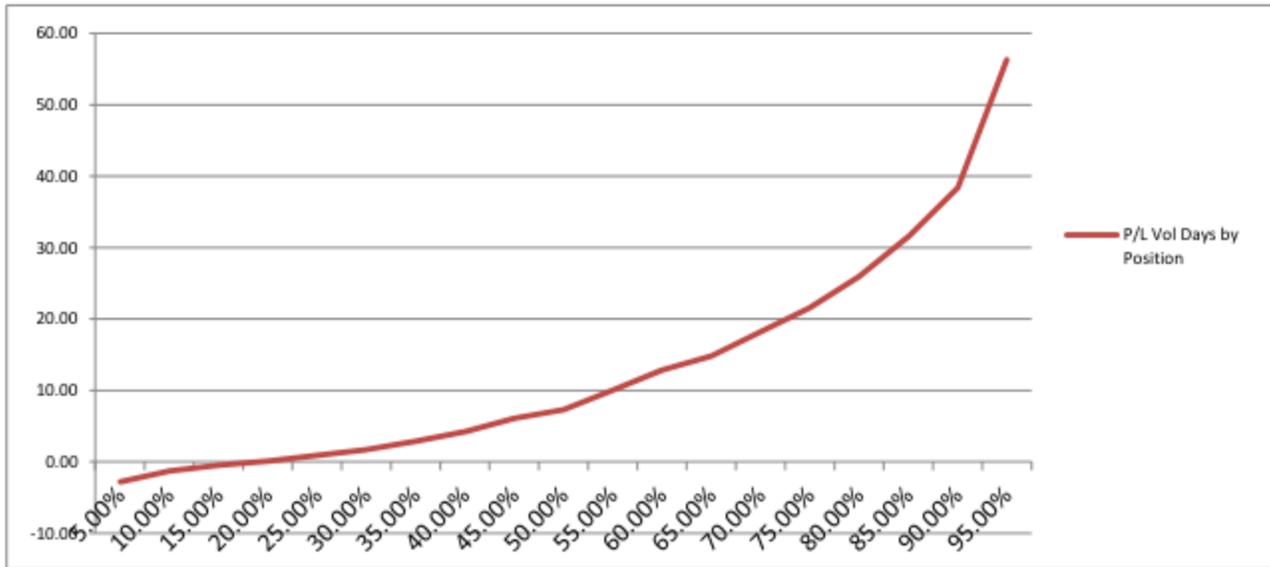
Performance Vs. MSCI World Index



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%	-16.30	(<7 Vol Days)	1.35%
5.00%	-2.82		
10.00%	-1.28	(>7 Vol Days)	43.37%
15.00%	-0.47		
20.00%	0.08		
25.00%	0.91		
30.00%	1.73		
35.00%	2.90		
40.00%	4.23		
45.00%	6.10		
50.00%	7.31		
55.00%	10.04		
60.00%	12.85		
65.00%	14.82		
70.00%	18.23		
75.00%	21.56		
80.00%	25.98		
85.00%	31.54		
90.00%	38.40		
95.00%	56.33		
100.00%	204.72		

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	(12)	1,384	57.25	56.74	-0.78	1.14%	7.62
005380 KS Equity	145	3,149	224.39	234.73	3.93	1.17%	41.56
005490 KS Equity	(288)	(3,011)	272.57	298.67	-9.25	1.04%	(10.68)
005930 KS Equity	(203)	(5,603)	1,278.08	1,324.45	-3.92	0.93%	(17.31)
012330 KS Equity	1,199	5,584	247.00	300.07	22.47	0.96%	98.03
1 HK Equity	1,097	11,441		#N/A N/A	11.88	0.81%	
1299 HK Equity	345	5,954		#N/A N/A	6.25	0.93%	
13 HK Equity	2,657	12,243		#N/A N/A	23.72	0.92%	
16 HK Equity				#N/A N/A			
27 HK Equity	(11)	123		#N/A N/A	-4.60	1.91%	
2914 JP Equity	118	(3,774)	32.46	31.45	3.14	1.00%	11.16
3382 JP Equity	(7)	1,329	37.70	37.51	-0.48	1.03%	(5.10)
4063 JP Equity				59.62			-
4502 JP Equity	(15)	(2,451)	44.06	44.32	-0.66	0.90%	4.17
4689 JP Equity	(40)	(1,783)	4.60	4.71	-1.13	1.97%	(18.46)
5 HK Equity	(52)	(3,197)		#N/A N/A	-1.98	0.83%	
5108 JP Equity	(4)	(638)	34.46	34.67	-0.62	0.98%	(3.87)
5401 JP Equity	247	(4,349)	2.87	2.71	4.64	1.23%	5.93
6301 JP Equity	(16)	(1,651)	20.69	20.89	-0.79	1.21%	26.47
6752 JP Equity				10.83			-
6902 JP Equity				46.18			-
6954 JP Equity	975	6,393	6,392.98	181.70	11.90	1.28%	19.94
7201 JP Equity	26	(2,999)	(3,742.97)	8.78	0.90	0.97%	19.28
7203 JP Equity	140	(4,207)	(5,259.85)	54.22	3.19	1.04%	(43.06)
7267 JP Equity	250	(3,126)	(4,885.01)	33.51	7.79	1.03%	39.58
762 HK Equity	29	(3,929)	(5,161.69)	#N/A N/A	0.67	1.11%	
7751 JP Equity	(23)	(5,492)	(6,865.02)	31.57	-0.51	0.82%	10.19
8031 JP Equity	(64)	(3,821)	(4,775.88)	14.33	-1.43	1.17%	2.23
8058 JP Equity	44	(2,805)	(4,383.01)	18.03	1.64	0.96%	15.47
8306 JP Equity	60	(3,668)	(4,603.66)	5.54	1.17	1.39%	(12.43)
8316 JP Equity	43	(1,984)	(2,000.57)	40.25	1.66	1.32%	4.20
8411 JP Equity	(2)	(414)		1.97	-0.81	0.72%	0.42
8604 JP Equity	202	(3,335)	(3,504.39)	6.08	4.77	1.27%	15.17
8801 JP Equity	(6)	2,449	30.50	30.43	-0.16	1.48%	33.06
8802 JP Equity	339	(4,007)	24.84	22.73	5.73	1.48%	(7.41)
9020 JP Equity	141	(5,379)	75.21	73.23	2.14	1.23%	12.87
941 HK Equity	843	(9,455)		#N/A N/A	7.78	1.15%	
9432 JP Equity	(72)	6,077	53.19	52.57	-1.01	1.17%	5.88
9433 JP Equity	(95)	(3,334)	51.14	52.59	-2.05	1.39%	1.24
9437 JP Equity	84	(6,149)	15.59	15.38	1.45	0.94%	16.21
9983 JP Equity	(2)	(252)	326.88	330.01	-0.66	1.46%	(2.39)

9984 JP Equity	(18)	(180)	67.40	74.20	-5.31	1.90%	(0.40)
