

Current Date:	4/22/2014	Change on Day:	1.91%
Total Return since 1/1/12:	83.94%	MSCI World Change on Day	0.57%
T12M Return:	34.86%	No of Positions (+MTM) on Day	187
T90 Day Return:	0.13%	No of Positions (-MTM) on Day	101
T30 Day Return:	1.21%	Current No. of Positions:	441
Current Long Exposure @ Cost:	4,897,749	Current Leverage (Gross Exposures):	2.95
Current Short Exposure @ Cost:	(531,052)		
Net Exposure:	4,366,696		
Starting Capital:	1,000,000		
Current NAV:	1,839,427		

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:	1.16
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		21.95%	45 Positions		26.43%

TGT US Equity	(8,574)	0.16%	MAERSKB DC Equity	5,841	0.32%
941 HK Equity	(9,455)	0.17%	AMGN US Equity	5,884	0.32%
ZA_TSY CREDIT	(11,545)	0.21%	XLI US Equity	6,226	0.34%
XAG Curncy	(13,831)	0.25%	ROG VX Equity	6,230	0.34%
XAU Comdty	(19,682)	0.36%	HON US Equity	6,343	0.34%
CO1 Comdty	(19,698)	0.36%	NOVN VX Equity	6,458	0.35%
MEXBOL Index	(20,915)	0.39%	EDF FP Equity	6,487	0.35%
INDEXCF Index	(21,271)	0.39%	SX7E Index	6,581	0.36%
JP_TSY CREDIT	(22,684)	0.42%	ASE Index	6,899	0.38%
SHCOMP Index	(26,960)	0.50%	UTX US Equity	6,947	0.38%
SE_TSY CREDIT	(45,879)	0.85%	SXXP Index	7,000	0.38%
SPX Index	62,272	1.15%	SX6P Index	7,014	0.38%
DK_TSY CREDIT	67,396	1.24%	ACA FP Equity	7,127	0.39%
CH_TSY CREDIT	68,798	1.27%	SMI Index	7,180	0.39%
CA_TSY CREDIT	(72,133)	1.33%	DAI GR Equity	7,197	0.39%
STBCNZL Index	73,231	1.35%	PSI20 Index	7,216	0.39%
GB_TSY CREDIT	75,587	1.39%	MDT US Equity	7,379	0.40%
AT_TSY CREDIT	77,381	1.43%	SX5E Index	7,645	0.42%
BE_TSY CREDIT	77,996	1.44%	FTSEMIB Index	7,816	0.42%
IE_TSY CREDIT	78,270	1.44%	HEX Index	7,860	0.43%
NL_TSY CREDIT	78,610	1.45%	RTY Index	7,922	0.43%
FR_TSY CREDIT	79,196	1.46%	PRU LN Equity	7,995	0.43%
FI_TSY CREDIT	80,015	1.47%	SXMP Index	8,691	0.47%
DE_TSY CREDIT	80,183	1.48%	BEL20 Index	8,897	0.48%
			IT_TSY CREDIT	9,094	0.49%
			DAX Index	9,116	0.50%
			TMO US Equity	9,151	0.50%
			BAC US Equity	9,155	0.50%
			MMM US Equity	9,278	0.50%
			IBEX Index	9,774	0.53%
			NDX Index	9,994	0.54%
			LUXXX Index	10,788	0.59%
			KFX Index	10,938	0.59%
			TYC US Equity	11,070	0.60%
			ES_TSY CREDIT	11,213	0.61%
			SXIP Index	11,873	0.65%
			SXAP Index	11,937	0.65%
			XLV US Equity	12,109	0.66%
			SXOP Index	12,163	0.66%
			SPX Index	18,131	0.99%

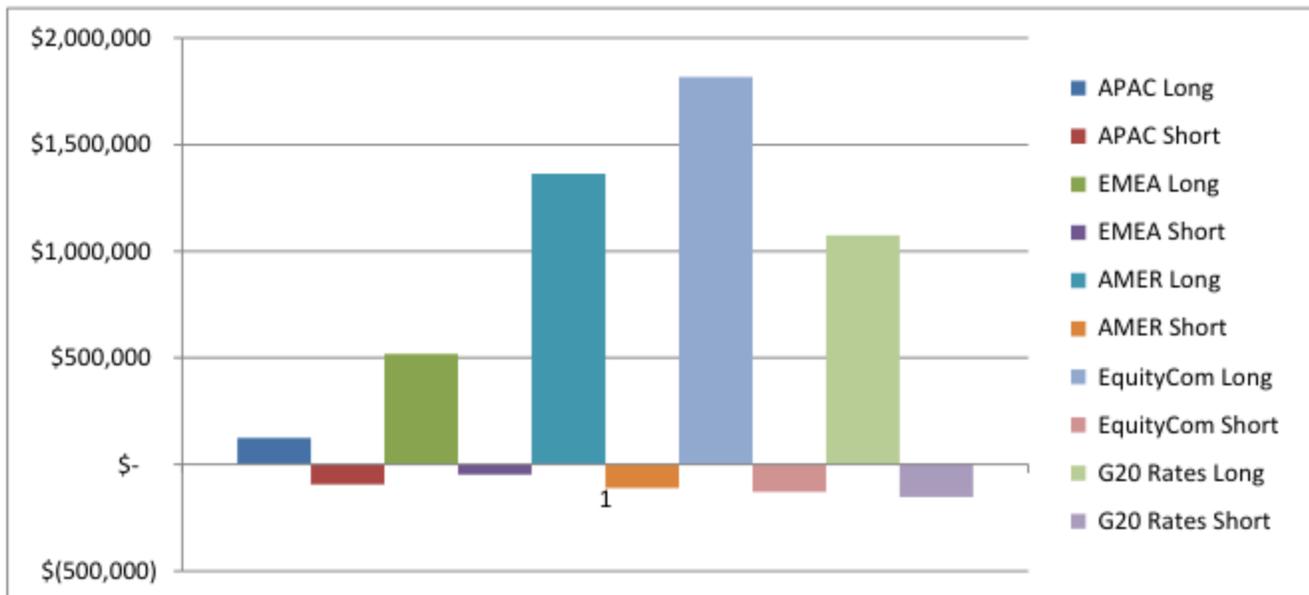
NAV Impact of MTM by Category & Exposure	
Listed Equity Long	0.571%
Listed Equity Short	-0.004%
EquityCom Long	0.079%
EquityCom Short	0.001%
G20 Rates Long	-0.136%
G20 Rates Short	0.012%

SXTP Index	22,497	1.22%
ISEQ Index	24,917	1.35%
SXDP Index	24,920	1.35%
IE_TSY CREDIT	32,547	1.77%
STBCNZL Index	34,639	1.88%

