

Current Date:	5/2/2014	Change on Day:	0.05%
Total Return since 1/1/12:	86.35%	MSCI World Change on Day	-0.12%
T12M Return:	29.46%	No of Positions (+MTM) on Day	163
T90 Day Return:	11.82%	No of Positions (-MTM) on Day	167
T30 Day Return:	0.35%	Current No. of Positions:	437
Current Long Exposure @ Cost:	5,030,922	Current Leverage (Gross Exposures):	2.97
Current Short Exposure @ Cost:	(512,119)		
Net Exposure:	4,518,803		
Starting Capital:	1,000,000		
Current NAV:	1,863,530		

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:	1.18
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		21.81%	45 Positions		26.19%

TGT US Equity	(8,574)	0.15%	AEX Index	6,043	0.32%
941 HK Equity	(9,455)	0.17%	HON US Equity	6,133	0.33%
XAG Curncy	(15,640)	0.28%	XLI US Equity	6,179	0.33%
CO1 Comdty	(19,698)	0.36%	SX7E Index	6,247	0.34%
MEXBOL Index	(20,915)	0.38%	ROG VX Equity	6,287	0.34%
INDEXCF Index	(21,271)	0.38%	UTX US Equity	6,390	0.34%
JP_TSY CREDIT	(22,684)	0.41%	SX6P Index	6,484	0.35%
XAU Comdty	(23,727)	0.43%	MAERSKB DC Equity	6,513	0.35%
SHCOMP Index	(26,960)	0.49%	ASE Index	6,590	0.35%
MY_TSY CREDIT	(32,331)	0.58%	DAI GR Equity	6,762	0.36%
CA_TSY CREDIT	(36,066)	0.65%	SXMP Index	6,793	0.36%
SE_TSY CREDIT	(55,416)	1.00%	NOVN VX Equity	6,873	0.37%
SPX Index	62,272	1.12%	ACA FP Equity	7,070	0.38%
DK_TSY CREDIT	67,396	1.22%	AZN SS Equity	7,205	0.39%
CH_TSY CREDIT	69,328	1.25%	PSI20 Index	7,305	0.39%
STBCNZL Index	73,207	1.32%	SXXP Index	7,342	0.39%
IE_TSY CREDIT	78,270	1.41%	SMI Index	7,455	0.40%
AT_TSY CREDIT	79,056	1.43%	SX5E Index	7,537	0.40%
BE_TSY CREDIT	79,771	1.44%	MDT US Equity	7,545	0.40%
FR_TSY CREDIT	79,806	1.44%	FTSEMIB Index	7,737	0.42%
NL_TSY CREDIT	81,163	1.46%	AZN US Equity	7,830	0.42%
GB_TSY CREDIT	81,211	1.47%	AZN LN Equity	7,950	0.43%
DE_TSY CREDIT	81,920	1.48%	HEX Index	8,113	0.44%
FI_TSY CREDIT	82,613	1.49%	TMO US Equity	8,216	0.44%

NAV Impact of MTM by Category & Exposure	
Listed Equity Long	0.029%
Listed Equity Short	-0.044%
EquityCom Long	-0.102%
EquityCom Short	-0.059%
G20 Rates Long	0.072%
G20 Rates Short	-0.007%

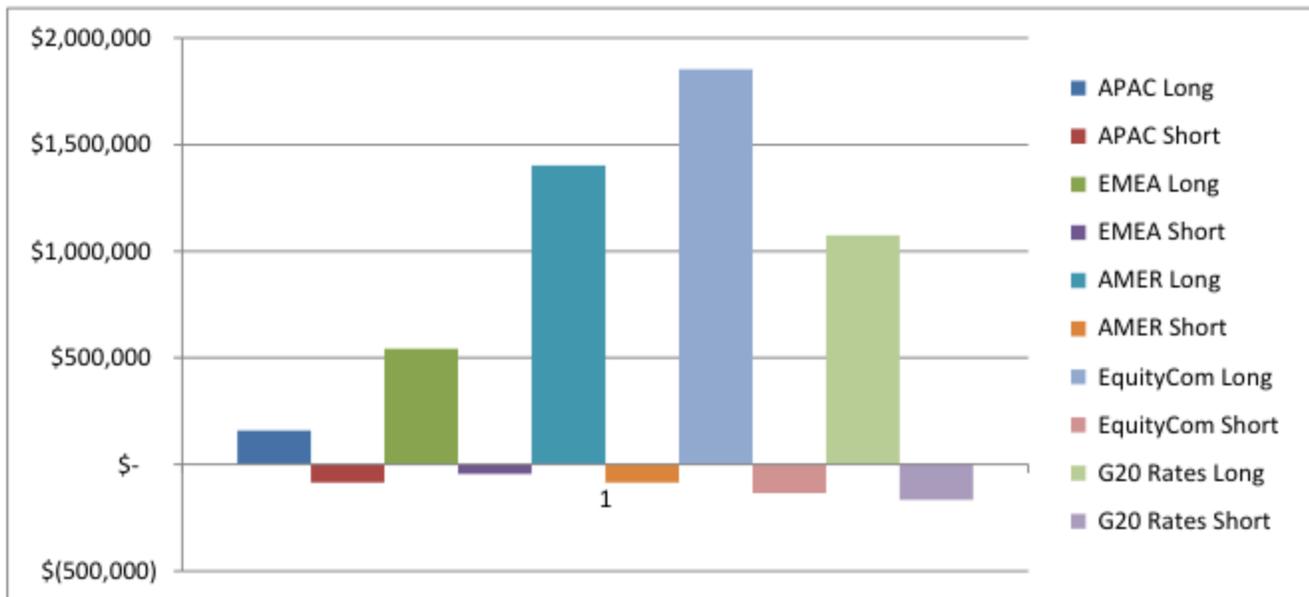
BEL20 Index	8,299	0.45%
PRU LN Equity	8,528	0.46%
DAX Index	9,117	0.49%
IT_TSY CREDIT	9,549	0.51%
MMM US Equity	9,614	0.52%
TYC US Equity	9,692	0.52%
NDX Index	9,979	0.54%
IBEX Index	10,178	0.55%
SXAP Index	10,323	0.55%
LUXXX Index	11,112	0.60%
KFX Index	11,182	0.60%
ES_TSY CREDIT	11,768	0.63%
XLV US Equity	11,827	0.63%
SXIP Index	12,095	0.65%
SXOP Index	12,611	0.68%
SPX Index	18,199	0.98%

SXTP Index	22,888	1.23%
ISEQ Index	24,411	1.31%
SXDP Index	27,201	1.46%
IE_TSY CREDIT	33,363	1.79%
STBCNZL Index	37,492	2.01%