AAPL US Equity	65	6,302		#N/A N/A	1.59	0.65%	
ABB US Equity	642	6,661		#N/A N/A	13.29	0.72%	
ABBN VX Equity	593	6,962		#N/A N/A	11.67	0.73%	
ABBV US Equity	(45)	2,296		#N/A N/A	-1.51	1.31%	
ABEV US Equity	69	4,344		#N/A N/A	1.85	0.87%	
ABEV3 BZ Equity	77	4,143		#N/A N/A	2.12	0.88%	
ABI BB Equity	427	8,888		#N/A N/A	6.67	0.72%	
ABT US Equity	(19)	4,097		#N/A N/A	-0.62	0.74%	
ABX CN Equity	146	(3,366)		#N/A N/A	2.95	1.47%	
ABX US Equity	146	(3,243)		#N/A N/A	3.12	1.44%	
ACA FP Equity	6,948	5,408		#N/A N/A	102.32	1.26%	
ACE US Equity	399	8,089		#N/A N/A	11.54	0.43%	
ACN US Equity	111	10,703		#N/A N/A	1.21	0.86%	
ADP US Equity	26	2,142		#N/A N/A	1.72	0.69%	
AFL US Equity	(11)	3,645		#N/A N/A	-0.44	0.66%	
AGN US Equity	1,999	9,698		#N/A N/A	15.74	1.31%	
AI FP Equity	100	8,248		#N/A N/A	2.06	0.59%	
AIG US Equity	179	4,012		#N/A N/A	5.31	0.84%	
AIR FP Equity	552	1,305		#N/A N/A	38.59	1.10%	
ALV GR Equity	-	1,115		#N/A N/A	0.00	0.70%	
ALVG IX Equity	-	1,115		#N/A N/A	0.00	0.72%	
AMGN US Equity	5,201	22,886		#N/A N/A	20.02	1.13%	
AMT US Equity	890	10,655		#N/A N/A	14.43	0.58%	
AMZN US Equity	11	(4,757)		#N/A N/A	0.17	1.33%	
ANZ AU Equity	526	7,345		#N/A N/A	9.40	0.76%	
APA US Equity	(124)	(5,496)		#N/A N/A	-3.29	0.69%	
APC US Equity	26	2,501		#N/A N/A	0.82	1.27%	
AXP US Equity	2,092	10,373		#N/A N/A	21.52	0.94%	
AZN LN Equity	3,484	12,676		#N/A N/A	36.98	0.74%	
AZN SS Equity	2,943	12,119		#N/A N/A	37.97	0.64%	
AZN US Equity	3,364	12,812		#N/A N/A	37.24	0.70%	
BA US Equity	65	4,613		#N/A N/A	1.58	0.89%	
BAC US Equity	9,016	10,884		#N/A N/A	84.28	0.98%	
BARC LN Equity	75	2,977		#N/A N/A	1.85	1.36%	
BAS GR Equity	884	7,333		#N/A N/A	12.53	0.96%	
BATS LN Equity	416	6,954		#N/A N/A	7.47	0.80%	
BAX US Equity	(5)	1,677		#N/A N/A	-0.35	0.87%	
BAYN GR Equity	-	956		#N/A N/A	0.00	0.88%	
BBAS3 BZ Equity	(97)	(871)		#N/A N/A	-5.27	2.11%	
BBD US Equity	50	3,222		#N/A N/A	0.92	1.69%	
BBDC4 BZ Equity	37	3,172		#N/A N/A	0.67	1.73%	
BBL US Equity	(90)	(2,626)		#N/A N/A	-3.28	1.05%	
BBVA SM Equity	1,183	5,790		#N/A N/A	20.43	1.00%	
BCE CN Equity	27	4,800		#N/A N/A	1.10	0.52%	
BCS US Equity	126	3,122		#N/A N/A	2.91	1.38%	
BEN US Equity	42	2,447		#N/A N/A	1.60	1.06%	

BG/ LN Equity	(300)	(3,503)	#N/A N/A	-11.92	0.72%
BHP AU Equity	221	6,689	#N/A N/A	3.15	1.05%
BHP US Equity	341	6,839	#N/A N/A	4.58	1.09%
BIIB US Equity	200	1,066	#N/A N/A	10.70	1.75%
BIL SJ Equity	(6)	(3,330)	#N/A N/A	-0.17	0.98%
BK US Equity	219	8,609	#N/A N/A	3.38	0.75%
BLK US Equity	150	3,418	#N/A N/A	4.37	1.01%
BLT LN Equity	13	(3,396)	#N/A N/A	0.38	1.03%
BMO CN Equity	488	11,017	#N/A N/A	7.96	0.56%
BMW GR Equity	1,424	5,212	#N/A N/A	24.76	1.10%
BMY US Equity	(44)	(2,933)	#N/A N/A	-1.35	1.11%
BN FP Equity	(57)	4,363	#N/A N/A	-1.83	0.71%
BNP FP Equity	1,203	5,498	#N/A N/A	19.18	1.14%
BNS CN Equity	215	7,632	#N/A N/A	5.44	0.52%