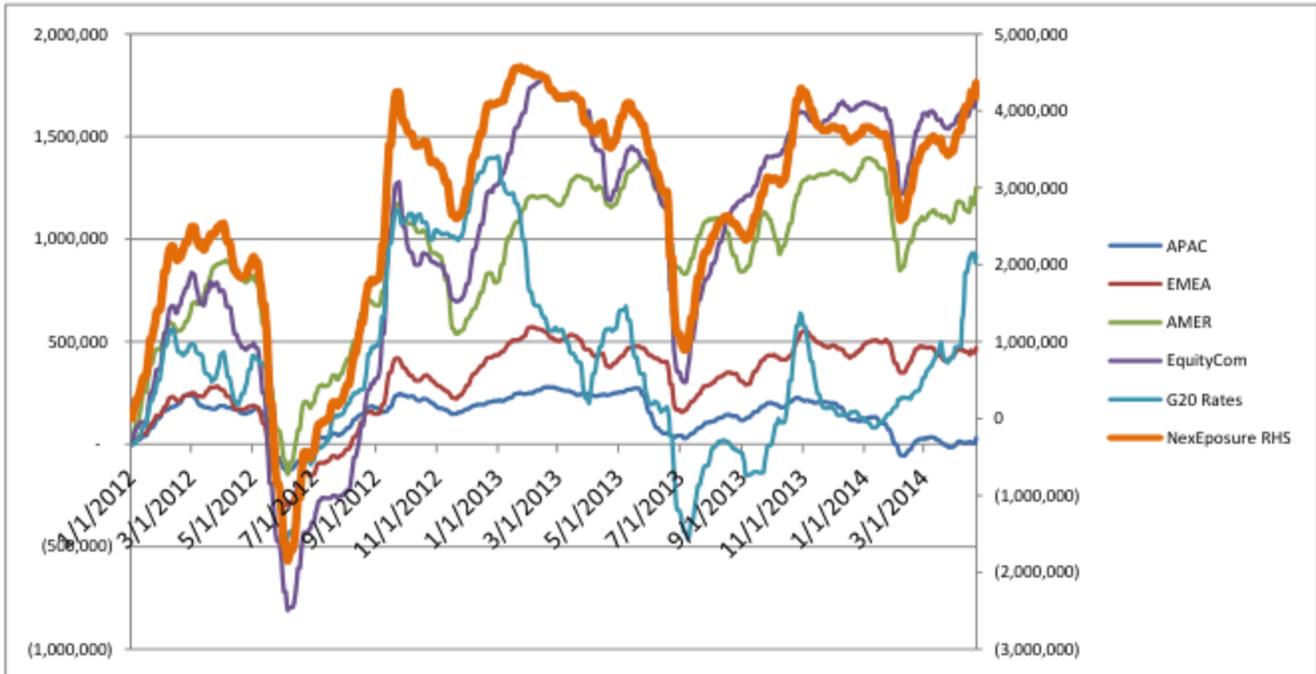
No. Names by Category

APAC Long	22
APAC Short	26
EMEA Long	76
EMEA Short	13
AMER Long	173
AMER Short	36
EquityCom Long	64
EquityCom Short	8
G20 Rates Long	19
G20 Rates Short	4
Total Long	354
Total Short	87

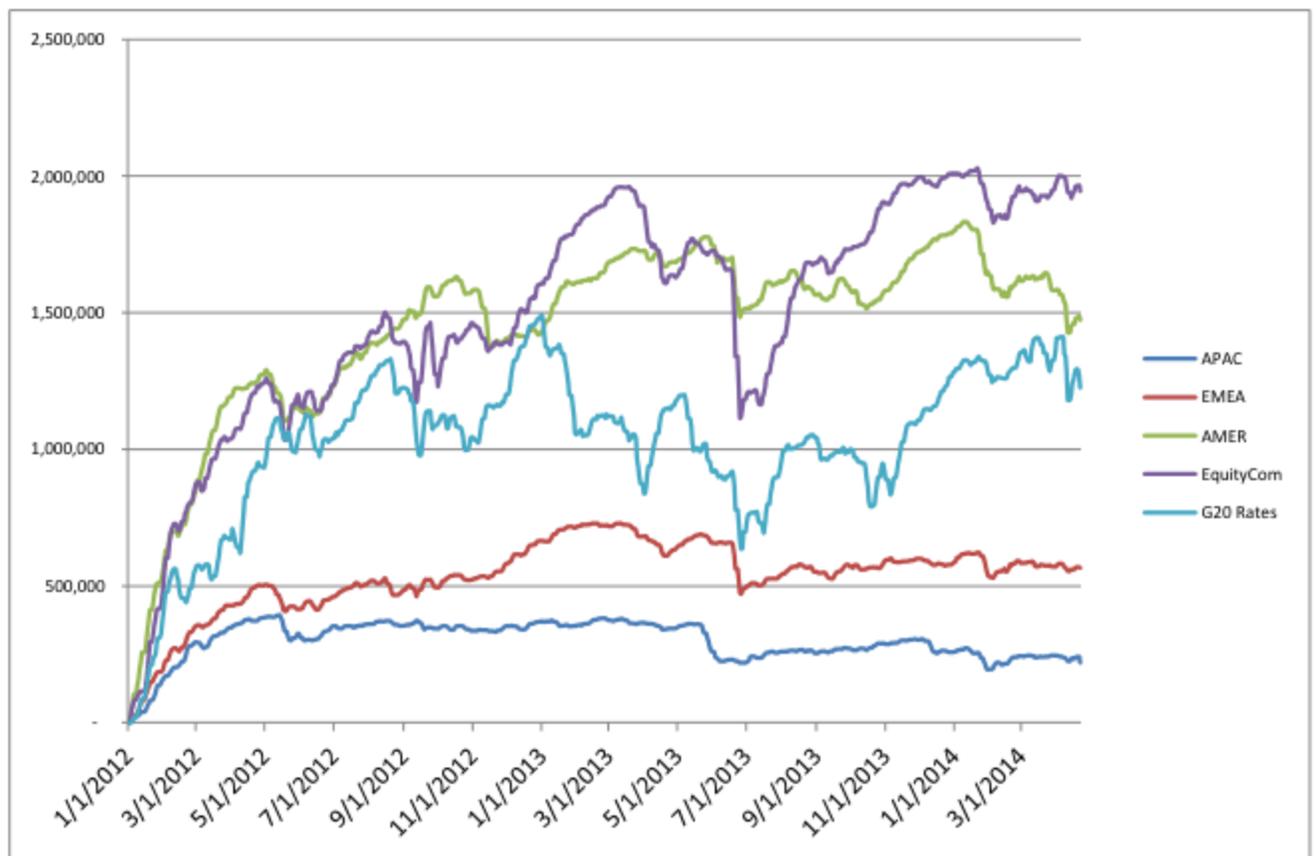
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



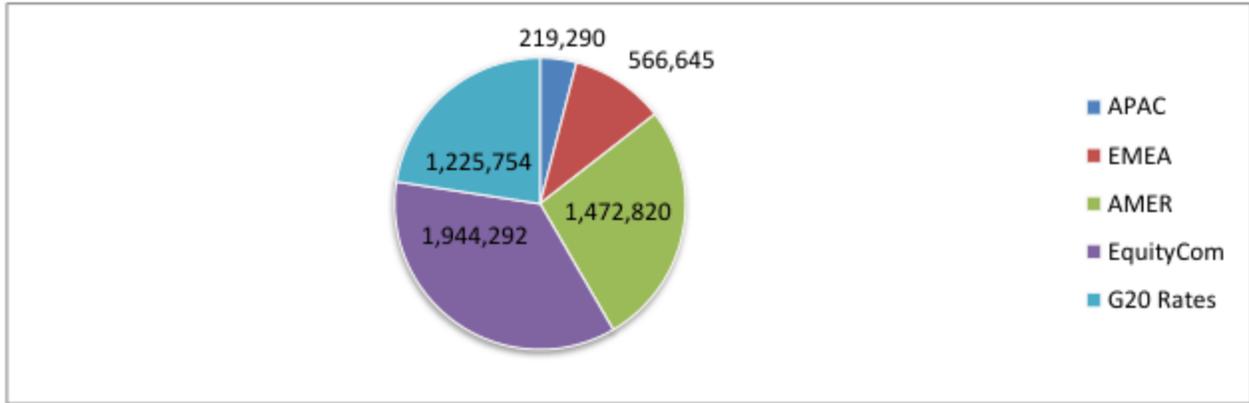
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