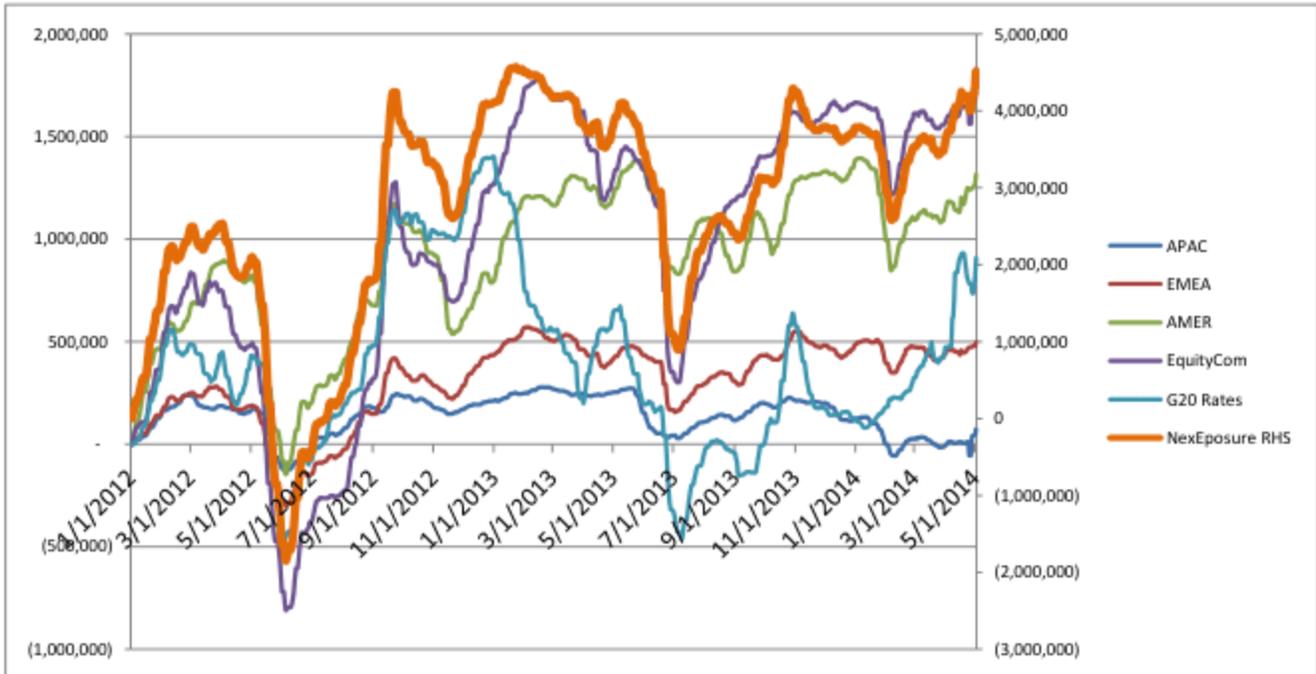
No. Names by Category

APAC Long	22
APAC Short	24
EMEA Long	76
EMEA Short	12
AMER Long	177
AMER Short	31
EquityCom Long	64
EquityCom Short	8
G20 Rates Long	16
G20 Rates Short	7
Total Long	355
Total Short	82

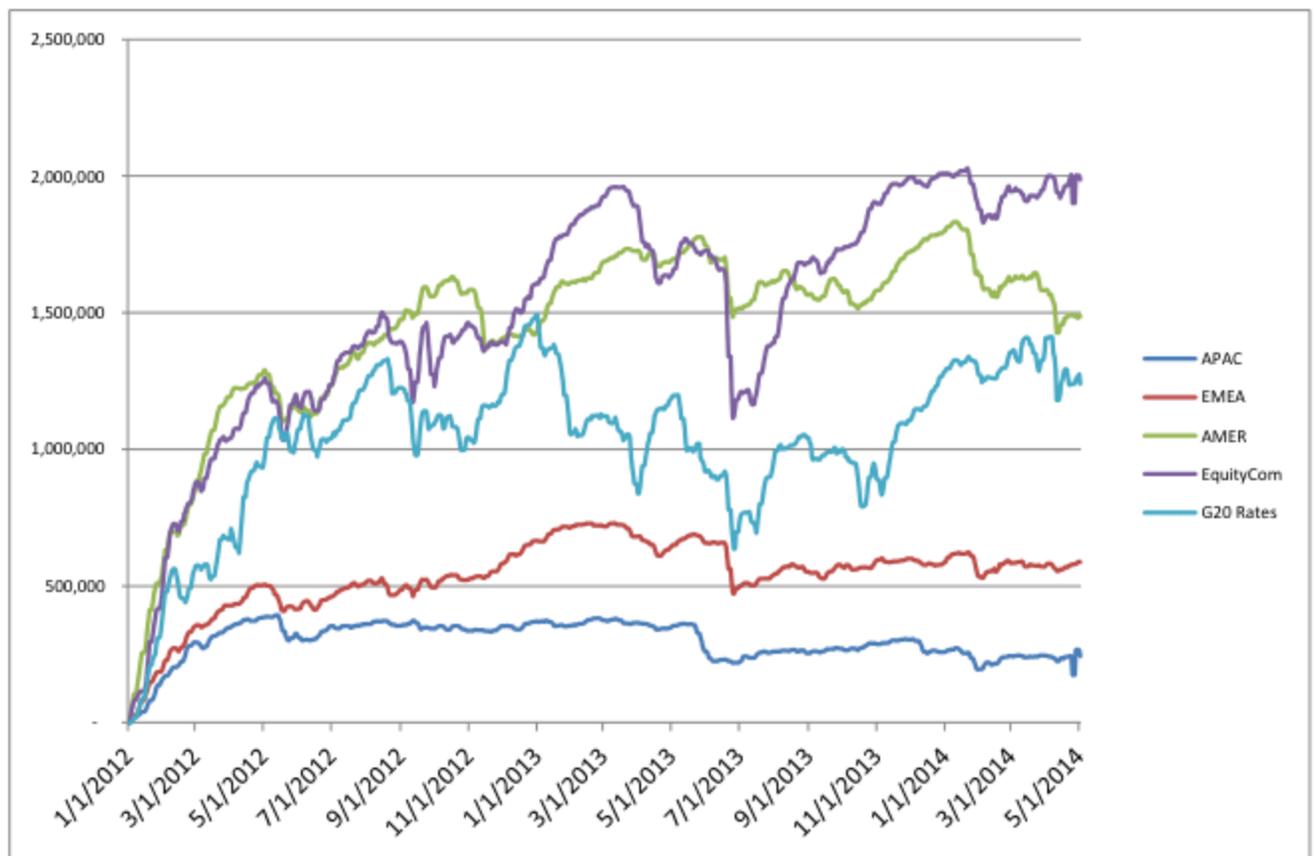
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



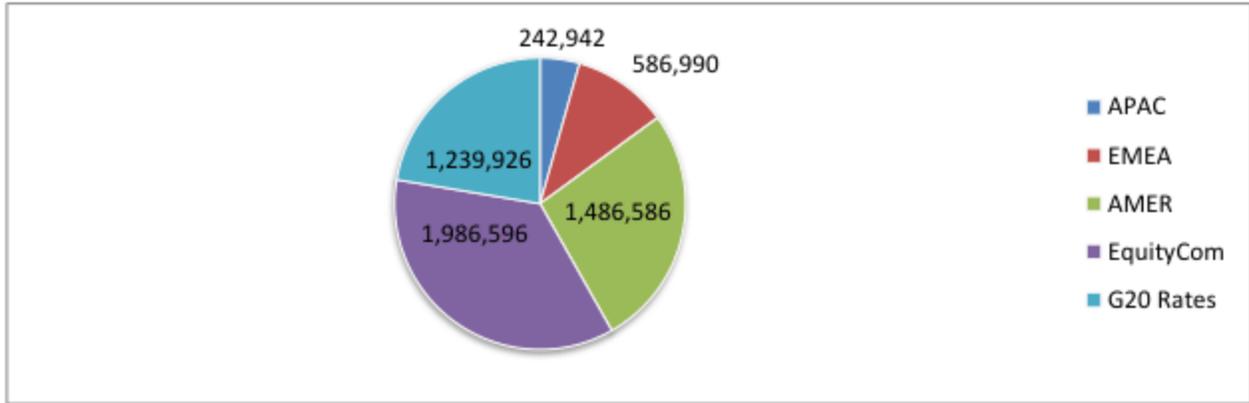
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