BP/ LN Equity	398	9,797	#N/A N/A	6.03	0.67%
BRK/B US Equity	759	11,056	#N/A N/A	11.20	0.61%
BSBR US Equity	542	(6,537)	#N/A N/A	6.11	1.36%
BUD US Equity	463	8,168	#N/A N/A	7.62	0.74%
BX US Equity	128	3,119	#N/A N/A	2.43	1.68%
C US Equity			#N/A N/A		
CA FP Equity	620	3,550	#N/A N/A	19.86	0.88%
CAT US Equity	2,042	13,800	#N/A N/A	23.62	0.63%
CBA AU Equity	592	11,185	#N/A N/A	8.55	0.62%
CBS US Equity	277	1,267	#N/A N/A	19.40	1.13%
CCL US Equity	170	6,257	#N/A N/A	2.84	0.95%
CELG US Equity	7	(1,739)	#N/A N/A	0.25	1.68%
CFR VX Equity	194	4,613	#N/A N/A	4.48	0.94%
CL US Equity	2,492	20,415	#N/A N/A	24.49	0.50%
CM CN Equity	498	9,968	#N/A N/A	9.96	0.50%
CMCSA US Equity	4	1,811	#N/A N/A	0.23	0.93%
CMCSK US Equity	4,121	12,096	#N/A N/A	39.36	0.87%
CNI US Equity	1,337	12,873	#N/A N/A	14.16	0.73%
CNQ CN Equity	1,115	10,769	#N/A N/A	13.41	0.77%
CNR CN Equity	1,296	12,425	#N/A N/A	14.84	0.70%
COF US Equity	674	6,770	#N/A N/A	14.39	0.69%
COP US Equity	-	837	#N/A N/A	0.00	0.66%
COST US Equity	29	4,327	#N/A N/A	1.37	0.50%
COV LN Equity			#N/A N/A		
COV US Equity	650	7,080	#N/A N/A	13.04	0.70%
CRM US Equity	(35)	2,054	#N/A N/A	-1.13	1.53%
CS FP Equity	677	2,155	#N/A N/A	31.91	0.98%
CSCO US Equity	6	2,389	#N/A N/A	0.33	0.80%
CSX US Equity	1,036	8,914	#N/A N/A	15.76	0.74%
CVE CN Equity			#N/A N/A		
CVS US Equity	1,811	11,815	#N/A N/A	24.93	0.61%
CVX US Equity	(635)	(6,566)	#N/A N/A	-16.30	0.59%
D US Equity	2,230	12,764	#N/A N/A	32.14	0.54%

DAI GR Equity	6,695	13,908	#N/A N/A	38.51	1.25%
DBK GR Equity	-	677	#N/A N/A	0.00	1.24%
DD US Equity	2,864	12,908	#N/A N/A	35.71	0.62%
DDAIF US Equity	3,978	8,377	#N/A N/A	31.90	1.49%
DE US Equity	750	8,537	#N/A N/A	12.37	0.71%
DELL US Equity			#N/A N/A		
DG FP Equity	4,505	10,090	#N/A N/A	67.84	0.66%
DGE LN Equity	(14)	2,332	#N/A N/A	-0.67	0.91%
DHR US Equity	-	1,068	#N/A N/A	0.00	0.78%
DIS US Equity	1,647	9,908	#N/A N/A	18.06	0.92%
DISCA US Equity	-	975	#N/A N/A	0.00	0.86%
DNB NO Equity	70	1,168	#N/A N/A	6.71	0.89%
DOW US Equity	2,306	7,396	#N/A N/A	33.34	0.94%
DPW GR Equity	161	660	#N/A N/A	16.87	1.45%
DTE GR Equity	612	2,988	#N/A N/A	22.36	0.92%
DTV US Equity	2,331	10,622	#N/A N/A	21.59	1.02%
DUK US Equity	27	5,733	#N/A N/A	0.93	0.52%
DVN US Equity	1,272	11,143	#N/A N/A	14.48	0.79%
EBAY US Equity	77	6,678	#N/A N/A	1.23	0.94%
ECL US Equity	209	9,210	#N/A N/A	2.97	0.76%
EDF FP Equity	6,462	9,189	#N/A N/A	82.91	0.85%
EMC US Equity	510	10,986	#N/A N/A	7.25	0.64%
EMR US Equity	190	8,739	#N/A N/A	2.65	0.82%
ENB CN Equity	425	9,023	#N/A N/A	8.73	0.54%
ENEL IM Equity	2,279	8,175	#N/A N/A	30.23	0.92%
ENI IM Equity	780	10,345	#N/A N/A	12.34	0.61%
EOAN GR Equity	14	2,996	#N/A N/A	0.62	0.73%
EOG US Equity	2,355	5,841	#N/A N/A	51.26	0.79%
EPD US Equity	1,873	13,127	#N/A N/A	24.89	0.57%
