

Current Date:	3/6/2014	Change on Day:	1.32%
Total Return since 1/1/12:	89.76%	MSCI World Change on Day	0.42%
T12M Return:	45.65%	No of Positions (+MTM) on Day	304
T90 Day Return:	14.66%	No of Positions (-MTM) on Day	144
T30 Day Return:	18.28%	Current No. of Positions:	448
Current Long Exposure @ Cost:	4,677,664	Current Leverage (Gross Exposures):	3.02
Current Short Exposure @ Cost:	(1,061,898)		
Net Exposure:	3,615,766		
Starting Capital:	1,000,000		
Current NAV:	1,897,643		

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	1.03%
T24M Avg. Daily NAV (-) Change	-0.89%
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:	1.33
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



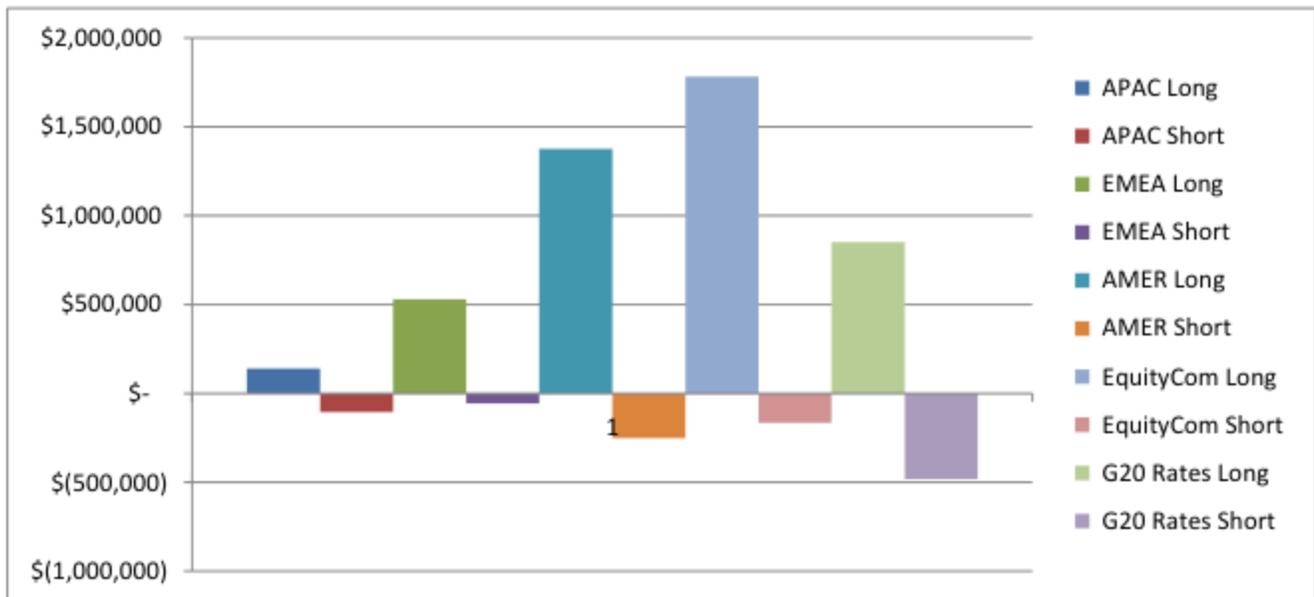
Largest Exposures Current Positions 97.5th Percentile 2.5th Percentile (@ cost ex-MTM)			Largest MTM Gains Current Positions (90th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
24 Positions			46 Positions		
24.95%			29.86%		
XAG Curncy	(20,150)	0.35%	ROG VX Equity	6,768	0.36%
INDEXCF Index	(22,387)	0.39%	MAERSKB DC Equity	6,940	0.37%
IBOV Index	(22,524)	0.39%	SX5E Index	7,022	0.37%
CO1 Comdty	(24,622)	0.43%	PSI20 Index	7,227	0.38%
MEXBOL Index	(26,146)	0.46%	SXXP Index	7,253	0.38%
ZA_TSY CREDIT	(33,149)	0.58%	CMCSK US Equity	7,492	0.39%
SHCOMP Index	(33,700)	0.59%	AMGN US Equity	7,528	0.40%