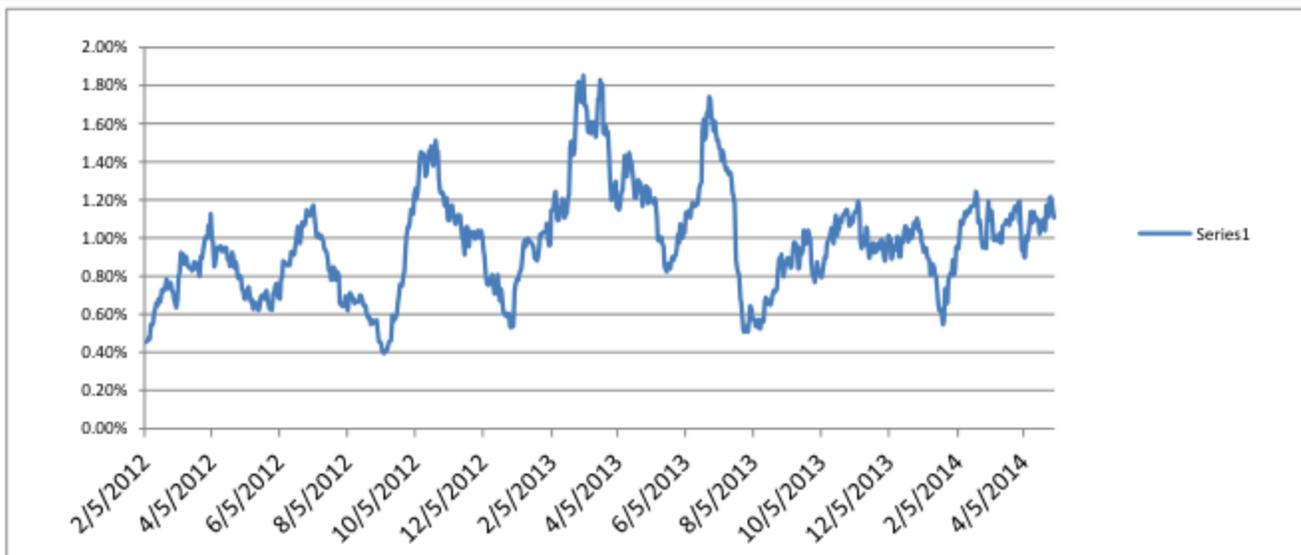
Current Gross Notional Risk by Category



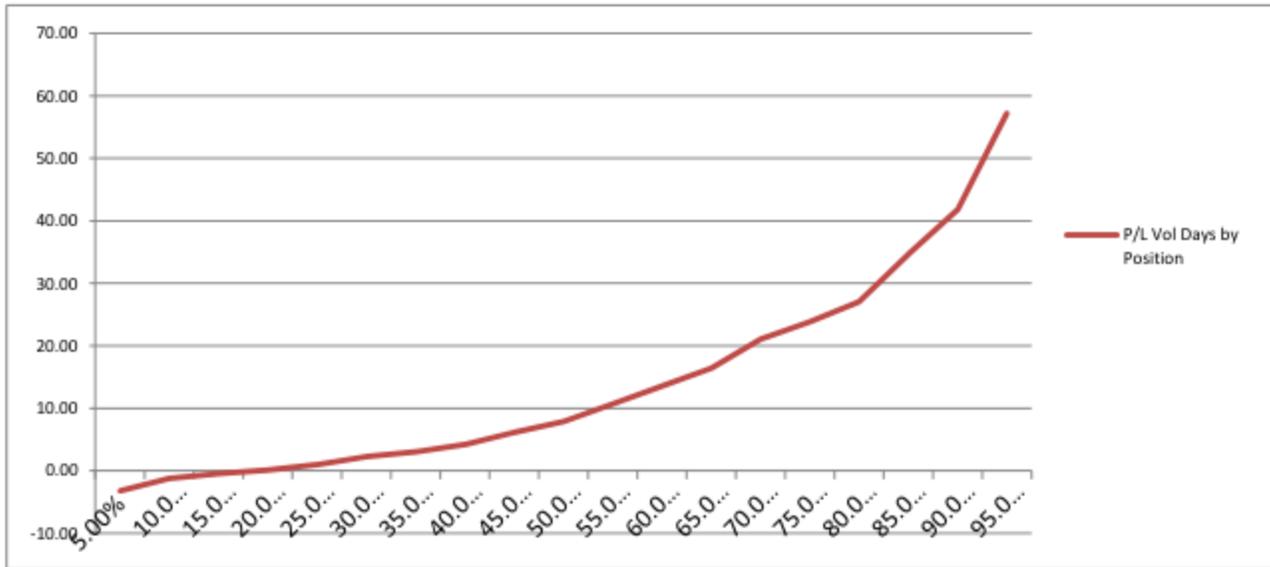
Performance Vs. MSCI World Index



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%	-15.32		
5.00%	-3.19		
10.00%	-1.24		
15.00%	-0.45		
20.00%	0.12		
25.00%	1.00		
30.00%	2.27		
35.00%	3.03		
40.00%	4.21		
45.00%	6.16		
50.00%	7.86		
55.00%	10.68		
60.00%	13.58		
65.00%	16.41		
70.00%	21.06		
75.00%	23.85		
80.00%	27.06		
85.00%	34.69		
90.00%	41.84		
95.00%	57.20		
100.00%	238.15		
		MTM Gains(Losses) % of NAV "Significant"	
		(<7 Vol Days)	1.07%
		MTM Gains(Losses) % of NAV "Significant"	
		(>7 Vol Days)	44.87%

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	40	(2,475)	55.84	54.94	1.59	1.02%	
005380 KS Equity	(72)	3,149	224.27	219.26	-2.24	1.02%	
005490 KS Equity	(251)	(3,011)	272.57	295.33	-7.40	1.13%	
005930 KS Equity	(28)	(2,053)	1,294.61	1,312.47	-1.52	0.91%	
012330 KS Equity	869	5,584	247.00	285.47	16.51	0.94%	
1 HK Equity	810	12,607	16.18	17.22	8.89	0.72%	
1299 HK Equity	179	5,954	4.79	4.93	2.98	1.01%	
13 HK Equity	2,666	12,243	11.40	13.89	26.50	0.82%	
16 HK Equity				12.61			
27 HK Equity	(4)	25	9.40	8.02	-9.53	1.80%	
2914 JP Equity	(18)	(3,020)	32.46	32.66	-0.60	1.01%	(16.15)
3382 JP Equity	67	1,928	38.25	39.59	3.63	0.96%	(3.44)
4063 JP Equity	(49)	1,406	60.26	58.23	-2.93	1.19%	17.29
4502 JP Equity	(20)	(788)	44.14	45.24	-3.01	0.83%	1.41
4689 JP Equity	(15)	(1,461)	4.50	4.54	-0.48	2.18%	(42.01)
5 HK Equity	(11)	(3,197)	10.17	10.20	-0.43	0.77%	
5108 JP Equity	1	3,462	36.12	36.12	0.02	0.96%	16.89
5401 JP Equity	310	(4,850)	2.84	2.66	6.03	1.06%	(8.16)
6301 JP Equity				21.91			-
6752 JP Equity				10.93			-
6902 JP Equity				45.14			-
6954 JP Equity	727	6,629	6,392.98	175.73	10.95	1.00%	(62.01)
7201 JP Equity	76	(2,999)	(3,742.97)	8.63	2.85	0.89%	15.49
7203 JP Equity	88	(4,207)	(5,259.85)	54.91	2.28	0.92%	(7.29)
7267 JP Equity	193	(4,675)	(4,885.01)	33.88	3.75	1.10%	(58.21)
762 HK Equity	(260)	(3,143)	(5,161.69)	1.49	-5.55	1.49%	
7751 JP Equity	(42)	(4,119)	(6,865.02)	31.76	-1.41	0.73%	(16.74)
8031 JP Equity	(49)	(3,821)	(4,775.88)	14.28	-1.58	0.82%	3.69
8058 JP Equity	5	(690)	(4,383.01)	18.13	0.83	0.83%	(0.41)
8306 JP Equity	90	(3,668)	(4,603.66)	5.49	1.72	1.44%	(65.27)
8316 JP Equity	7	(1,984)	(2,000.57)	41.02	0.24	1.35%	(23.01)
8411 JP Equity	(18)	(1,077)		1.99	-2.39	0.71%	(2.46)
8604 JP Equity	184	(3,335)	(3,504.39)	6.12	4.18	1.32%	(20.84)
8801 JP Equity	25	2,660	30.48	30.76	0.70	1.34%	52.77
8802 JP Equity	110	(4,920)	24.34	23.80	1.51	1.49%	(150.31)
9020 JP Equity	222	(5,379)	75.21	72.10	3.89	1.06%	15.35
941 HK Equity	782	(9,455)	10.19	9.35	6.59	1.25%	
9432 JP Equity	347	6,077	53.19	56.23	5.65	1.01%	(15.21)
9433 JP Equity				54.88			-
9437 JP Equity	(175)	(6,149)	15.59	16.04	-2.95	0.97%	(61.98)
9983 JP Equity	118	(3,406)	323.49	312.31	2.55	1.36%	6.74