ERICB SS Equity	170	7,934	#N/A N/A	2.63	0.82%
ESRX US Equity	869	9,815	#N/A N/A	13.38	0.66%
ETN US Equity	100	5,260	#N/A N/A	1.64	1.16%
F US Equity	(239)	(2,897)	#N/A N/A	-10.36	0.80%
FB US Equity	922	2,630	#N/A N/A	18.30	1.92%
FCX US Equity	5	3,763	#N/A N/A	0.11	1.26%
FDX US Equity	210	2,491	#N/A N/A	14.81	0.57%
FOX US Equity	(58)	3,508	#N/A N/A	-1.42	1.16%
FOXA US Equity	(53)	3,236	#N/A N/A	-1.34	1.22%
FP FP Equity	1,306	13,022	#N/A N/A	15.01	0.67%
G IM Equity	200	4,069	#N/A N/A	6.55	0.75%
GE US Equity	2,537	13,140	#N/A N/A	29.88	0.65%
GILD US Equity	(85)	(2,191)	#N/A N/A	-2.26	1.72%
GIS US Equity	833	17,619	#N/A N/A	8.21	0.58%
GLE FP Equity	663	3,248	#N/A N/A	17.05	1.20%
GLEN LN Equity	(35)	(3,693)	#N/A N/A	-0.77	1.24%
GLW US Equity	3,380	11,635	#N/A N/A	30.15	0.96%
GM US Equity	39	(2,394)	#N/A N/A	1.50	1.10%

GOOG US Equity	1,253	5,520	#N/A N/A	17.80	1.28%
GS US Equity	(84)	(3,061)	#N/A N/A	-2.95	0.93%
GSK LN Equity	(31)	5,707	#N/A N/A	-0.65	0.83%
GSZ FP Equity	997	10,538	#N/A N/A	13.08	0.72%
HAL US Equity	1,472	6,395	#N/A N/A	25.99	0.89%
HD US Equity	417	4,190	#N/A N/A	15.26	0.65%
HMB SS Equity	9	(3,237)	#N/A N/A	0.36	0.79%
HON US Equity	6,278	11,930	#N/A N/A	71.10	0.74%
HPQ US Equity	1,873	7,393	#N/A N/A	19.70	1.29%
HSBA LN Equity	79	4,565	#N/A N/A	2.91	0.59%
IBE SM Equity	1,531	7,501	#N/A N/A	36.84	0.55%
IBM US Equity	(119)	5,217	#N/A N/A	-2.84	0.80%
IMT LN Equity	1,933	12,756	#N/A N/A	23.58	0.64%
INTC US Equity	1,392	12,041	#N/A N/A	18.20	0.64%
ISP IM Equity	4,155	5,699	#N/A N/A	54.75	1.33%
ITUB US Equity	18	2,863	#N/A N/A	0.38	1.65%
ITUB4 BZ Equity	44	3,252	#N/A N/A	0.81	1.68%
ITW US Equity	3,360	14,011	#N/A N/A	30.35	0.79%
ITX SM Equity	2	(3,652)	#N/A N/A	0.06	0.83%
JCI US Equity	273	2,995	#N/A N/A	8.10	1.13%
JNJ US Equity	5,488	15,364	#N/A N/A	73.23	0.49%
JPM US Equity	-	912	#N/A N/A	0.00	0.92%
KMB US Equity	442	9,903	#N/A N/A	10.08	0.44%
KMI US Equity	46	(6,775)	#N/A N/A	0.92	0.74%
KO US Equity	(122)	(2,785)	#N/A N/A	-8.06	0.54%
LBTYA US Equity	(24)	(2,617)	#N/A N/A	-0.87	1.06%
LBTYK US Equity	(44)	(2,761)	#N/A N/A	-1.62	0.98%
LIN GR Equity	(61)	8,087	#N/A N/A	-1.39	0.54%
LLOY LN Equity	265	1,062	#N/A N/A	20.86	1.20%
LLY US Equity	94	4,953	#N/A N/A	2.80	0.68%
LMT US Equity	614	2,016	#N/A N/A	35.73	0.85%
LNKD US Equity	121	(2,461)	#N/A N/A	2.35	2.09%
LOW US Equity	(211)	6,264	#N/A N/A	-4.65	0.72%
LVS US Equity	998	4,085	#N/A N/A	14.83	1.65%
LYB US Equity	1,259	2,297	#N/A N/A	65.50	0.84%
MA US Equity	(61)	(1,563)	#N/A N/A	-3.44	1.14%
MAERSKB DC Equity	5,497	14,148	#N/A N/A	35.86	1.08%
MC FP Equity	309	5,461	#N/A N/A	6.96	0.81%
MCD US Equity	(3)	3,280	#N/A N/A	-0.21	0.48%
MCK US Equity	82	2,181	#N/A N/A	3.79	0.99%
MDLZ US Equity	2,845	13,641	#N/A N/A	36.20	0.58%
MDT US Equity	7,481	20,811	#N/A N/A	42.30	0.85%
MET US Equity	1,148	7,556	#N/A N/A	15.27	0.99%