JP_TSY CREDIT	(59,678)	1.04%	DAI GR Equity	7,531	0.40%
DK_TSY CREDIT	60,407	1.05%	ACA FP Equity	7,547	0.40%
CH_TSY CREDIT	60,555	1.06%	SMI Index	7,611	0.40%
SXDP Index	61,075	1.06%	GS US Equity	7,659	0.40%
SPX Index	62,272	1.08%	IT_TSY CREDIT	7,815	0.41%
DE_TSY CREDIT	68,224	1.19%	BMV US Equity	7,875	0.41%
FR_TSY CREDIT	69,707	1.21%	MDT US Equity	7,957	0.42%
AT_TSY CREDIT	71,796	1.25%	ASE Index	7,997	0.42%
BE_TSY CREDIT	72,869	1.27%	MMM US Equity	8,229	0.43%
NL_TSY CREDIT	72,937	1.27%	PRU LN Equity	8,423	0.44%
STBCNZL Index	73,231	1.28%	BEL20 Index	8,744	0.46%
FI_TSY CREDIT	74,240	1.29%	DAX Index	9,037	0.48%
IE_TSY CREDIT	78,270	1.36%	XLY US Equity	9,132	0.48%
AU_TSY CREDIT	(79,133)	1.38%	HEX Index	9,301	0.49%
MY_TSY CREDIT	(92,252)	1.61%	IBEX Index	9,349	0.49%
SG_TSY CREDIT	(95,749)	1.67%	BAYN GR Equity	9,494	0.50%
CA_TSY CREDIT	(97,153)	1.69%	ES_TSY CREDIT	10,103	0.53%
			TMO US Equity	10,134	0.53%
			LUXXX Index	10,266	0.54%
			BAC US Equity	10,619	0.56%
			SXOP Index	10,834	0.57%
			BA US Equity	10,996	0.58%
			SXAP Index	11,038	0.58%
			MA US Equity	11,669	0.61%
			TYC US Equity	12,086	0.64%
			KFX Index	12,302	0.65%
			SXMP Index	12,542	0.66%
			SXIP Index	12,810	0.68%
			XLV US Equity	12,986	0.68%
			CELG US Equity	13,038	0.69%
			NDX Index	14,672	0.77%
			RTY Index	15,454	0.81%
			SPX Index	18,024	0.95%