9984 JP Equity	8	2,175	75.59	75.85	0.20	1.74%	16.27
AAPL US Equity	898	7,342	527.64	592.20	13.77	0.89%	12.49
ABB US Equity	32	1,332	23.59	24.16	2.84	0.85%	16.69
ABBN VX Equity	62	2,785	23.63	24.15	2.61	0.84%	
ABBV US Equity	86	2,296	49.39	51.24	2.67	1.41%	(19.76)
ABEV US Equity	(88)	1,738	7.59	7.22	-4.99	1.02%	17.24
ABEV3 BZ Equity	(108)	2,486	7.57	7.26	-4.36	1.00%	
ABI BB Equity	426	8,888	103.14	108.09	6.34	0.76%	
ABT US Equity	(27)	4,097	38.86	38.61	-1.01	0.65%	(5.65)
ABX CN Equity	293	(3,366)	18.97	17.32	6.39	1.36%	(17.85)
ABX US Equity	287	(3,243)	18.99	17.31	6.67	1.33%	(24.17)
ACA FP Equity	7,070	5,408	6.83	15.77	123.42	1.06%	
ACE US Equity	489	9,744	97.27	102.16	11.87	0.42%	1.78
ACN US Equity	232	10,703	77.97	79.66	2.63	0.83%	(61.51)
ADP US Equity	111	3,867	75.63	77.79	4.26	0.67%	0.94
AFL US Equity	21	4,556	62.88	63.18	0.71	0.66%	1.60
AGN US Equity	5,156	9,698	110.56	169.34	26.39	2.01%	73.41
AI FP Equity	513	10,358	136.37	143.12	8.28	0.60%	
AIG US Equity	374	7,022	49.93	52.59	6.87	0.78%	(40.40)
AIR FP Equity	91	469	57.15	68.20	20.73	0.93%	
ALV GR Equity	160	6,336	168.01	172.24	3.51	0.72%	
ALVG IX Equity	158	5,509	167.40	172.20	3.94	0.73%	
AMGN US Equity	(2)	(1,020)	112.34	112.53	-0.14	1.18%	(1.67)
AMT US Equity	1,552	11,545	76.79	87.12	21.82	0.62%	256.46
AMZN US Equity	12	(2,547)	309.06	307.59	0.25	1.93%	2.41
ANZ AU Equity	818	12,582	29.73	31.66	10.40	0.62%	(0.38)
APA US Equity	(7)	4,376	87.33	87.19	-0.20	0.81%	12.95
APC US Equity	51	2,501	97.78	99.77	1.69	1.20%	15.81
AXP US Equity	2,216	10,373	71.56	86.85	24.67	0.87%	(8.69)
AZN LN Equity	7,950	12,676	49.80	81.04	38.20	1.64%	245.22
AZN SS Equity	7,205	12,119	50.82	81.03	37.22	1.60%	
AZN US Equity	7,830	12,812	50.30	81.04	40.89	1.49%	54.01
BA US Equity	150	4,613	125.87	129.97	4.06	0.80%	38.27
BAC US Equity	-	795	15.21	15.21	0.00	1.06%	3.95
BARC LN Equity	294	5,219	4.11	4.34	5.46	1.03%	22.19
BAS GR Equity	1,431	7,333	97.30	116.29	21.13	0.92%	
BATS LN Equity	486	7,532	53.98	57.46	7.86	0.82%	(106.71)
BAX US Equity	86	4,842	73.52	74.83	1.93	0.92%	50.00
BAYN GR Equity	212	5,769	134.00	138.93	3.69	1.00%	
BBAS3 BZ Equity	(23)	(365)	10.07	10.71	-2.99	2.13%	
BBD US Equity	168	3,222	14.49	15.25	3.08	1.70%	108.60
BBDC4 BZ Equity	156	3,172	14.49	15.21	2.79	1.76%	
BBL US Equity	(48)	(1,551)	62.89	64.84	-3.40	0.92%	(20.80)
BBVA SM Equity	1,214	5,790	10.12	12.24	22.98	0.91%	
BCE CN Equity	21	5,498	44.37	44.54	0.91	0.42%	(4.17)
BCS US Equity	281	4,523	16.37	17.39	6.03	1.03%	18.42
BEN US Equity	24	2,447	52.46	52.98	0.93	1.06%	22.60

BG/ LN Equity	(732)	(4,451)	18.08	21.05	-15.32	1.07%	(45.08)
BHP AU Equity	29	8,431	34.33	34.45	0.42	0.83%	(93.80)
BHP US Equity	223	6,839	67.77	69.99	3.52	0.93%	59.09
BIIB US Equity	161	1,066	245.93	283.07	8.16	1.85%	(19.88)
BIL SJ Equity	(10)	(799)	32.02	32.40	-1.45	0.83%	
BK US Equity	419	8,609	32.86	34.46	6.82	0.71%	132.21
BLK US Equity	80	3,418	293.93	300.85	2.49	0.95%	(1.83)
BLT LN Equity	(22)	(3,193)	32.12	32.34	-0.79	0.85%	(24.25)
BMO CN Equity	422	11,017	66.19	68.73	8.21	0.47%	(5.41)
BMW GR Equity	1,303	5,212	99.22	124.02	25.73	0.97%	
BMJ US Equity	(13)	2,943	49.83	49.62	-0.36	1.17%	13.46
BN FP Equity	(23)	5,498	73.18	72.88	-0.55	0.75%	
BNP FP Equity	585	3,299	61.78	72.74	16.81	1.06%	
BNS CN Equity	478	10,072	58.15	60.91	10.53	0.45%	22.70
BP/ LN Equity	867	9,797	7.76	8.45	11.05	0.80%	4.80
BRK/B US Equity	925	13,935	120.41	128.40	14.15	0.47%	(45.71)
BSBR US Equity				6.67			-
BUD US Equity	232	9,049	103.62	106.28	3.35	0.77%	(34.14)
BX US Equity	-	471	29.47	29.47	0.00	1.79%	(3.08)
C US Equity	(24)	3,763	48.12	47.81	-0.72	0.88%	(0.84)
CA FP Equity	332	3,932	34.37	37.27	9.02	0.94%	
CAT US Equity	2,376	14,645	90.43	105.10	22.97	0.71%	(5.93)
CBA AU Equity	851	15,251	69.23	73.10	10.38	0.54%	(8.30)
CBS US Equity	7	(1,260)	57.71	57.39	0.47	1.19%	7.49
CCL US Equity	465	6,257	36.20	38.89	7.78	0.96%	16.11
CELG US Equity	(4)	1,090	147.95	147.40	-0.23	1.64%	(7.64)
CFR VX Equity	296	7,019	96.74	100.82	5.50	0.77%	
CL US Equity	2,644	20,847	59.58	67.13	24.57	0.52%	79.66
CM CN Equity	686	10,989	83.69	88.92	13.47	0.46%	17.41
CMCSA US Equity	181	4,527	50.01	52.01	4.34	0.92%	6.03
CMCSK US Equity	5,003	12,096	36.26	51.26	48.29	0.86%	25.92
CNI US Equity	1,753	12,873	51.38	58.37	19.88	0.69%	(28.78)
CNQ CN Equity	1,236	10,769	36.73	40.95	15.56	0.74%	66.50
CNR CN Equity	1,715	12,425	51.30	58.38	20.86	0.66%	(39.71)
COF US Equity	699	7,124	68.86	75.61	14.20	0.69%	168.00
COP US Equity	112	4,333	74.40	76.32	3.56	0.72%	84.60
COST US Equity	130	9,550	114.02	115.57	2.94	0.46%	10.54
COV LN Equity				#N/A	N/A		
COV US Equity	848	7,080	64.09	71.76	14.03	0.85%	44.53
CRM US Equity	(0)	(416)	52.60	52.61	-0.01	1.78%	(0.05)
CS FP Equity	521	1,724	19.39	25.25	30.90	0.98%	
CSCO US Equity	(32)	3,005	23.23	22.99	-1.29	0.83%	(6.21)
CSX US Equity	1,012	8,914	25.07	27.92	15.17	0.75%	13.10
CVE CN Equity				29.49			-
CVS US Equity	1,754	11,815	63.98	73.48	23.83	0.62%	88.81
CVX US Equity	-	1,122	124.77	124.77	0.00	0.60%	(2.05)
D US Equity	2,264	13,256	60.80	71.18	31.86	0.54%	(273.31)