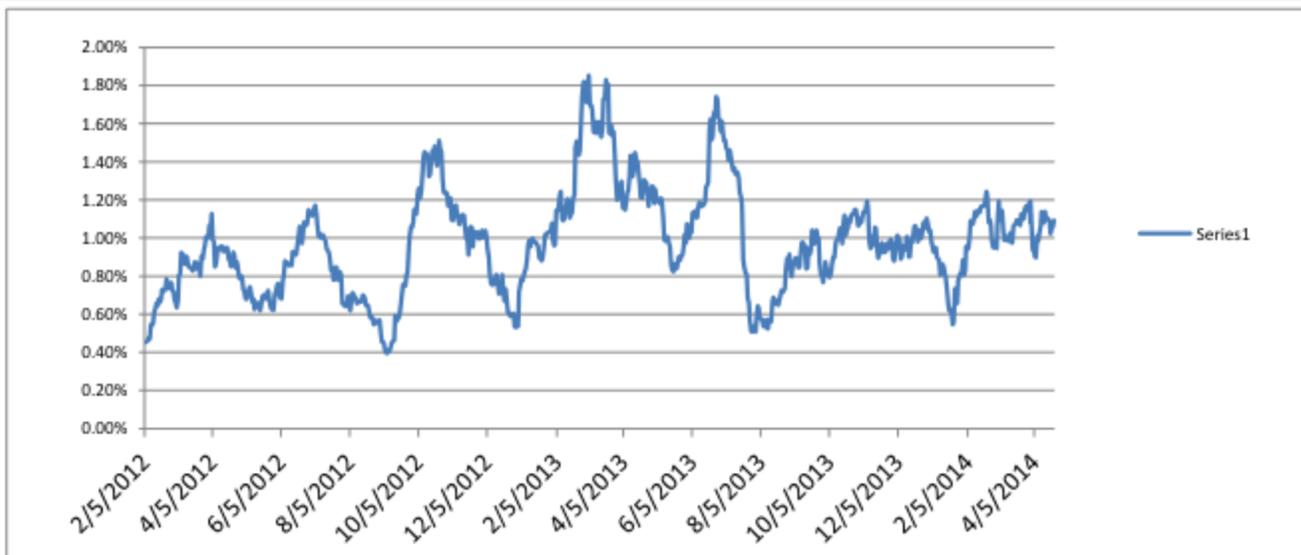
Current Gross Notional Risk by Category



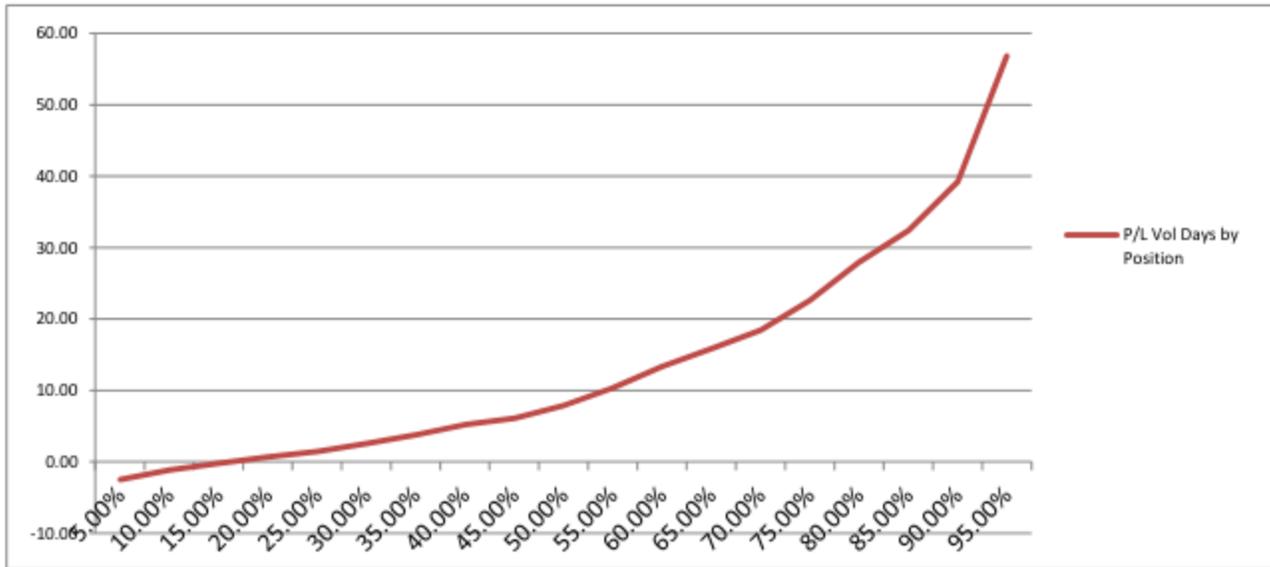
Performance Vs. MSCI World Index



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%	-17.22	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-2.50	(<7 Vol Days)	1.27%
10.00%	-1.15	MTM Gains(Losses) % of NAV "Significant"	
15.00%	-0.19	(>7 Vol Days)	44.79%
20.00%	0.70		
25.00%	1.43		
30.00%	2.55		
35.00%	3.78		
40.00%	5.18		
45.00%	6.09		
50.00%	7.88		
55.00%	10.35		
60.00%	13.34		
65.00%	15.87		
70.00%	18.45		
75.00%	22.62		
80.00%	27.97		
85.00%	32.40		
90.00%	39.23		
95.00%	56.88		
100.00%	202.05		

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	(4)	461	57.25	56.72	-0.81	1.14%	5.83
005380 KS Equity	139	3,149	224.39	234.32	3.92	1.13%	3.22
005490 KS Equity	(186)	(3,011)	272.57	289.37	-5.83	1.06%	17.30
005930 KS Equity	(213)	(5,603)	1,278.08	1,326.74	-4.33	0.88%	2.41
012330 KS Equity	1,142	5,584	247.00	297.52	21.50	0.95%	(8.17)
1 HK Equity	1,136	11,830	16.10	17.64	12.19	0.79%	
1299 HK Equity	329	5,954	4.79	5.05	5.98	0.92%	
13 HK Equity	2,678	12,243	11.40	13.90	24.27	0.90%	
16 HK Equity				12.80			
27 HK Equity	(11)	123	9.60	8.79	-4.93	1.86%	
2914 JP Equity	51	(3,774)	32.46	32.02	1.35	1.01%	(59.55)
3382 JP Equity	0	1,329	37.70	37.71	0.02	1.02%	9.01
4063 JP Equity	12	1,533	60.41	60.90	0.68	1.18%	22.79
4502 JP Equity	13	(3,939)	44.14	44.00	0.36	0.91%	21.62
4689 JP Equity	(46)	(1,338)	4.60	4.76	-1.76	1.97%	(14.86)
5 HK Equity	(68)	(3,197)	10.17	10.39	-2.61	0.82%	
5108 JP Equity	(15)	(987)	34.57	35.10	-1.55	1.01%	(16.86)
5401 JP Equity	318	(4,349)	2.87	2.66	5.95	1.23%	82.87
6301 JP Equity	(21)	(1,651)	20.69	20.96	-1.09	1.19%	7.17
6752 JP Equity				10.93			-
6902 JP Equity				46.61			-
6954 JP Equity	908	6,393	6,392.98	180.04	11.93	1.19%	(56.64)
7201 JP Equity	33	(2,999)	(3,742.97)	8.76	1.16	0.94%	5.53
7203 JP Equity	121	(4,207)	(5,259.85)	54.48	2.93	0.98%	(2.75)
7267 JP Equity	252	(3,126)	(4,885.01)	33.49	8.28	0.97%	12.96
762 HK Equity	22	(3,929)	(5,161.69)	1.36	0.51	1.07%	
7751 JP Equity	21	(5,492)	(6,865.02)	31.32	0.47	0.81%	28.67
8031 JP Equity	(53)	(3,821)	(4,775.88)	14.29	-1.31	1.07%	16.27
8058 JP Equity	78	(3,451)	(4,383.01)	17.84	2.40	0.95%	20.89
8306 JP Equity	153	(3,668)	(4,603.66)	5.39	2.92	1.43%	77.62
8316 JP Equity	76	(1,984)	(2,000.57)	39.57	2.90	1.32%	37.54
8411 JP Equity	11	(1,364)		1.95	1.15	0.72%	12.45
8604 JP Equity	244	(3,335)	(3,504.39)	6.00	5.59	1.31%	68.60
8801 JP Equity	(50)	2,660	30.46	29.90	-1.32	1.42%	(23.76)
8802 JP Equity	403	(4,007)	24.84	22.34	7.00	1.44%	42.49
9020 JP Equity	118	(5,379)	75.21	73.56	1.84	1.20%	(6.83)
941 HK Equity	856	(9,455)	10.19	9.27	7.88	1.15%	
9432 JP Equity	(90)	6,077	53.18	52.40	-1.32	1.12%	6.87
9433 JP Equity	(98)	(2,500)	51.14	53.13	-2.92	1.34%	(5.93)
9437 JP Equity	95	(6,149)	15.59	15.35	1.66	0.93%	28.14
9983 JP Equity	16	(1,174)	329.75	325.36	0.93	1.44%	20.55