MFC CN Equity	1,641	3,201	#N/A N/A	63.08	0.81%
MHS US Equity			#N/A N/A		
MMM US Equity	8,991	21,331	#N/A N/A	63.66	0.66%
MO US Equity	466	10,170	#N/A N/A	9.70	0.47%

MON US Equity	755	11,917	#N/A N/A	8.12	0.78%
MOS US Equity			#N/A N/A		
MRK US Equity	1,491	11,769	#N/A N/A	15.30	0.83%
MS US Equity	42	1,110	#N/A N/A	2.97	1.28%
MSFT US Equity	1,053	8,007	#N/A N/A	14.12	0.93%
MUV2 GR Equity	885	6,116	#N/A N/A	24.13	0.60%
NAB AU Equity	460	9,956	#N/A N/A	6.38	0.72%
NCM AU Equity			#N/A N/A		
NEE US Equity	4,943	14,649	#N/A N/A	47.84	0.71%
NEM US Equity	1,528	(4,731)	#N/A N/A	22.47	1.44%
NESN VX Equity	855	9,821	#N/A N/A	13.56	0.64%
NG/ LN Equity	2,109	13,258	#N/A N/A	31.29	0.51%
NKE US Equity	305	2,940	#N/A N/A	11.13	0.93%
NOK US Equity	3,861	4,498	#N/A N/A	57.97	1.48%
NOV US Equity	591	8,176	#N/A N/A	8.69	0.83%
NOVN VX Equity	5,873	18,291	#N/A N/A	45.96	0.70%
NOVOB DC Equity	736	9,444	#N/A N/A	8.44	0.92%
NSC US Equity	1,858	9,797	#N/A N/A	24.77	0.77%
NVS US Equity	4,648	15,510	#N/A N/A	40.57	0.74%
OGXP3 BZ Equity	4,018	(4,107)	#N/A N/A	45.73	2.14%
OR FP Equity	124	5,025	#N/A N/A	3.75	0.66%
ORA FP Equity	915	6,019	#N/A N/A	14.00	1.09%
ORCL US Equity	1,486	7,995	#N/A N/A	18.42	1.01%
OXY US Equity	107	7,355	#N/A N/A	1.74	0.84%
PBR US Equity	(37)	(1,080)	#N/A N/A	-1.56	2.21%
PBR/A US Equity	(64)	(2,236)	#N/A N/A	-1.29	2.24%
PCLN US Equity	819	3,043	#N/A N/A	17.07	1.58%
PCP US Equity	23	2,458	#N/A N/A	0.92	1.03%
PEP US Equity	300	8,639	#N/A N/A	7.31	0.47%
PETR3 BZ Equity	(57)	(1,122)	#N/A N/A	-2.22	2.31%
PETR4 BZ Equity	(75)	(2,498)	#N/A N/A	-1.24	2.40%
PFE US Equity	0	1,095	#N/A N/A	0.00	0.77%
PG US Equity	341	9,405	#N/A N/A	8.95	0.40%
PHIA NA Equity			#N/A N/A		
PM US Equity	248	(8,133)	#N/A N/A	4.71	0.65%
PNC US Equity	835	9,010	#N/A N/A	11.50	0.81%
POT CN Equity	(42)	(1,382)	#N/A N/A	-3.09	0.97%
POT US Equity	(88)	(2,796)	#N/A N/A	-3.32	0.95%
PRU LN Equity	7,726	10,521	#N/A N/A	68.15	1.08%
PSA US Equity	805	11,399	#N/A N/A	15.66	0.45%
PSX US Equity	1,482	6,030	#N/A N/A	26.89	0.91%
PX US Equity	2,634	16,340	#N/A N/A	27.90	0.58%
QCOM US Equity	2,654	12,547	#N/A N/A	29.23	0.72%
QQQ US Equity	2,064	7,968	#N/A N/A	35.08	0.74%
RAI US Equity	363	8,267	#N/A N/A	6.27	0.70%
RDS/A US Equity	199	7,386	#N/A N/A	5.83	0.46%
RDS/B US Equity	383	7,888	#N/A N/A	10.18	0.48%

RDSA LN Equity	370	6,505	#N/A N/A	11.74	0.49%
RDSA NA Equity	138	7,159	#N/A N/A	4.09	0.47%
RDSB LN Equity	397	7,417	#N/A N/A	10.03	0.53%
REGN US Equity	(70)	6,240	#N/A N/A	-0.65	1.73%
RIO AU Equity	(18)	3,506	#N/A N/A	-0.45	1.16%
RIO LN Equity	28	4,819	#N/A N/A	0.48	1.22%
RIO US Equity	117	4,934	#N/A N/A	1.94	1.22%
ROG VX Equity	6,029	17,035	#N/A N/A	53.35	0.66%
RY CN Equity	138	8,293	#N/A N/A	3.56	0.47%
SAB LN Equity	499	9,453	#N/A N/A	5.61	0.94%
SAN FP Equity	(26)	(2,848)	#N/A N/A	-1.16	0.79%