DAI GR Equity	6,762	13,908	62.20	92.45	44.20	1.10%	
DBK GR Equity	(21)	3,267	44.15	43.86	-0.63	1.05%	
DD US Equity	2,825	12,980	54.99	66.96	37.82	0.58%	23.33
DDAIF US Equity	3,822	8,377	63.20	92.04	35.23	1.30%	(84.22)
DE US Equity	711	9,783	86.71	93.01	11.13	0.65%	(3.85)
DELL US Equity				#N/A	N/A		
DG FP Equity	4,601	10,090	51.66	75.21	72.52	0.63%	
DGE LN Equity	(0)	2,332	30.86	30.85	-0.01	0.96%	(1.76)
DHR US Equity	(9)	5,021	73.53	73.40	-0.25	0.72%	(23.01)
DIS US Equity	1,727	9,908	68.36	80.28	19.49	0.89%	106.80
DISCA US Equity	45	(4,082)	77.65	76.79	1.24	0.89%	(36.09)
DNB NO Equity	167	3,191	16.67	17.54	5.26	0.99%	
DOW US Equity	2,356	7,396	37.11	48.93	27.55	1.16%	(18.34)
DPW GR Equity	177	660	29.41	37.30	21.05	1.28%	
DTE GR Equity	1,011	4,411	13.92	17.12	23.85	0.96%	
DTV US Equity	3,080	10,622	61.97	79.94	23.33	1.24%	(283.79)
DUK US Equity	(4)	10,185	73.23	73.20	-0.07	0.49%	(167.96)
DVN US Equity	1,236	11,143	63.30	70.32	13.50	0.82%	70.03
EBAY US Equity	(103)	2,671	54.21	52.20	-3.73	1.03%	3.96
ECL US Equity	(45)	9,210	105.22	104.70	-0.68	0.72%	15.57
EDF FP Equity	5,704	9,189	23.45	38.00	67.66	0.92%	
EMC US Equity	171	10,986	25.35	25.75	1.92	0.81%	47.43
EMR US Equity	128	8,739	66.80	67.77	2.02	0.72%	(14.47)
ENB CN Equity	769	11,028	45.29	48.45	13.54	0.51%	(52.89)
ENEL IM Equity	2,357	8,640	4.46	5.67	38.52	0.71%	
ENI IM Equity	806	11,929	24.33	25.97	11.49	0.59%	
EOAN GR Equity	(80)	2,996	18.75	18.26	-3.46	0.77%	
EOG US Equity	1,969	5,841	72.84	97.39	35.14	0.96%	(7.19)
EPD US Equity	1,968	13,127	63.70	73.25	22.67	0.66%	33.13
ERICB SS Equity	(300)	7,934	12.49	12.04	-4.11	0.92%	
ESRX US Equity	35	3,926	66.69	67.28	0.96	0.92%	49.26
ETN US Equity	40	5,260	72.48	73.04	0.75	1.02%	12.71
F US Equity	(209)	(2,897)	14.82	15.88	-8.29	0.87%	20.42
FB US Equity	999	2,630	44.06	60.78	16.06	2.36%	(36.78)
FCX US Equity	228	5,057	33.25	34.75	4.36	1.04%	73.18
FDX US Equity	244	2,491	124.78	136.99	15.81	0.62%	10.63
FOX US Equity	(33)	3,508	32.03	31.73	-0.83	1.12%	24.18
FOXA US Equity	(45)	3,236	32.96	32.51	-1.21	1.15%	16.08
FP FP Equity	1,877	13,323	61.94	70.66	19.66	0.72%	
G IM Equity	347	5,511	21.98	23.36	8.51	0.74%	
GE US Equity	2,599	13,140	22.32	26.73	39.43	0.50%	1.59
GILD US Equity	46	2,407	76.09	77.53	1.00	1.90%	(48.85)
GIS US Equity	1,061	20,190	50.10	52.74	11.25	0.47%	20.09
GLE FP Equity	842	3,248	49.51	62.35	23.24	1.12%	
GLEN LN Equity	(94)	(3,693)	5.22	5.36	-3.36	0.76%	(5.52)
GLW US Equity	3,425	11,635	16.25	21.04	34.69	0.85%	(28.37)
GM US Equity	(12)	(473)	34.16	35.03	-2.78	0.91%	(0.16)