SXTP Index	24,200	1.28%
SXDP Index	25,879	1.36%
ISEQ Index	27,221	1.43%
IE_TSY CREDIT	30,763	1.62%
GILD US Equity	32,470	1.71%
STBCNZL Index	32,687	1.72%

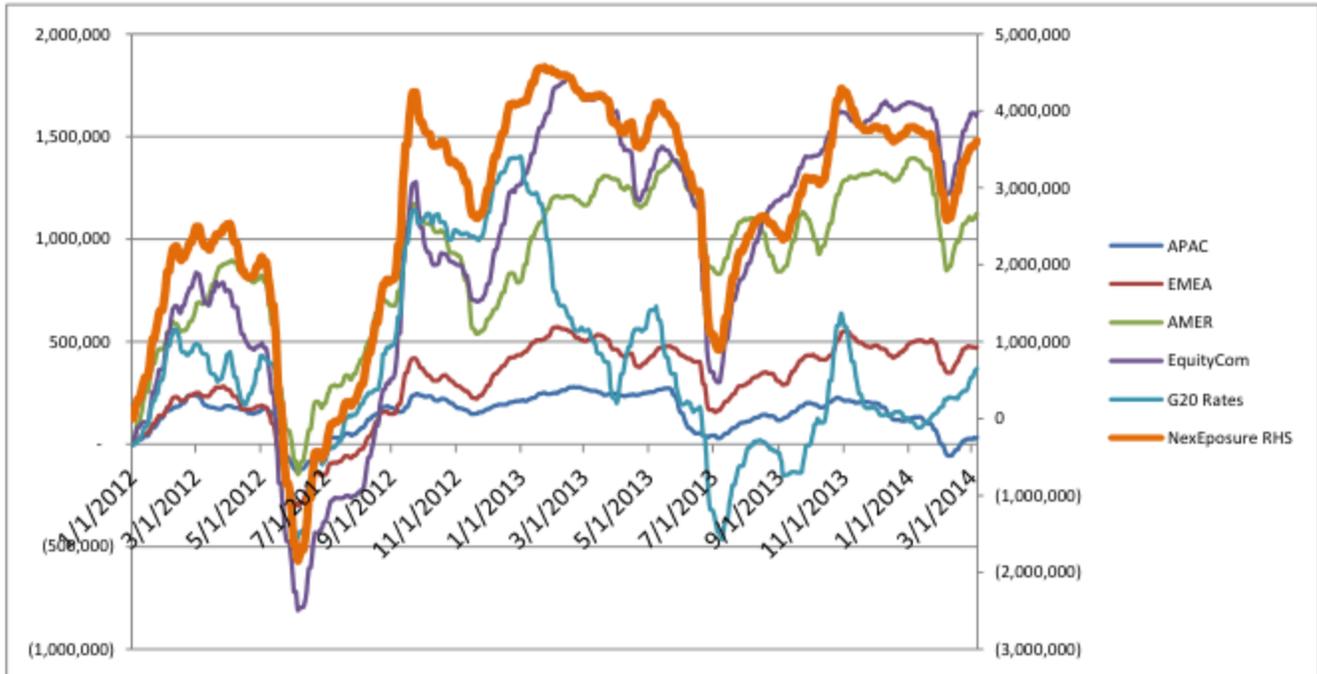
No. Names by Category

APAC Long	29
APAC Short	22
EMEA Long	77
EMEA Short	12
AMER Long	168
AMER Short	46
EquityCom Long	63
EquityCom Short	8
G20 Rates Long	15
G20 Rates Short	8
Total Long	352
Total Short	96

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



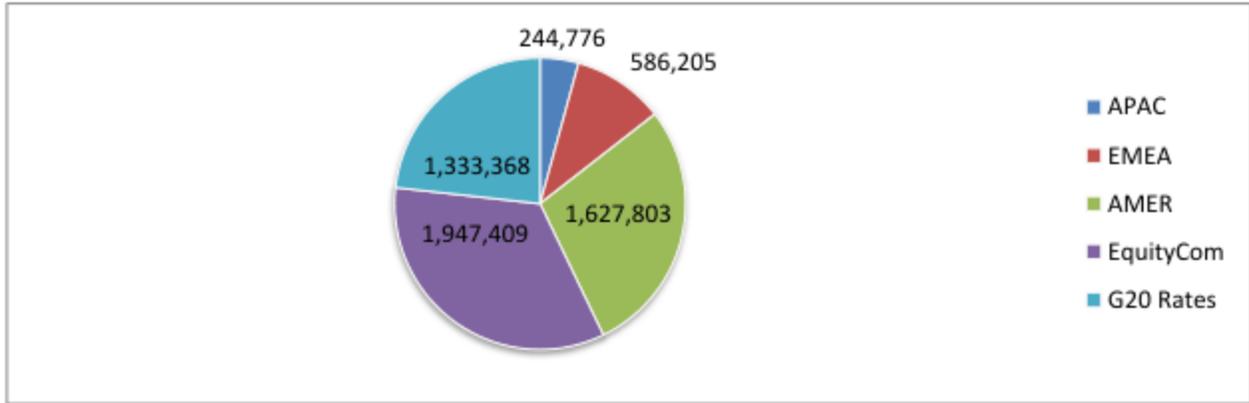
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