9984 JP Equity	-	427	75.98	75.98	0.00	1.94%	3.55
AAPL US Equity	142	6,302	518.25	529.96	3.47	0.65%	8.17
ABB US Equity	701	6,661	23.59	26.07	15.73	0.67%	48.89
ABBN VX Equity	696	6,962	23.63	25.99	13.64	0.73%	
ABBV US Equity	33	2,296	49.39	50.09	1.05	1.35%	46.88
ABEV US Equity	135	4,344	7.61	7.84	3.88	0.80%	27.41
ABEV3 BZ Equity	166	4,143	7.59	7.89	4.43	0.90%	
ABI BB Equity	537	8,888	103.14	109.37	8.23	0.73%	
ABT US Equity	(13)	4,097	38.87	38.75	-0.44	0.70%	9.52
ABX CN Equity	258	(3,366)	18.97	17.52	5.14	1.49%	(7.50)
ABX US Equity	252	(3,243)	18.99	17.52	5.26	1.48%	(13.96)
ACA FP Equity	7,127	5,408	6.83	15.84	105.46	1.25%	
ACE US Equity	388	8,503	96.60	101.01	10.44	0.44%	21.97
ACN US Equity	240	10,703	77.97	79.72	2.53	0.89%	45.74
ADP US Equity	34	3,689	75.60	76.29	1.37	0.67%	9.36
AFL US Equity	(19)	4,556	63.05	62.79	-0.63	0.66%	7.62
AGN US Equity	4,707	9,698	110.56	164.22	24.37	1.99%	2,205.90
AI FP Equity	196	8,248	134.80	138.01	3.84	0.62%	
AIG US Equity	189	4,614	48.95	50.95	4.85	0.84%	25.74
AIR FP Equity	563	1,774	53.87	70.97	30.68	1.04%	
ALV GR Equity	22	2,204	165.38	167.05	1.40	0.73%	
ALVG IX Equity	21	2,204	165.33	166.90	1.26	0.75%	
AMGN US Equity	5,884	22,886	94.49	118.78	23.88	1.08%	580.98
AMT US Equity	1,042	10,655	76.29	83.75	16.82	0.58%	134.05
AMZN US Equity	(46)	(2,378)	326.05	332.30	-1.39	1.38%	(30.09)
ANZ AU Equity	639	7,345	29.47	32.04	10.85	0.80%	
APA US Equity	(222)	(5,496)	82.74	86.07	-5.61	0.72%	(34.99)
APC US Equity	37	2,501	97.78	99.21	1.19	1.23%	10.44
AXP US Equity	2,257	10,373	71.56	87.13	22.89	0.95%	75.58
AZN LN Equity	4,646	12,676	49.80	68.05	38.70	0.95%	
AZN SS Equity	4,111	12,119	50.82	68.06	39.23	0.86%	
AZN US Equity	4,330	12,812	50.30	67.30	36.76	0.92%	(117.16)
BA US Equity	98	4,613	125.87	128.54	2.56	0.83%	21.18
BAC US Equity	9,155	10,884	8.82	16.24	83.50	1.01%	189.41
BARC LN Equity	116	2,977	4.00	4.16	2.88	1.36%	
BAS GR Equity	1,115	7,333	97.30	112.09	14.97	1.02%	
BATS LN Equity	504	7,243	53.84	57.59	8.52	0.82%	
BAX US Equity	(9)	1,341	73.12	72.64	-0.75	0.88%	(7.59)
BAYN GR Equity	32	1,775	130.89	133.27	1.95	0.93%	
BBAS3 BZ Equity	(75)	(580)	9.50	10.73	-6.28	2.05%	
BBD US Equity	70	3,222	14.49	14.80	1.34	1.62%	(21.80)
BBDC4 BZ Equity	69	3,172	14.49	14.81	1.26	1.72%	
BBL US Equity	(78)	(1,969)	62.15	64.60	-4.23	0.93%	(14.35)
BBVA SM Equity	1,267	5,790	10.12	12.33	22.24	0.98%	
BCE CN Equity	(0)	5,900	44.18	44.18	0.00	0.50%	(26.86)
BCS US Equity	135	3,122	16.00	16.69	3.46	1.25%	17.81
BEN US Equity	65	2,447	52.56	53.96	2.55	1.05%	27.22

BG/ LN Equity	(319)	(3,503)	17.51	19.11	-12.67	0.72%	
BHP AU Equity	252	6,689	34.33	35.62	3.55	1.06%	
BHP US Equity	347	6,839	67.77	71.21	5.33	0.95%	38.60
BIIB US Equity	259	1,066	245.93	305.79	14.37	1.69%	46.72
BIL SJ Equity	(22)	(2,497)	32.02	32.30	-0.88	1.00%	
BK US Equity	223	8,609	32.86	33.71	3.76	0.69%	(3.09)
BLK US Equity	168	3,418	293.93	308.34	4.87	1.01%	23.56
BLT LN Equity	(13)	(3,396)	32.10	32.22	-0.38	1.01%	
BMO CN Equity	489	11,017	66.19	69.13	8.14	0.55%	(40.17)
BMW GR Equity	1,568	5,212	99.22	129.07	26.10	1.15%	
BMJ US Equity	(76)	(1,466)	48.64	51.14	-4.40	1.17%	(26.21)
BN FP Equity	(62)	5,463	73.20	72.39	-1.59	0.71%	
BNP FP Equity	1,315	5,498	61.78	76.55	20.58	1.16%	
BNS CN Equity	208	7,632	57.74	59.31	5.70	0.48%	(14.13)
BP/ LN Equity	509	9,797	7.76	8.17	7.70	0.67%	
BRK/B US Equity	748	11,850	119.19	126.71	11.61	0.54%	6.35
BSBR US Equity	471	(6,537)	6.18	5.74	5.47	1.32%	(55.52)
BUD US Equity	522	9,049	103.62	109.60	7.99	0.72%	57.87
BX US Equity	248	3,119	30.36	32.78	4.50	1.77%	114.68
C US Equity	5	1,501	48.08	48.25	0.33	1.10%	10.78
CA FP Equity	663	3,741	34.12	40.17	20.17	0.88%	
CAT US Equity	2,166	14,011	89.87	103.77	23.71	0.65%	231.50
CBA AU Equity	704	11,185	68.68	73.01	9.71	0.65%	
CBS US Equity	267	1,267	49.35	59.75	18.61	1.13%	4.61
CCL US Equity	218	6,257	36.20	37.46	3.78	0.92%	27.84
CELG US Equity	(14)	(580)	142.74	146.21	-1.50	1.62%	(13.65)
CFR VX Equity	221	5,214	95.61	99.66	4.50	0.94%	
CL US Equity	2,386	20,847	59.72	66.56	22.62	0.51%	(68.88)
CM CN Equity	497	10,376	83.40	87.39	10.35	0.46%	(20.40)
CMCSA US Equity	102	3,621	49.72	51.13	2.76	1.02%	111.45
CMCSK US Equity	4,697	12,096	36.26	50.34	40.71	0.95%	458.32
CNI US Equity	1,537	12,873	51.38	57.51	15.85	0.75%	110.74
CNQ CN Equity	1,060	10,769	36.73	40.35	13.39	0.74%	(11.28)
CNR CN Equity	1,498	12,425	51.30	57.48	16.63	0.72%	86.55
COF US Equity	664	7,124	68.86	75.27	13.89	0.67%	(5.24)
COP US Equity	(9)	2,665	74.47	74.24	-0.47	0.69%	(16.80)
COST US Equity	42	5,426	112.99	113.86	1.56	0.49%	(4.40)
COV LN Equity				#N/A N/A			
COV US Equity	721	7,080	64.09	70.61	14.32	0.71%	19.08
CRM US Equity	2	2,054	56.89	56.94	0.06	1.42%	35.75
CS FP Equity	738	2,155	19.39	26.03	33.09	1.04%	
CSCO US Equity	54	4,392	23.23	23.52	1.45	0.84%	16.45
CSX US Equity	1,142	8,914	25.07	28.29	17.30	0.74%	30.60
CVE CN Equity				29.03			-
CVS US Equity	1,752	11,815	63.98	73.47	23.95	0.62%	(49.33)
CVX US Equity	(341)	(3,283)	112.39	124.08	-17.22	0.60%	(0.00)
D US Equity	2,187	12,764	60.42	70.77	31.55	0.54%	(1.77)