GOOG US Equity	(47)	(2,926)	521.13	529.47	-1.13	1.42%	(4.24)
GS US Equity				159.63			-
GSK LN Equity	272	5,707	26.22	27.47	4.98	0.96%	(37.47)
GSZ FP Equity	190	11,150	25.29	25.72	2.18	0.78%	
HAL US Equity	1,827	6,543	49.74	63.63	25.87	1.08%	96.70
HD US Equity	594	7,619	73.80	79.55	10.39	0.75%	29.86
HMB SS Equity	100	(4,115)	41.29	40.29	3.02	0.80%	
HON US Equity	6,133	11,930	61.10	92.51	78.93	0.65%	13.11
HPQ US Equity	2,063	7,393	25.45	32.55	25.49	1.09%	(61.01)
HSBA LN Equity	21	4,565	10.16	10.21	0.76	0.61%	(25.11)
IBE SM Equity	2,025	7,501	5.56	7.06	43.05	0.63%	
IBM US Equity	1	(1,753)	192.01	191.93	0.05	0.85%	20.28
IMT LN Equity	2,049	13,136	36.73	42.46	23.26	0.67%	(111.93)
INTC US Equity	1,147	12,041	24.19	26.50	15.76	0.60%	0.95
ISP IM Equity	4,392	5,699	1.93	3.42	63.23	1.22%	
ITUB US Equity	337	4,335	15.61	16.83	5.39	1.44%	146.16
ITUB4 BZ Equity	315	3,252	15.40	16.89	6.15	1.58%	
ITW US Equity	3,646	14,011	67.84	85.49	35.61	0.73%	41.61
ITX SM Equity	(47)	(3,652)	146.45	148.34	-1.70	0.76%	
JCI US Equity	(12)	(1,326)	44.94	45.35	-0.71	1.32%	(2.33)
JNJ US Equity	5,503	17,142	75.17	99.30	54.83	0.59%	(243.77)
JPM US Equity	3	4,763	55.76	55.80	0.10	0.75%	3.38
KMB US Equity	326	9,903	107.52	111.06	5.97	0.55%	(20.29)
KMI US Equity	212	(6,775)	33.81	32.75	4.04	0.78%	(38.99)
KO US Equity	4	5,506	40.79	40.82	0.12	0.56%	38.38
LBTYA US Equity	(7)	(166)	39.65	41.25	-3.76	1.08%	(2.56)
LBTYK US Equity	(65)	(1,779)	38.19	39.59	-3.43	1.07%	(24.16)
LIN GR Equity	334	8,087	198.03	206.20	6.58	0.63%	
LLOY LN Equity	438	1,914	1.10	1.35	17.22	1.33%	26.86
LLY US Equity	3	4,953	59.03	59.07	0.09	0.74%	(20.02)
LMT US Equity	679	2,016	122.48	163.71	38.13	0.88%	5.00
LNKD US Equity	413	(2,461)	183.83	152.96	6.35	2.65%	126.24
LOW US Equity	(104)	4,479	48.16	47.06	-2.72	0.86%	65.01
LVS US Equity	1,284	4,085	61.33	80.61	16.56	1.90%	102.12
LYB US Equity	1,289	2,297	59.29	92.55	65.13	0.86%	9.10
MA US Equity	(10)	2,363	73.81	73.51	-0.28	1.43%	(54.96)
MAERSKB DC Equity	6,513	14,148	1,642.52	2,398.60	46.07	1.00%	81.55
MC FP Equity	289	5,711	186.24	195.65	6.73	0.75%	
MCD US Equity	83	8,779	100.60	101.55	2.15	0.44%	75.89
MCK US Equity	36	2,181	164.92	167.63	1.86	0.88%	(2.53)
MDLZ US Equity	3,244	13,641	28.68	35.50	41.03	0.58%	(23.32)
MDT US Equity	7,545	20,811	43.22	58.89	43.52	0.83%	(158.00)
MET US Equity	1,294	7,556	44.37	51.97	17.56	0.98%	62.35
MFC CN Equity	1,742	3,201	12.38	19.11	63.99	0.85%	26.34
MHS US Equity				#N/A	N/A		
MMM US Equity	9,614	21,331	96.89	140.56	67.84	0.66%	3.13
MO US Equity	956	11,592	36.89	39.94	16.08	0.51%	(23.99)

MON US Equity	661	11,917	106.02	111.90	6.98	0.80%	198.58
MOS US Equity				49.94			-
MRK US Equity	1,928	11,769	50.18	58.40	16.83	0.97%	(222.26)
MS US Equity	41	2,280	30.40	30.95	1.46	1.24%	(15.36)
MSFT US Equity	1,028	8,007	35.30	39.83	15.32	0.84%	(53.15)
MUV2 GR Equity	676	6,116	197.70	219.54	13.51	0.82%	
NAB AU Equity	242	13,313	31.52	32.09	2.68	0.68%	(100.28)
NCM AU Equity				9.38			-
NEE US Equity	5,191	14,972	73.03	98.35	48.15	0.72%	(293.53)
NEM US Equity	445	(1,819)	32.73	24.73	13.98	1.75%	(16.41)
NESN VX Equity	1,059	10,048	69.79	77.14	17.86	0.59%	
NG/ LN Equity	2,442	13,258	11.96	14.17	31.43	0.59%	1.88
NKE US Equity	219	2,940	68.03	73.09	8.48	0.88%	7.46
NOK US Equity	3,880	4,498	3.96	7.38	53.27	1.62%	(115.39)
NOV US Equity	263	9,753	77.58	79.67	3.04	0.89%	112.96
NOVN VX Equity	6,873	18,291	63.81	87.78	44.50	0.84%	
NOVOB DC Equity	964	9,444	40.35	44.47	10.71	0.95%	96.50
NSC US Equity	1,563	9,797	80.78	93.67	22.82	0.70%	(3.07)
NVS US Equity	5,329	15,510	65.07	87.43	43.17	0.80%	134.80
OGXP3 BZ Equity	4,025	(4,107)	4.39	0.09	54.77	1.79%	
OR FP Equity	269	5,025	163.47	172.22	7.38	0.73%	
ORA FP Equity	1,698	7,118	13.32	16.50	21.27	1.12%	
ORCL US Equity	1,730	7,995	33.68	40.97	21.41	1.01%	0.78
OXY US Equity	(22)	7,355	95.04	94.75	-0.41	0.74%	(33.68)
PBR US Equity	(35)	(443)	13.35	14.40	-3.49	2.27%	(19.43)
PBR/A US Equity				15.48			-
PCLN US Equity	584	2,920	983.89	1,180.64	11.45	1.75%	3.13
PCP US Equity	(17)	4,727	255.28	254.38	-0.34	1.06%	5.57
PEP US Equity	327	10,723	83.02	85.55	6.49	0.47%	26.25
PETR3 BZ Equity				7.24			
PETR4 BZ Equity				7.78			
PFE US Equity	14	5,476	30.70	30.78	0.28	0.93%	(67.66)
PG US Equity	388	11,013	79.25	82.04	8.06	0.44%	(17.32)
PHIA NA Equity				31.98			
PM US Equity	5	(5,205)	85.47	85.39	0.15	0.59%	17.15
PNC US Equity	988	9,010	76.60	85.01	13.98	0.78%	142.92
POT CN Equity	116	4,291	35.54	36.50	2.86	0.94%	33.13
POT US Equity	77	4,552	35.90	36.50	1.83	0.93%	38.21
PRU LN Equity	8,528	10,521	12.76	23.11	81.71	0.99%	(45.73)
PSA US Equity	712	13,147	161.95	170.72	11.88	0.46%	(323.72)
PSX US Equity	1,790	6,269	65.20	83.82	34.56	0.83%	(26.92)
PX US Equity	2,483	16,340	113.54	130.80	24.07	0.63%	98.53
QCOM US Equity	2,283	12,547	66.83	78.99	25.97	0.70%	(18.38)
QQQ US Equity	2,236	7,968	68.46	87.67	35.26	0.80%	(6.84)
RAI US Equity	529	10,690	53.26	55.90	7.21	0.69%	0.86
RDS/A US Equity	673	10,120	74.37	79.32	13.81	0.48%	53.91
RDS/B US Equity	943	9,573	77.56	85.20	17.23	0.57%	58.22