SAN SM Equity	1,180	8,103	#N/A N/A	17.18	0.85%
SAN US Equity	1,013	6,290	#N/A N/A	16.32	0.99%
SAP GR Equity	(119)	5,241	#N/A N/A	-2.57	0.88%
SAP US Equity	(68)	5,649	#N/A N/A	-1.31	0.92%
SBUX US Equity	(3)	(754)	#N/A N/A	-0.36	1.00%
SGO FP Equity	2,970	7,836	#N/A N/A	33.95	1.12%
SI US Equity	784	5,671	#N/A N/A	13.30	1.04%
SIE GR Equity	895	5,345	#N/A N/A	18.40	0.91%
SLB US Equity	1,661	7,697	#N/A N/A	31.64	0.68%
SMSN LI Equity	(102)	(6,021)	#N/A N/A	-1.58	1.07%
SO US Equity	355	9,151	#N/A N/A	6.26	0.62%
SPG US Equity	189	7,477	#N/A N/A	4.21	0.60%
SREN VX Equity	150	4,002	#N/A N/A	3.57	1.05%
STAN LN Equity	(9)	(2,352)	#N/A N/A	-0.39	0.96%
STL NO Equity	1,055	9,825	#N/A N/A	14.16	0.76%
STT US Equity	(38)	1,457	#N/A N/A	-2.29	1.14%
SU CN Equity	115	8,181	#N/A N/A	1.80	0.78%
SU FP Equity	494	6,518	#N/A N/A	6.85	1.11%
SU US Equity	69	5,593	#N/A N/A	1.56	0.79%
SWEDA SS Equity	109	3,653	#N/A N/A	2.85	1.04%
SYNN VX Equity	(582)	(6,455)	#N/A N/A	-13.47	0.67%
T US Equity	6	2,356	#N/A N/A	0.39	0.63%
TD CN Equity	286	8,245	#N/A N/A	6.56	0.53%
TEF SM Equity	161	5,265	#N/A N/A	4.52	0.68%
TEF US Equity	167	3,917	#N/A N/A	5.24	0.81%
TGT US Equity	493	(8,574)	#N/A N/A	9.95	0.58%
TJX US Equity	1,502	5,695	#N/A N/A	33.70	0.78%
TLS AU Equity	289	7,919	#N/A N/A	6.65	0.55%
TLSN SS Equity	40	(2,212)	#N/A N/A	1.87	0.96%
TM US Equity	354	(5,442)	#N/A N/A	6.77	0.96%
TMO US Equity	8,966	10,218	#N/A N/A	100.98	0.87%
TOT US Equity	914	6,885	#N/A N/A	18.28	0.73%
TRP CN Equity	(1)	5,200	#N/A N/A	-0.06	0.51%
TRV US Equity	243	8,267	#N/A N/A	6.39	0.46%
TSCO LN Equity	832	(6,286)	#N/A N/A	11.64	1.14%
TWC US Equity	668	5,234	#N/A N/A	14.22	0.90%

TWX US Equity	(48)	4,244	#N/A N/A	-1.30	0.88%
TXN US Equity	3,779	12,205	#N/A N/A	33.11	0.94%
TYC US Equity	10,706	24,080	#N/A N/A	56.61	0.79%
UBS US Equity	235	5,489	#N/A N/A	4.62	0.93%
UBSN VX Equity	170	5,158	#N/A N/A	3.74	0.88%
UCG IM Equity	3,223	5,391	#N/A N/A	40.74	1.47%
ULVR LN Equity	119	7,912	#N/A N/A	1.74	0.86%
UNA NA Equity	86	8,805	#N/A N/A	1.31	0.74%
UNH US Equity	1,769	10,191	#N/A N/A	20.15	0.86%
UNP US Equity	1,652	12,014	#N/A N/A	20.16	0.68%
UPS US Equity	3,318	14,806	#N/A N/A	47.07	0.48%
USB US Equity	2,278	14,238	#N/A N/A	25.48	0.63%
UTX US Equity	6,782	15,190	#N/A N/A	50.12	0.89%
V US Equity	550	3,002	#N/A N/A	16.47	1.11%
VALE US Equity	167	(2,448)	#N/A N/A	4.15	1.65%
VALE3 BZ Equity	212	(2,939)	#N/A N/A	4.23	1.70%
VIAB US Equity	3,596	9,272	#N/A N/A	42.59	0.91%
VIV FP Equity	162	2,668	#N/A N/A	8.02	0.76%
VMW US Equity	719	4,785	#N/A N/A	11.22	1.34%
VOD LN Equity	241	(3,276)	#N/A N/A	6.61	1.11%
VOD US Equity	216	(3,163)	#N/A N/A	6.22	1.10%
VOW3 GR Equity	122	2,383	#N/A N/A	4.19	1.22%
VRX CN Equity	486	1,611	#N/A N/A	18.58	1.62%
VRX US Equity	576	1,880	#N/A N/A	18.99	1.61%