DAI GR Equity	7,197	13,908	62.20	94.39	40.40	1.28%	
DBK GR Equity	7	1,361	44.10	44.32	0.40	1.21%	
DD US Equity	2,929	12,908	54.93	67.40	36.88	0.62%	68.01
DDAIF US Equity	4,168	8,377	63.20	94.65	34.86	1.43%	167.27
DE US Equity	736	8,537	85.81	93.22	12.83	0.67%	16.59
DELL US Equity				#N/A	N/A		
DG FP Equity	4,623	10,090	51.66	75.33	69.66	0.66%	
DGE LN Equity	28	2,332	30.86	31.23	1.28	0.95%	
DHR US Equity	14	3,012	73.59	73.94	0.56	0.83%	(7.28)
DIS US Equity	1,630	9,908	68.36	79.61	18.02	0.91%	67.07
DISCA US Equity	1	(1,743)	77.61	77.59	0.04	0.85%	(2.59)
DNB NO Equity	95	1,806	16.20	17.05	5.78	0.91%	
DOW US Equity	2,376	7,396	37.11	49.04	34.72	0.93%	67.38
DPW GR Equity	180	660	29.41	37.44	18.71	1.46%	
DTE GR Equity	681	3,755	13.50	15.95	19.33	0.94%	
DTV US Equity	2,540	10,622	61.97	76.79	22.85	1.05%	103.72
DUK US Equity	15	5,733	72.44	72.63	0.51	0.52%	8.78
DVN US Equity	1,294	11,143	63.30	70.65	15.54	0.75%	32.60
EBAY US Equity	121	6,678	54.29	55.27	1.98	0.92%	57.21
ECL US Equity	202	9,210	105.22	107.53	2.85	0.77%	(18.41)
EDF FP Equity	6,487	9,189	23.45	40.00	83.72	0.84%	
EMC US Equity	699	10,986	25.35	26.97	9.28	0.69%	31.54
EMR US Equity	262	8,739	66.80	68.80	3.78	0.79%	27.98
ENB CN Equity	464	9,023	44.84	47.15	9.79	0.53%	51.41
ENEL IM Equity	2,347	8,262	4.41	5.67	30.95	0.92%	
ENI IM Equity	714	10,741	24.19	25.80	10.95	0.61%	
EOAN GR Equity	49	2,996	18.77	19.07	2.22	0.74%	
EOG US Equity	2,389	5,841	72.84	102.63	52.74	0.78%	(21.15)
EPD US Equity	2,092	13,127	63.70	73.85	26.02	0.61%	71.52
ERICB SS Equity	359	7,934	12.51	13.08	5.21	0.87%	
ESRX US Equity	689	9,815	66.69	71.37	9.89	0.71%	(29.43)
ETN US Equity	147	5,260	72.48	74.50	2.56	1.09%	49.13
F US Equity	(248)	(2,897)	14.82	16.08	-10.91	0.79%	(16.07)
FB US Equity	1,124	2,630	44.06	62.89	21.66	1.97%	157.10
FCX US Equity	26	3,763	33.05	33.28	0.65	1.05%	45.13
FDX US Equity	250	2,491	124.78	137.30	16.66	0.60%	19.04
FOX US Equity	0	3,508	32.03	32.03	0.01	1.17%	42.33
FOXA US Equity	(7)	3,236	32.97	32.90	-0.19	1.19%	43.93
FP FP Equity	1,408	13,022	61.76	68.44	16.01	0.68%	
G IM Equity	252	4,069	21.51	22.85	8.16	0.76%	
GE US Equity	2,569	13,140	22.32	26.68	31.18	0.63%	34.46
GILD US Equity	(95)	(1,095)	67.41	73.23	-4.81	1.80%	(33.23)
GIS US Equity	899	17,619	49.73	52.27	8.88	0.57%	(13.49)
GLE FP Equity	719	3,248	49.51	60.47	18.45	1.20%	
GLEN LN Equity	(45)	(3,693)	5.22	5.29	-1.07	1.14%	
GLW US Equity	3,564	11,635	16.25	21.23	32.40	0.95%	135.65
GM US Equity	14	(1,795)	34.53	34.26	0.73	1.06%	(15.29)