RDSA LN Equity	778	8,029	36.10	39.60	16.34	0.59%	0.64
RDSA NA Equity	562	8,543	37.15	39.59	11.32	0.58%	
RDSB LN Equity	982	9,545	38.58	42.55	15.72	0.65%	4.78
REGN US Equity	(166)	6,240	302.57	294.72	-1.35	1.97%	(74.84)
RIO AU Equity	(264)	5,122	59.24	56.34	-5.61	0.92%	(15.89)
RIO LN Equity	(36)	4,819	54.83	54.42	-0.73	1.03%	43.41
RIO US Equity	44	4,934	54.04	54.52	0.82	1.09%	66.67
ROG VX Equity	6,287	17,035	212.78	291.32	52.28	0.71%	
RY CN Equity	146	8,293	65.48	66.63	3.90	0.45%	1.36
SAB LN Equity	1,192	9,453	48.63	54.76	12.63	1.00%	93.27
SAN FP Equity	29	3,978	107.34	108.12	0.84	0.86%	
SAN SM Equity	1,406	8,357	8.52	9.95	22.03	0.76%	
SAN US Equity	1,131	7,021	8.57	9.95	18.83	0.86%	(18.06)
SAP GR Equity	(28)	5,241	80.60	80.17	-0.68	0.78%	
SAP US Equity	(44)	5,649	80.62	80.00	-0.98	0.80%	(54.35)
SBUX US Equity	(1)	(114)	70.43	70.90	-0.71	0.93%	(0.06)
SGO FP Equity	3,044	7,836	44.08	61.21	40.95	0.95%	
SI US Equity	556	5,671	118.49	130.10	11.17	0.88%	(78.55)
SIE GR Equity	733	5,345	114.81	130.55	17.28	0.79%	
SLB US Equity	1,759	8,483	83.83	101.22	29.38	0.71%	27.67
SMSN LI Equity	(33)	(2,599)	644.63	652.90	-1.17	1.09%	(35.45)
SO US Equity	104	11,861	44.11	44.50	1.37	0.64%	(185.04)
SPG US Equity	339	9,229	166.89	173.01	7.85	0.47%	6.87
SREN VX Equity				87.40			
STAN LN Equity	41	(2,352)	22.09	21.70	1.83	0.95%	10.54
STL NO Equity	1,713	10,052	26.25	30.72	19.49	0.87%	
STT US Equity	11	1,553	65.05	65.50	0.65	1.08%	21.96
SU CN Equity	681	8,181	36.12	39.13	8.37	1.00%	96.66
SU FP Equity	704	8,194	86.04	93.44	8.13	1.06%	
SU US Equity	624	9,658	36.78	39.16	6.39	1.01%	127.37
SWEDA SS Equity	245	3,653	24.78	26.44	6.82	0.98%	
SYNN VX Equity	(314)	(4,132)	359.52	386.86	-11.09	0.69%	
T US Equity	2	5,190	35.61	35.63	0.06	0.73%	2.67
TD CN Equity	455	10,892	45.74	47.65	9.11	0.46%	(37.14)
TEF SM Equity	405	6,763	15.95	16.91	9.00	0.67%	
TEF US Equity	155	6,344	15.95	16.34	3.11	0.78%	(209.31)
TGT US Equity	194	(8,574)	63.57	62.13	3.48	0.65%	(65.53)
TJX US Equity	1,476	5,695	46.52	58.58	34.69	0.75%	29.96
TLS AU Equity	436	11,375	4.63	4.80	7.82	0.49%	(67.72)
TLSN SS Equity	(231)	(5,268)	7.02	7.33	-4.30	1.02%	
TM US Equity	261	(5,442)	115.49	109.96	5.82	0.82%	(9.03)
TMO US Equity	8,216	10,218	63.59	114.72	80.56	1.00%	46.95
TOT US Equity	1,191	7,363	60.68	70.49	24.32	0.67%	(24.25)
TRP CN Equity	(11)	(631)	45.78	46.58	-2.78	0.63%	2.06
TRV US Equity	686	10,370	85.50	91.16	12.10	0.55%	58.09
TSCO LN Equity	874	(6,286)	5.60	4.82	12.27	1.13%	25.92
TWC US Equity	950	5,234	120.22	142.04	21.10	0.86%	7.70

TWX US Equity	46	4,244	65.75	66.47	1.14	0.96%	(24.25)
TXN US Equity	3,791	12,205	34.93	45.78	28.13	1.10%	114.52
TYC US Equity	9,692	24,080	29.17	40.91	52.52	0.77%	72.23
UBS US Equity	404	5,489	19.43	20.86	8.27	0.89%	(30.12)
UBSN VX Equity	382	5,158	19.51	20.95	8.66	0.86%	
UCG IM Equity	3,267	5,434	5.60	8.97	59.02	1.02%	
ULVR LN Equity	151	6,329	42.99	44.01	2.64	0.90%	(54.20)
UNA NA Equity	98	5,283	41.53	42.30	2.23	0.83%	
UNH US Equity	1,708	10,191	64.28	75.06	24.17	0.69%	22.71
UNP US Equity	1,676	12,014	165.36	188.44	19.34	0.72%	(68.80)
UPS US Equity	3,488	14,806	79.87	98.69	48.08	0.49%	94.04
USB US Equity	2,363	14,238	34.71	40.47	26.48	0.63%	(7.22)
UTX US Equity	6,390	15,190	82.05	116.57	49.57	0.85%	(135.35)
V US Equity	126	3,244	197.20	204.85	3.34	1.16%	(18.84)
VALE US Equity	252	(2,664)	14.92	13.51	5.51	1.72%	(88.76)
VALE3 BZ Equity	288	(2,939)	15.07	13.59	5.67	1.73%	
VIAB US Equity	3,647	9,272	60.42	84.18	43.51	0.90%	81.58
VIV FP Equity	47	2,668	26.19	26.65	2.38	0.74%	
VMW US Equity	239	4,785	89.16	93.62	3.04	1.64%	51.81
VOD LN Equity	81	(3,581)	3.85	3.76	2.44	0.92%	(61.92)
VOD US Equity	78	(3,458)	38.42	37.55	2.47	0.92%	(40.88)
VOW3 GR Equity	78	3,208	259.69	265.99	2.37	1.02%	
VRX CN Equity	754	1,611	92.95	136.45	25.30	1.85%	(8.41)
VRX US Equity	875	1,880	93.20	136.59	25.05	1.86%	(2.94)
VTI US Equity	632	5,134	86.91	97.61	22.51	0.55%	6.25
VWO US Equity	(31)	(3,940)	40.84	41.15	-0.99	0.79%	(19.46)
VZ US Equity	181	(6,492)	48.44	47.09	5.29	0.53%	(14.69)
WBC AU Equity	497	11,480	30.81	32.15	6.19	0.70%	(43.50)
WES AU Equity	252	13,490	39.08	39.81	2.96	0.63%	(26.80)
WFC US Equity	3,298	11,931	38.95	49.71	53.92	0.51%	23.41
WLP US Equity	3,723	10,369	74.31	100.99	36.04	1.00%	49.29
WMT US Equity	361	9,262	76.31	79.28	8.73	0.45%	(26.51)
WOW AU Equity	(58)	4,117	34.32	33.84	-1.59	0.89%	(12.02)
XOM US Equity	1,725	15,042	91.71	102.22	22.88	0.50%	91.25
XTA LN Equity				#N/A N/A			
YHOO US Equity	51	2,261	35.93	36.75	1.32	1.73%	23.90
YUM US Equity	251	7,151	73.86	76.45	3.92	0.90%	22.90
ZURN VX Equity	(169)	7,208	293.61	286.89	-3.21	0.73%	

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	18,199	62,272	1,455.70	1,881.14	50.91	0.57%	(108.51)
NDX Index	9,979	37,348	2,831.19	3,587.64	28.78	0.93%	(88.46)
RTY Index	5,746	19,170	868.48	1,128.80	32.99	0.91%	62.67