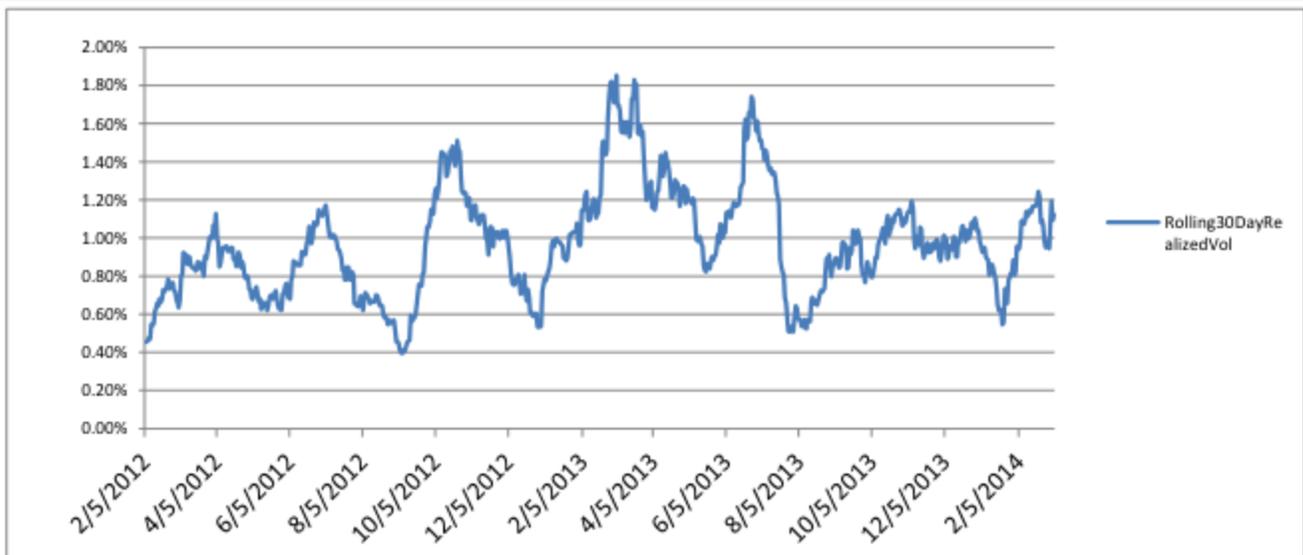
Current Gross Notional Risk by Category



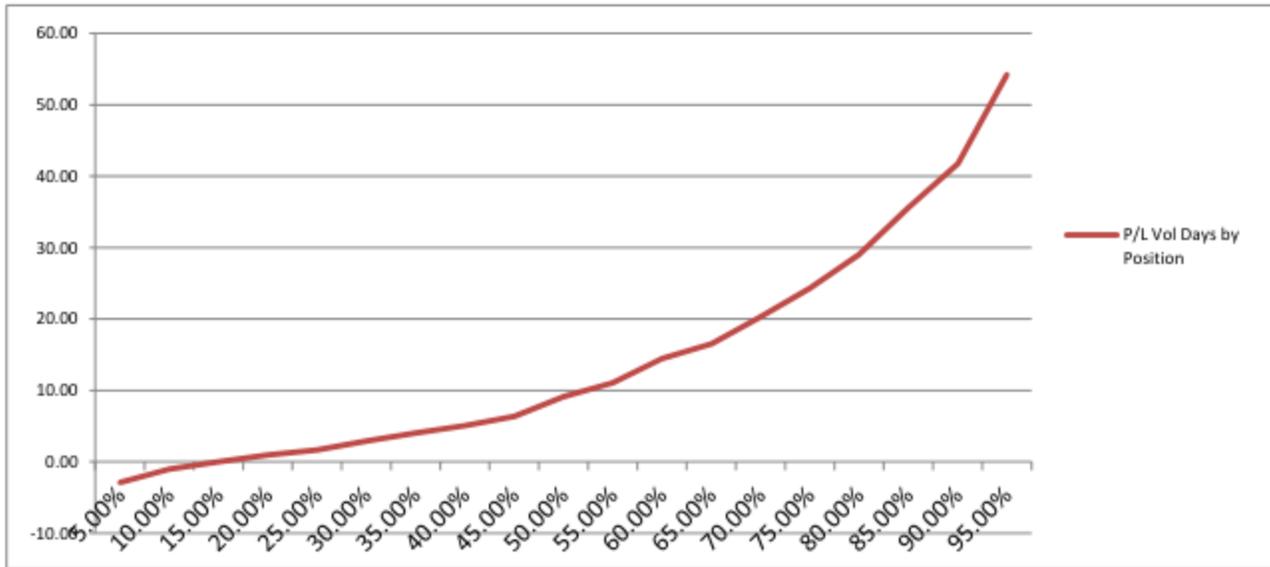
Performance Vs. MSCI World Index



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%	-9.39	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-2.91	(<7 Vol Days)	1.79%
10.00%	-1.04	MTM Gains(Losses) % of NAV "Significant"	
15.00%	0.02	(>7 Vol Days)	53.14%
20.00%	0.93		
25.00%	1.68		
30.00%	2.94		
35.00%	4.06		
40.00%	5.05		
45.00%	6.35		
50.00%	9.13		
55.00%	11.06		
60.00%	14.47		
65.00%	16.50		
70.00%	20.34		
75.00%	24.31		
80.00%	29.07		
85.00%	35.61		
90.00%	41.74		
95.00%	54.25		
100.00%	188.07		

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	(104)	(5,144)	51.62	52.66	-2.01	1.00%	7.42
005380 KS Equity	102	1,799	217.13	229.49	4.60	1.24%	11.61
005490 KS Equity	128	(3,782)	273.49	264.23	3.40	1.00%	(65.97)
005930 KS Equity	215	(6,558)	1,285.62	1,243.50	3.68	0.89%	9.94
012330 KS Equity	896	5,282	244.69	286.18	13.36	1.27%	76.73
1 HK Equity	300	6,692	15.44	16.13	4.87	0.92%	41.50
1299 HK Equity	15	3,412	4.82	4.84	0.45	0.99%	(9.74)
13 HK Equity	3,214	12,243	11.40	14.40	24.45	1.07%	170.65
16 HK Equity	410	(9,935)	12.66	12.14	5.43	0.76%	50.55
27 HK Equity	4	123	9.68	9.96	1.37	2.15%	(1.53)
2914 JP Equity	167	(4,719)	32.47	31.32	2.44	1.45%	26.64