GOOG US Equity	711	3,312	439.03	533.29	16.29	1.32%	24.98
GS US Equity	(84)	(2,842)	155.24	159.85	-3.11	0.96%	(38.02)
GSK LN Equity	296	5,707	26.22	27.58	5.34	0.97%	
GSZ FP Equity	999	10,844	25.24	27.56	13.14	0.70%	
HAL US Equity	1,771	6,395	49.49	63.20	28.56	0.97%	43.07
HD US Equity	609	7,238	73.54	79.73	11.23	0.75%	176.71
HMB SS Equity	(55)	(4,056)	41.18	41.74	-1.67	0.82%	
HON US Equity	6,343	11,930	61.10	93.59	72.50	0.73%	110.66
HPQ US Equity	1,838	7,393	25.45	31.78	19.57	1.27%	(75.22)
HSBA LN Equity	103	4,565	10.16	10.39	3.88	0.58%	
IBE SM Equity	1,621	7,501	5.56	6.76	37.61	0.57%	
IBM US Equity	(23)	2,608	193.77	192.10	-1.05	0.83%	0.42
IMT LN Equity	2,104	12,946	36.65	42.61	24.23	0.67%	
INTC US Equity	1,291	12,041	24.19	26.79	17.10	0.63%	(60.24)
ISP IM Equity	4,302	5,699	1.93	3.39	55.21	1.37%	
ITUB US Equity	79	3,231	15.43	15.81	1.57	1.56%	(1.07)
ITUB4 BZ Equity	108	3,252	15.40	15.91	1.95	1.70%	
ITW US Equity	3,640	14,011	67.84	85.46	31.86	0.82%	268.14
ITX SM Equity	(44)	(3,652)	146.45	148.21	-1.38	0.87%	
JCI US Equity	357	2,995	42.92	48.04	10.09	1.18%	61.43
JNJ US Equity	5,751	15,364	73.04	100.38	71.64	0.52%	147.60
JPM US Equity	(4)	(503)	55.25	55.70	-0.89	0.91%	(5.03)
KMB US Equity	116	9,903	107.52	108.79	2.25	0.52%	(199.60)
KMI US Equity	77	(6,775)	33.81	33.42	1.61	0.70%	7.25
KO US Equity				40.66			-
LBTYA US Equity	(67)	(2,446)	39.04	40.10	-2.50	1.09%	(37.15)
LBTYK US Equity	(76)	(2,611)	37.89	38.99	-2.94	0.99%	(35.36)
LIN GR Equity	79	8,087	198.03	199.96	1.64	0.59%	
LLOY LN Equity	275	1,445	1.05	1.25	15.77	1.21%	
LLY US Equity	108	4,953	59.03	60.32	3.27	0.67%	(15.08)
LMT US Equity	600	2,016	122.48	158.92	32.89	0.90%	(37.51)
LNKD US Equity	72	(2,461)	183.83	178.43	1.42	2.06%	(15.16)
LOW US Equity	(105)	6,264	48.39	47.59	-2.18	0.77%	119.63
LVS US Equity	1,209	4,085	61.33	79.49	17.08	1.73%	240.69
LYB US Equity	1,324	2,297	59.29	93.47	66.37	0.87%	45.86
MA US Equity				74.50			-
MAERSKB DC Equity	5,841	14,148	1,642.52	2,320.57	36.88	1.12%	
MC FP Equity	345	5,711	186.24	197.48	7.30	0.83%	
MCD US Equity	(38)	5,480	100.23	99.54	-1.36	0.51%	(10.66)
MCK US Equity	93	2,181	164.92	171.97	4.47	0.96%	6.03
MDLZ US Equity	3,063	13,641	28.68	35.12	37.50	0.60%	168.37
MDT US Equity	7,379	20,811	43.22	58.55	41.16	0.86%	(128.88)
MET US Equity	1,275	7,556	44.37	51.86	17.05	0.99%	135.61
MFC CN Equity	1,652	3,201	12.38	18.76	62.90	0.82%	20.55
MHS US Equity				#N/A N/A			
MMM US Equity	9,278	21,331	96.89	139.04	64.40	0.68%	154.44
MO US Equity	542	10,839	36.70	38.53	10.53	0.48%	62.19

MON US Equity	713	11,917	106.02	112.36	7.85	0.76%	(48.12)
MOS US Equity				49.09			-
MRK US Equity	1,801	11,769	50.18	57.87	17.10	0.89%	200.40
MS US Equity	56	2,022	30.32	31.16	2.24	1.25%	18.08
MSFT US Equity	1,060	8,007	35.30	39.98	14.40	0.92%	(8.81)
MUV2 GR Equity	1,048	6,116	197.70	231.58	26.71	0.64%	
NAB AU Equity	556	9,956	31.52	33.28	7.59	0.74%	
NCM AU Equity				9.39			
NEE US Equity	4,812	14,649	72.62	96.47	46.62	0.70%	(59.25)
NEM US Equity	1,097	(3,785)	34.95	24.82	18.46	1.57%	40.81
NESN VX Equity	888	9,821	69.64	75.93	14.07	0.64%	
NG/ LN Equity	2,234	13,258	11.96	13.98	33.69	0.50%	
NKE US Equity	322	2,940	67.01	74.34	12.56	0.87%	23.80
NOK US Equity	4,007	4,498	3.96	7.49	60.50	1.47%	115.02
NOV US Equity	603	8,176	76.64	82.28	9.17	0.80%	2.83
NOVN VX Equity	6,458	18,291	63.81	86.33	47.19	0.75%	
NOVOB DC Equity	1,051	9,444	40.35	44.84	11.06	1.01%	
NSC US Equity	1,966	9,797	80.78	96.99	25.56	0.79%	18.79
NVS US Equity	5,116	15,510	65.07	86.53	43.08	0.77%	370.68
OGXP3 BZ Equity	4,018	(4,107)	4.39	0.10	47.56	2.06%	
OR FP Equity	158	5,025	163.47	168.61	4.71	0.67%	
ORA FP Equity	1,045	6,239	13.10	15.30	16.38	1.02%	
ORCL US Equity	1,605	7,995	33.68	40.44	20.33	0.99%	47.47
OXY US Equity	163	7,355	95.04	97.15	2.65	0.84%	(6.83)
PBR US Equity	(25)	(864)	13.30	13.69	-1.37	2.12%	13.03
PBR/A US Equity	(79)	(2,236)	13.87	14.36	-1.65	2.15%	24.70
PCLN US Equity	868	3,043	956.05	1,228.91	18.39	1.55%	40.22
PCP US Equity	53	4,349	255.80	258.93	1.24	0.98%	26.89
PEP US Equity	298	9,681	82.78	85.32	6.29	0.49%	(44.95)
PETR3 BZ Equity	(57)	(1,122)	6.54	6.88	-2.27	2.23%	
PETR4 BZ Equity	(89)	(2,498)	6.95	7.19	-1.51	2.35%	
PFE US Equity	44	3,286	30.69	31.10	1.62	0.83%	40.08
PG US Equity	309	10,477	79.08	81.42	7.30	0.40%	(15.68)
PHIA NA Equity				32.36			
PM US Equity	182	(8,133)	85.47	83.56	3.56	0.63%	(23.77)
PNC US Equity	914	9,010	76.60	84.38	12.90	0.79%	54.70
POT CN Equity				35.58			-
POT US Equity	(73)	(1,398)	33.81	35.57	-5.48	0.95%	(11.05)
PRU LN Equity	7,995	10,521	12.76	22.46	67.79	1.12%	
PSA US Equity	891	11,917	160.84	172.87	18.09	0.41%	0.41
PSX US Equity	1,610	6,030	64.65	81.91	28.44	0.94%	20.88
PX US Equity	2,707	16,340	113.54	132.35	28.14	0.59%	(40.94)
QCOM US Equity	2,639	12,547	66.83	80.88	29.41	0.72%	(1.54)
QQQ US Equity	2,213	7,968	68.46	87.47	36.37	0.76%	112.23
RAI US Equity	389	9,032	52.87	55.15	6.86	0.63%	30.33
RDS/A US Equity	190	7,386	73.50	75.40	5.58	0.46%	(22.47)
RDS/B US Equity	369	8,787	77.16	80.40	8.59	0.49%	(36.06)