VTI US Equity	577	5,134	#N/A N/A	20.97	0.54%
VWO US Equity	(15)	(1,182)	#N/A N/A	-1.51	0.85%
VZ US Equity	125	(5,864)	#N/A N/A	5.09	0.42%
WBC AU Equity	454	6,950	#N/A N/A	8.24	0.79%
WES AU Equity	336	8,616	#N/A N/A	6.16	0.63%
WFC US Equity	3,094	11,582	#N/A N/A	43.64	0.61%
WLP US Equity	2,471	10,369	#N/A N/A	27.36	0.87%
WMT US Equity	194	7,009	#N/A N/A	5.56	0.50%
WOW AU Equity	89	4,924	#N/A N/A	2.45	0.74%
XOM US Equity	1,433	13,076	#N/A N/A	19.26	0.57%
XTA LN Equity			#N/A N/A		
YHOO US Equity	(64)	(890)	#N/A N/A	-4.03	1.79%
YUM US Equity	260	7,151	#N/A N/A	4.44	0.82%
ZURN VX Equity	(297)	7,208	#N/A N/A	-5.54	0.74%

Current Portfolio - Global Macro Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)	P/L in Vol Days	30P Realized Vol	Change on Day (in USD)
SPX Index	17,503	62,272		#N/A N/A	44.44	0.63%	
NDX Index	9,278	37,348		#N/A N/A	27.02	0.92%	
RTY Index	7,434	23,963		#N/A N/A	33.69	0.92%	

SPTSX Index	707	28,839		#N/A N/A	5.18	0.47%	
MEXBOL Index	50	(20,915)		#N/A N/A	0.32	0.74%	
IBOV Index	(33)	9,414		#N/A N/A	-0.25	1.39%	
MERVAL Index	(480)	(4,326)		#N/A N/A	-10.39	1.07%	
UKX Index	3,271	39,964		#N/A N/A	13.73	0.60%	
DAX Index	8,269	36,674		#N/A N/A	25.95	0.87%	
CAC Index	1,777	20,042		#N/A N/A	13.50	0.66%	
IBEX Index	9,152	39,643		#N/A N/A	28.60	0.81%	
SMI Index	6,831	44,078		#N/A N/A	28.43	0.55%	
FTSEMIB Index	7,375	25,266		#N/A N/A	30.95	0.94%	
PSI20 Index	6,697	24,289		#N/A N/A	29.92	0.92%	
ISEQ Index	23,933	40,099		#N/A N/A	64.30	0.93%	
ICEXI Index	4,834	37,337		#N/A N/A	26.57	0.49%	
AEX Index	5,583	42,240		#N/A N/A	23.06	0.57%	
BEL20 Index	8,413	44,003		#N/A N/A	31.29	0.61%	
LUXXX Index	10,175	40,975		#N/A N/A	42.22	0.59%	
KFX Index	9,622	38,048		#N/A N/A	30.94	0.82%	
HEX Index	7,157	40,933		#N/A N/A	20.79	0.84%	
OMX Index	1,416	23,118		#N/A N/A	7.68	0.80%	
ATX Index	31	9,226		#N/A N/A	0.33	1.04%	
ASE Index	6,682	19,369		#N/A N/A	26.82	1.29%	
OSEBX Index	2,037	24,683		#N/A N/A	12.34	0.67%	
INDEXCF Index	802	(21,271)	39.64	38.14	2.15	1.75%	(470.44)
TOP40 Index	1,431	25,594		#N/A N/A	6.24	0.90%	
SENSEX Index	945	27,286		#N/A N/A	4.58	0.76%	
NKY Index	106	10,616	140.33	141.73	0.95	1.05%	71.32
HSI Index	223	29,992		#N/A N/A	0.96	0.77%	
SHCOMP Index	588	(26,960)	344.53	337.02	2.76	0.79%	41.46
KOSPI Index	1,343	29,082	1.85	1.93	6.73	0.69%	204.99
AS51 Index	886	21,983		#N/A N/A	5.58	0.72%	
STBCNZL Index	34,590	73,231	444.47	654.41	107.50	0.44%	
EEM US Equity	(16)	(1,162)		#N/A N/A	-1.64	0.86%	
IYR US Equity	(15)	(779)		#N/A N/A	-3.65	0.52%	
MDY US Equity	4,785	14,269		#N/A N/A	44.23	0.76%	
JNK US Equity	(6)	5,352		#N/A N/A	-0.62	0.17%	
XLF US Equity	5,495	13,610		#N/A N/A	60.19	0.67%	
XLU US Equity	825	9,939		#N/A N/A	14.34	0.58%	
XLK US Equity	2,184	12,860		#N/A N/A	21.66	0.78%	
XLI US Equity	6,150	16,147		#N/A N/A	49.14	0.78%	