SPTSX Index	1,315	28,839	12,859.70	13,446.09	10.03	0.45%	147.03
MEXBOL Index	(42)	(20,915)	3,142.45	3,148.74	-0.30	0.68%	
IBOV Index	131	6,402	23,409.10	23,886.52	1.54	1.33%	
MERVAL Index	(436)	(2,596)		#N/A N/A	-14.03	1.20%	
UKX Index	4,741	39,964	10,288.22	11,508.74	21.22	0.56%	20.03
DAX Index	9,117	36,674	10,610.77	13,248.47	31.84	0.78%	
CAC Index	1,987	24,884	5,723.77	6,180.81	13.60	0.59%	
IBEX Index	10,178	40,254	11,591.12	14,521.85	35.51	0.71%	
SMI Index	7,455	46,103	8,271.65	9,609.28	33.96	0.48%	
FTSEMIB Index	7,737	25,266	23,118.94	30,198.56	32.38	0.95%	
PSI20 Index	7,305	24,289	8,026.78	10,440.77	35.90	0.84%	
ISEQ Index	24,411	40,099	4,246.25	6,831.25	74.77	0.81%	339.11
ICEXI Index	4,952	37,337	6.63	7.51	26.24	0.51%	
AEX Index	6,043	43,612	486.13	553.49	28.30	0.49%	
BEL20 Index	8,299	45,274	3,627.00	4,291.82	39.07	0.47%	
LUXXX Index	11,112	41,632	1,672.08	2,118.39	49.13	0.54%	
KFX Index	11,182	38,340	100.99	130.45	38.89	0.75%	22.39
HEX Index	8,113	40,933	8,513.93	10,201.46	25.54	0.78%	
OMX Index	2,083	23,118	191.41	208.66	11.67	0.77%	
ATX Index	256	9,226	3,409.58	3,504.14	3.25	0.85%	
ASE Index	6,590	19,369	1,282.88	1,719.36	27.21	1.25%	
OSEBX Index	3,765	24,683	85.16	98.15	21.66	0.70%	
INDEXCF Index	1,731	(21,271)	39.64	36.41	5.51	1.48%	
TOP40 Index	1,976	33,820	3,975.21	4,207.46	7.11	0.82%	
SENSEX Index	823	36,412	365.13	373.38	4.09	0.55%	
NKY Index	21	13,269	141.04	141.27	0.17	0.95%	(34.42)
HSI Index	(436)	29,992	2,912.98	2,871.23	-1.83	0.79%	
SHCOMP Index	1,628	(26,960)		#N/A N/A	7.67	0.79%	
KOSPI Index	905	29,082	1.85	1.90	5.42	0.57%	
AS51 Index	845	25,533	4,890.10	5,051.98	5.48	0.60%	(26.18)
STBCNZL Index	37,492	73,207	444.47	672.10	93.86	0.55%	
EEM US Equity	(25)	(3,879)	41.34	41.61	-0.95	0.68%	(21.42)
IYR US Equity	85	6,384	69.31	70.23	2.81	0.47%	(2.76)
MDY US Equity	4,924	14,269	184.03	247.53	48.36	0.71%	34.95
JNK US Equity	(10)	8,156	41.27	41.22	-0.88	0.14%	7.91
XLF US Equity	5,608	13,610	15.57	21.99	70.13	0.59%	(8.74)
XLU US Equity	860	10,859	39.38	42.50	14.10	0.56%	(240.38)
XLK US Equity	2,334	12,860	30.80	36.39	23.36	0.78%	(41.64)
XLI US Equity	6,179	16,147	38.20	52.82	57.50	0.67%	(33.76)
XLP US Equity	610	11,341	41.94	44.20	15.02	0.36%	-
XLY US Equity	1,251	5,441	52.24	64.25	27.10	0.85%	16.71
XLE US Equity	745	9,734	87.06	93.72	12.35	0.62%	21.29
XLB US Equity	3,965	14,930	37.57	47.55	35.27	0.75%	71.80
XLV US Equity	11,827	24,346	38.87	57.75	57.12	0.85%	(310.50)
SXXP Index	7,342	44,817	402.36	468.27	29.81	0.55%	(129.04)
SXAP Index	10,323	28,526	520.28	708.56	32.43	1.12%	(345.71)
SXKP Index	5,563	37,626	366.14	420.27	22.14	0.67%	375.56

SX6P Index	6,484	37,653	357.87	419.50	34.93	0.49%	(140.69)
SXEP Index	4,680	45,842	452.16	498.33	17.38	0.59%	31.84
SXIP Index	12,095	28,923	222.31	315.27	61.17	0.68%	(264.53)
SXNP Index	5,056	28,384	482.69	568.67	26.87	0.66%	(63.35)
SX3P Index	1,143	25,762	673.15	703.02	8.81	0.50%	(131.31)
SXDP Index	27,201	61,074	609.16	880.46	75.04	0.59%	(216.82)
SX4P Index	3,946	25,840	917.36	1,057.45	21.51	0.71%	(117.12)
SX8P Index	2,027	17,778	343.07	382.19	14.89	0.77%	(70.14)
SXOP Index	12,611	42,774	384.79	498.24	39.24	0.75%	(37.54)
SXQP Index	819	34,762	799.27	818.10	4.59	0.51%	(320.40)
SXRP Index	(139)	16,765	432.43	428.88	-1.46	0.57%	(192.32)
SXMP Index	6,793	22,890	261.12	338.61	46.26	0.64%	(57.08)
SXTP Index	22,888	39,247	172.05	272.39	69.69	0.84%	431.09
SX7E Index	6,247	18,886	159.85	212.72	30.45	1.09%	(103.50)
SX5E Index	7,537	40,565	3,715.50	4,405.83	27.94	0.67%	(326.13)
SPGSCITR Index	(80)	6,100	5,062.10	4,996.35	-2.87	0.46%	21.63
XAG Curncy	1,311	(15,640)	21.28	19.49	11.99	0.70%	(403.80)
CO1 Comdty	56	(19,698)	108.90	108.59	0.43	0.66%	(152.15)
CL1 Comdty	112	30,849	99.40	99.76	0.56	0.65%	105.88
NG1 Comdty	3,968	18,950	3.86	4.67	14.33	1.46%	(218.55)
XAU Comdty	(145)	(23,727)	92.44	93.00	-1.01	0.60%	(520.95)
IBOXHY Index	3,303	53,418	220.12	233.73	125.34	0.05%	21.34
US_TSY CREDIT	133	57,396	763.21	764.97	2.30	0.10%	38.38
CA_TSY CREDIT	1,177	(36,066)	1,245.64	1,204.99	15.40	0.21%	(53.86)
MX_TSY CREDIT	(83)	(5,584)	214.16	217.33	-4.48	0.33%	(46.21)
AU_TSY CREDIT	318	52,225	1,495.06	1,504.16	2.05	0.30%	23.41
JP_TSY CREDIT	261	(22,684)	821.88	812.42	4.62	0.25%	(17.24)
MY_TSY CREDIT	(38)	(32,331)	168.00	168.20	-0.46	0.26%	(44.22)
SG_TSY CREDIT	103	47,167	220.94	221.42	1.06	0.21%	89.83
AT_TSY CREDIT	4,670	79,056	357.76	378.89	24.74	0.24%	130.58
BE_TSY CREDIT	5,921	79,771	477.76	513.22	31.04	0.24%	177.36
FI_TSY CREDIT	4,399	82,613	349.00	367.58	24.92	0.21%	149.39
FR_TSY CREDIT	5,147	79,806	1,681.36	1,789.81	28.08	0.23%	125.49
DE_TSY CREDIT	3,744	81,920	1,245.78	1,302.71	19.90	0.23%	109.30
IE_TSY CREDIT	33,363	78,270	336.92	480.54	238.15	0.18%	144.22
IT_TSY CREDIT	9,549	54,986	1,616.07	1,896.72	84.09	0.21%	107.70
NL_TSY CREDIT	4,508	81,163	1,329.42	1,403.26	24.16	0.23%	148.00
ES_TSY CREDIT	11,768	50,187	392.28	484.27	117.84	0.20%	121.78
DK_TSY CREDIT	3,687	67,396	729.23	769.12	19.67	0.28%	100.88
NO_TSY CREDIT	(108)	(7,308)	341.94	347.00	-5.31	0.28%	(0.83)
PL_TSY CREDIT	1,338	32,235	427.38	445.11	18.13	0.23%	(40.68)
ZA_TSY CREDIT	(58)	(5,807)	83.22	84.05	-1.45	0.68%	(19.22)
SE_TSY CREDIT	(554)	(55,416)	464.23	468.87	-3.19	0.31%	52.60
CH_TSY CREDIT	4,055	69,328	1,008.20	1,067.18	25.44	0.23%	6.88
GB_TSY CREDIT	2,256	81,211	1,503.37	1,545.13	11.59	0.24%	(94.43)