RDSA LN Equity	399	7,114	35.70	37.70	11.30	0.50%	
RDSA NA Equity	179	7,159	36.79	37.71	5.18	0.48%	
RDSB LN Equity	427	7,865	38.14	40.22	10.16	0.53%	
REGN US Equity	170	6,240	302.78	311.04	1.75	1.56%	240.43
RIO AU Equity	(32)	3,506	59.39	58.86	-0.79	1.16%	
RIO LN Equity	5	4,819	54.83	54.89	0.08	1.16%	
RIO US Equity	75	4,934	54.04	54.86	1.43	1.06%	13.85
ROG VX Equity	6,230	17,035	212.78	290.60	53.13	0.69%	
RY CN Equity	33	8,293	65.48	65.74	0.84	0.48%	(127.26)
SAB LN Equity	631	9,453	48.63	51.87	6.97	0.96%	
SAN FP Equity	(74)	(2,136)	102.72	106.26	-3.98	0.87%	
SAN SM Equity	1,240	8,103	8.48	9.78	18.32	0.84%	
SAN US Equity	1,045	6,582	8.50	9.85	16.56	0.96%	27.50
SAP GR Equity	(49)	5,241	80.60	79.85	-1.04	0.89%	
SAP US Equity	(55)	5,649	80.62	79.84	-1.15	0.84%	4.48
SBUX US Equity	(9)	(1,071)	70.43	71.06	-0.87	1.02%	(11.40)
SGO FP Equity	3,034	7,836	44.08	61.16	35.18	1.10%	
SI US Equity	851	5,671	118.49	136.26	15.62	0.96%	41.99
SIE GR Equity	980	5,345	114.81	135.86	20.35	0.90%	
SLB US Equity	1,839	8,221	83.35	101.99	30.69	0.73%	40.72
SMSN LI Equity	(135)	(6,021)	643.80	658.21	-2.10	1.07%	
SO US Equity	348	9,151	43.58	45.24	6.29	0.61%	23.49
SPG US Equity	221	8,178	166.14	170.62	4.85	0.56%	8.88
SREN VX Equity	91	2,001	80.46	84.11	4.21	1.08%	
STAN LN Equity	(6)	(2,352)	22.09	22.14	-0.28	0.93%	
STL NO Equity	1,014	9,825	26.16	28.86	13.65	0.76%	
STT US Equity	(33)	1,310	66.88	65.23	-2.22	1.14%	3.32
SU CN Equity	110	8,181	36.12	36.61	1.77	0.76%	(29.67)
SU FP Equity	523	6,518	84.31	91.08	7.33	1.10%	
SU US Equity	60	5,593	36.22	36.61	1.42	0.76%	(16.41)
SWEDA SS Equity	182	3,653	24.78	26.01	4.58	1.09%	
SYNN VX Equity	(453)	(4,842)	359.52	393.19	-13.78	0.68%	
T US Equity	23	4,603	36.06	36.24	0.81	0.63%	28.48
TD CN Equity	289	8,774	45.47	46.97	6.73	0.49%	(16.85)
TEF SM Equity	227	5,810	15.83	16.45	5.49	0.71%	
TEF US Equity	206	4,939	15.76	16.42	5.33	0.78%	34.36
TGT US Equity	440	(8,574)	63.57	60.31	8.54	0.60%	(85.00)
TJX US Equity	1,604	5,695	46.52	59.62	36.40	0.77%	55.50
TLS AU Equity	365	7,919	4.60	4.81	8.22	0.56%	
TLSN SS Equity	(7)	(2,212)	6.85	6.88	-0.30	1.02%	
TM US Equity	334	(5,442)	115.49	108.41	6.47	0.95%	13.77
TMO US Equity	9,151	10,218	63.59	120.53	100.15	0.89%	222.86
TOT US Equity	964	6,885	60.09	68.50	19.65	0.71%	26.82
TRP CN Equity	(97)	3,097	46.69	45.28	-5.22	0.60%	17.93
TRV US Equity	244	8,267	84.26	86.74	6.26	0.47%	45.34
TSCO LN Equity	764	(6,286)	5.60	4.92	10.49	1.16%	
TWC US Equity	840	5,234	120.22	139.53	16.84	0.95%	143.49

TWX US Equity	(47)	4,244	65.74	65.02	-1.30	0.85%	2.11
TXN US Equity	4,042	12,205	34.93	46.50	34.19	0.97%	155.65
TYC US Equity	11,070	24,080	29.17	42.58	58.00	0.79%	125.77
UBS US Equity	334	5,489	19.43	20.62	6.50	0.94%	75.70
UBSN VX Equity	257	5,158	19.51	20.48	5.34	0.93%	
UCG IM Equity	3,386	5,391	5.58	9.09	41.39	1.52%	
ULVR LN Equity	196	7,912	42.99	44.05	2.81	0.88%	
UNA NA Equity	186	8,805	41.53	42.41	2.74	0.77%	
UNH US Equity	1,812	10,191	64.28	75.71	20.91	0.85%	56.69
UNP US Equity	2,000	12,014	165.36	192.90	23.48	0.71%	135.52
UPS US Equity	3,561	14,806	79.87	99.08	48.79	0.49%	78.41
USB US Equity	2,454	14,238	34.71	40.70	27.97	0.62%	105.37
UTX US Equity	6,947	15,190	82.05	119.57	50.51	0.91%	214.82
V US Equity	608	5,223	188.15	210.06	10.33	1.13%	30.86
VALE US Equity	210	(2,448)	15.05	13.76	5.96	1.44%	8.99
VALE3 BZ Equity	252	(2,939)	15.07	13.78	5.31	1.61%	
VIAB US Equity	3,659	9,272	60.42	84.25	44.25	0.89%	21.74
VIV FP Equity	167	2,668	26.19	27.83	8.79	0.71%	
VMW US Equity	888	4,785	89.16	105.70	13.34	1.39%	80.56
VOD LN Equity	195	(3,276)	3.87	3.64	5.48	1.09%	
VOD US Equity	175	(3,261)	38.55	36.49	5.98	0.90%	(37.09)
VOW3 GR Equity	159	2,383	256.35	273.46	5.35	1.25%	
VRX CN Equity	704	1,611	92.95	133.55	23.01	1.90%	164.69
VRX US Equity	813	1,880	93.20	133.52	22.97	1.88%	64.26
VTI US Equity	638	5,134	86.91	97.71	22.31	0.56%	44.85
VWO US Equity	(9)	(946)	40.86	41.23	-1.14	0.79%	2.06
VZ US Equity	46	(6,492)	48.44	48.09	1.72	0.42%	(25.03)
WBC AU Equity	559	6,950	30.53	32.98	10.01	0.80%	
WES AU Equity	426	9,160	38.76	40.56	7.18	0.65%	
WFC US Equity	3,170	11,582	38.70	49.29	47.04	0.58%	47.11
WLP US Equity	2,759	10,369	74.31	94.08	28.43	0.94%	166.80
WMT US Equity	202	7,009	75.45	77.62	6.09	0.47%	8.34
WOW AU Equity	209	4,924	33.85	35.28	5.16	0.82%	
XOM US Equity	1,457	13,681	90.89	100.57	20.19	0.53%	(19.06)
XTA LN Equity				#N/A N/A			
YHOO US Equity				36.35			-
YUM US Equity	347	7,151	73.86	77.45	5.36	0.91%	153.34
ZURN VX Equity	(242)	7,208	293.44	283.93	-4.37	0.77%	

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	18,131	62,272	1,455.70	1,879.55	44.43	0.66%	329.02
NDX Index	9,994	37,348	2,831.19	3,588.81	28.11	0.95%	383.77
RTY Index	7,922	23,963	868.48	1,155.61	34.39	0.96%	371.18