XLP US Equity	462	10,839		#N/A N/A	11.55	0.37%	
XLY US Equity	1,201	5,441		#N/A N/A	27.25	0.81%	
XLE US Equity	651	8,313		#N/A N/A	11.44	0.69%	
XLB US Equity	3,953	14,930		#N/A N/A	33.09	0.80%	
XLV US Equity	11,289	24,346		#N/A N/A	56.51	0.82%	
SXXP Index	6,380	43,407		#N/A N/A	24.36	0.60%	
SXAP Index	11,139	28,526		#N/A N/A	31.65	1.23%	
SXKP Index	3,408	37,626		#N/A N/A	13.30	0.68%	

SX6P Index	6,616	36,994		#N/A N/A	36.71	0.49%	
SXEP Index	2,427	38,769		#N/A N/A	12.08	0.52%	
SXIP Index	11,334	28,923		#N/A N/A	52.34	0.75%	
SXNP Index	4,994	28,384		#N/A N/A	22.91	0.77%	
SX3P Index	880	24,010		#N/A N/A	6.62	0.55%	
SXDP Index	22,639	61,074		#N/A N/A	66.47	0.56%	
SX4P Index	2,767	25,840		#N/A N/A	14.12	0.76%	
SX8P Index	2,164	17,778		#N/A N/A	15.82	0.77%	
SXOP Index	11,457	41,808		#N/A N/A	33.59	0.82%	
SXQP Index	636	28,017		#N/A N/A	3.79	0.60%	
SXRP Index	(93)	13,747		#N/A N/A	-1.06	0.64%	
SXMP Index	8,394	28,612		#N/A N/A	44.57	0.66%	
SXTP Index	21,533	39,247		#N/A N/A	63.96	0.86%	
SX7E Index	6,185	18,886		#N/A N/A	28.28	1.16%	
SX5E Index	7,055	40,148		#N/A N/A	25.60	0.69%	
SPGSCITR Index	45	15,236		#N/A N/A	0.61	0.48%	
XAG Curncy	1,230	(12,623)	21.74	19.62	12.81	0.76%	12.84
CO1 Comdty	(114)	(19,698)		#N/A N/A	-0.82	0.71%	
CL1 Comdty	1,521	30,849	99.40	104.30	6.85	0.72%	-
NG1 Comdty	4,290	17,194	3.79	4.74	15.23	1.64%	-
XAU Comdty	(12)	(19,682)		#N/A N/A	-0.09	0.69%	
IBOXHY Index	3,108	53,418		#N/A N/A	76.89	0.08%	
US_TSY CREDIT	(47)	13,774	763.40	760.78	-2.86	0.12%	0.72
CA_TSY CREDIT	2,829	(72,133)	1,245.64	1,196.79	12.49	0.31%	(5.64)
MX_TSY CREDIT	130	46,583	214.97	215.57	0.72	0.39%	8.67
AU_TSY CREDIT	549	52,225	1,495.06	1,510.77	2.48	0.42%	6.64
JP_TSY CREDIT	252	(22,684)	821.88	812.73	3.94	0.28%	(8.19)
MY_TSY CREDIT	55	38,077	168.69	168.93	0.47	0.31%	(222.16)
SG_TSY CREDIT	20	53,041	220.87	220.96	0.18	0.22%	4.80
AT_TSY CREDIT	4,091	77,381	357.33	376.22	20.65	0.26%	6.50
BE_TSY CREDIT	5,255	77,996	477.05	509.19	26.91	0.25%	8.18
FI_TSY CREDIT	3,802	80,015	348.46	365.02	19.92	0.24%	6.89
FR_TSY CREDIT	4,507	79,196	1,680.58	1,776.21	22.91	0.25%	7.07
DE_TSY CREDIT	3,200	80,183	1,244.62	1,294.29	15.72	0.25%	5.15
IE_TSY CREDIT	32,805	78,270	336.92	478.14	204.72	0.20%	13.94
IT_TSY CREDIT	9,172	54,986	1,616.07	1,885.64	72.70	0.23%	7.15
NL_TSY CREDIT	3,878	78,610	1,327.30	1,392.78	19.73	0.25%	5.92
ES_TSY CREDIT	11,301	50,187	392.28	480.62	103.76	0.22%	6.40
DK_TSY CREDIT	3,436	67,396	729.23	766.41	17.11	0.30%	5.55
NO_TSY CREDIT	(3)	19,281	343.60	343.55	-0.05	0.32%	2.24
PL_TSY CREDIT	1,246	31,505	426.90	443.78	14.48	0.27%	(11.80)
ZA_TSY CREDIT	(90)	(8,653)	83.07	83.93	-1.38	0.75%	(2.04)
SE_TSY CREDIT	314	(36,359)	465.55	461.53	2.55	0.34%	(3.18)
CH_TSY CREDIT	3,868	68,798	1,007.78	1,064.43	22.63	0.25%	2.73
GB_TSY CREDIT	1,815	75,587	1,500.30	1,536.33	8.16	0.29%	7.56