SPTSX Index	772	28,839	12,859.70	13,203.89	5.83	0.46%	102.98
MEXBOL Index	273	(20,915)	3,142.45	3,101.42	1.77	0.74%	114.33
IBOV Index	(20)	9,414	23,215.64	23,166.72	-0.16	1.30%	
MERVAL Index	(599)	(4,326)	725.60	826.10	-12.11	1.14%	(106.99)
UKX Index	3,718	39,964	10,288.22	11,245.40	15.87	0.59%	
DAX Index	9,116	36,674	10,610.77	13,248.12	28.63	0.87%	
CAC Index	2,005	21,253	5,654.74	6,188.21	14.35	0.66%	
IBEX Index	9,774	39,643	11,555.29	14,404.16	30.50	0.81%	
SMI Index	7,180	44,078	8,219.63	9,558.63	30.40	0.54%	
FTSEMIB Index	7,816	25,266	23,118.94	30,270.77	32.25	0.96%	
PSI20 Index	7,216	24,289	8,026.78	10,411.53	30.83	0.96%	
ISEQ Index	24,917	40,099	4,246.25	6,884.88	67.29	0.92%	
ICEXI Index	4,739	37,337	6.63	7.47	25.83	0.49%	
AEX Index	5,703	42,240	484.27	549.65	24.38	0.55%	
BEL20 Index	8,897	44,003	3,610.75	4,340.85	33.33	0.61%	
LUXXX Index	10,788	40,975	1,666.61	2,105.39	43.75	0.60%	
KFX Index	10,938	38,048	100.82	129.80	32.40	0.89%	
HEX Index	7,860	40,933	8,513.93	10,148.85	22.36	0.86%	
OMX Index	1,991	23,118	191.41	207.90	10.26	0.84%	
ATX Index	176	9,226	3,409.58	3,474.78	1.82	1.05%	
ASE Index	6,899	19,369	1,282.88	1,739.79	27.71	1.29%	
OSEBX Index	2,485	24,683	85.16	93.73	14.23	0.71%	
INDEXCF Index	1,190	(21,271)	39.64	37.42	3.26	1.72%	155.82
TOP40 Index	1,462	25,594	3,920.67	4,144.63	6.67	0.86%	
SENSEX Index	870	27,286	362.49	374.05	4.60	0.69%	(169.45)
NKY Index	(7)	8,492	140.33	140.21	-0.08	1.03%	(75.55)
HSI Index	189	29,992	2,913.59	2,931.97	0.82	0.77%	
SHCOMP Index	955	(26,960)	344.53	332.32	4.81	0.74%	(32.23)
KOSPI Index	1,349	29,082	1.85	1.93	7.05	0.66%	113.10
AS51 Index	1,090	21,983	4,890.10	5,132.47	6.59	0.75%	
STBCNZL Index	34,639	73,231	444.47	654.71	110.99	0.43%	49.45
EEM US Equity	(5)	(930)	41.43	41.64	-0.63	0.83%	2.44
IYR US Equity	-	1,102	69.23	69.23	0.00	0.50%	3.67
MDY US Equity	4,977	14,269	184.03	248.22	45.47	0.77%	139.01
JNK US Equity	1	5,352	41.26	41.27	0.12	0.16%	3.89
XLF US Equity	5,608	13,610	15.57	21.99	60.58	0.68%	132.08
XLU US Equity	828	9,939	39.06	42.31	14.63	0.57%	15.29
XLK US Equity	2,305	12,860	30.80	36.32	22.53	0.80%	62.89
XLI US Equity	6,226	16,147	38.20	52.93	50.65	0.76%	12.69
XLP US Equity	462	10,839	41.85	43.63	11.86	0.36%	(5.18)
XLY US Equity	1,276	5,441	52.24	64.49	28.12	0.83%	57.78
XLE US Equity	697	9,260	86.74	93.27	10.73	0.70%	(15.99)
XLB US Equity	4,024	14,930	37.57	47.70	33.89	0.80%	67.79
XLV US Equity	12,109	24,346	38.87	58.20	56.88	0.87%	398.94
SXXP Index	7,000	43,407	400.51	465.10	26.57	0.61%	
SXAP Index	11,937	28,526	520.28	738.00	33.97	1.23%	
SXKP Index	4,029	37,626	366.14	405.35	15.58	0.69%	

SX6P Index	7,014	37,276	357.32	424.56	37.45	0.50%	
SXEP Index	2,696	40,183	448.51	478.60	13.09	0.51%	
SXIP Index	11,873	28,923	222.31	313.56	54.11	0.76%	
SXNP Index	5,359	28,384	482.69	573.83	24.80	0.76%	
SX3P Index	928	24,010	670.96	696.90	7.15	0.54%	
SXDP Index	24,920	61,074	609.16	857.71	67.46	0.60%	
SX4P Index	3,388	25,840	917.36	1,037.64	16.66	0.79%	
SX8P Index	2,373	17,778	343.07	388.87	17.24	0.77%	
SXOP Index	12,163	41,808	382.78	494.14	35.39	0.82%	
SXQP Index	857	29,703	796.18	819.15	4.82	0.60%	
SXRP Index	89	16,765	432.46	434.77	0.80	0.66%	
SXMP Index	8,691	28,612	261.12	340.43	45.13	0.67%	
SXTP Index	22,497	39,247	172.05	270.67	63.86	0.90%	
SX7E Index	6,581	18,886	159.85	215.54	30.39	1.15%	
SX5E Index	7,645	40,148	3,709.25	4,415.57	28.01	0.68%	
SPGSCITR Index	(53)	19,063	5,062.94	5,049.02	-0.61	0.45%	(83.63)
XAG Curncy	1,353	(13,831)	21.53	19.42	12.71	0.77%	20.92
CO1 Comdty	(67)	(19,698)	108.90	109.27	-0.50	0.69%	121.41
CL1 Comdty	848	30,849	99.40	102.13	3.87	0.71%	(680.27)
NG1 Comdty	4,286	18,364	3.84	4.74	14.21	1.64%	202.54
XAU Comdty	147	(19,682)	91.74	91.05	1.07	0.70%	(253.65)
IBOXHY Index	3,152	53,418	220.12	233.11	85.99	0.07%	10.49
US_TSY CREDIT	(16)	4,591	763.40	760.78	-2.95	0.12%	(0.06)
CA_TSY CREDIT	3,130	(72,133)	1,245.64	1,191.59	13.80	0.31%	121.70
MX_TSY CREDIT	70	37,266	214.97	215.37	0.49	0.38%	(38.10)
AU_TSY CREDIT	590	52,225	1,495.06	1,511.95	2.85	0.40%	9.78
JP_TSY CREDIT	335	(22,684)	821.88	809.75	5.07	0.29%	7.39
MY_TSY CREDIT	(220)	30,461	168.68	167.47	-2.35	0.31%	(150.93)
SG_TSY CREDIT	(226)	42,433	220.87	219.70	-2.33	0.23%	(86.27)
AT_TSY CREDIT	3,707	77,381	357.33	374.45	18.60	0.26%	(218.13)
BE_TSY CREDIT	4,882	77,996	477.05	506.91	24.60	0.25%	(205.50)
FI_TSY CREDIT	3,432	80,015	348.46	363.41	17.87	0.24%	(194.72)
FR_TSY CREDIT	4,139	79,196	1,680.58	1,768.41	21.00	0.25%	(196.52)
DE_TSY CREDIT	2,827	80,183	1,244.62	1,288.50	13.89	0.25%	(199.24)
IE_TSY CREDIT	32,547	78,270	336.92	477.03	202.05	0.21%	(41.80)
IT_TSY CREDIT	9,094	54,986	1,616.07	1,883.35	75.47	0.22%	47.67
NL_TSY CREDIT	3,501	78,610	1,327.30	1,386.42	17.75	0.25%	(205.59)
ES_TSY CREDIT	11,213	50,187	392.28	479.93	109.31	0.20%	33.28
DK_TSY CREDIT	2,791	67,396	729.23	759.43	13.25	0.31%	(499.20)
NO_TSY CREDIT	(15)	6,427	343.60	342.78	-0.78	0.31%	1.68
PL_TSY CREDIT	1,130	31,505	426.98	442.30	13.23	0.27%	(86.10)
ZA_TSY CREDIT	62	(11,545)	83.23	82.78	0.70	0.77%	149.49
SE_TSY CREDIT	396	(45,879)	464.54	460.53	2.57	0.34%	(58.35)
CH_TSY CREDIT	3,437	68,798	1,007.78	1,058.12	19.25	0.26%	(212.37)
GB_TSY CREDIT	1,596	75,587	1,500.30	1,531.97	7.51	0.28%	(215.03)