3382 JP Equity	34	3,411	37.70	38.08	0.73	1.38%	(21.70)
4063 JP Equity	124	(4,536)	56.40	54.86	2.01	1.37%	94.97
4502 JP Equity	42	2,102	46.69	47.63	2.61	0.77%	(3.31)
4689 JP Equity	7	1,082	6.06	6.10	0.46	1.39%	0.54
5 HK Equity	(43)	3,798	10.61	10.49	-1.43	0.80%	0.72
5108 JP Equity	7	3,498	36.36	36.43	0.15	1.35%	(24.19)
5401 JP Equity	121	(3,709)	2.99	2.89	2.19	1.49%	(13.17)
6301 JP Equity	(106)	(3,515)	20.64	21.26	-2.07	1.46%	4.07
6752 JP Equity	1,652	4,145	9.01	12.60	15.01	2.65%	(66.38)
6902 JP Equity	2,347	9,730	41.48	51.48	19.05	1.27%	(64.49)
6954 JP Equity	434	6,393	157.65	168.34	4.41	1.54%	(68.81)
7201 JP Equity	33	(3,743)	8.85	8.77	0.69	1.27%	37.92
7203 JP Equity	33	(3,073)	57.44	56.82	0.89	1.21%	(12.74)
7267 JP Equity	(47)	(4,885)	36.43	36.78	-0.80	1.22%	(14.34)
762 HK Equity	323	(4,155)	1.43	1.32	7.51	1.04%	(7.14)
7751 JP Equity	194	(6,865)	31.44	30.55	2.37	1.19%	102.24
8031 JP Equity	26	2,984	15.40	15.54	0.74	1.17%	(6.07)
8058 JP Equity	(34)	3,003	19.27	19.06	-0.96	1.19%	(6.98)
8306 JP Equity	37	(2,979)	5.88	5.81	0.86	1.43%	(18.69)
8316 JP Equity	48	(2,505)	45.91	45.03	1.17	1.65%	(16.31)
8411 JP Equity	(28)	755	2.12	2.04	-2.84	1.31%	(1.24)
8604 JP Equity	(13)	(2,467)	6.76	6.80	-0.36	1.50%	(15.69)
8801 JP Equity	(27)	(1,510)	31.09	31.65	-1.04	1.74%	(31.21)
8802 JP Equity	(41)	(3,308)	24.73	25.04	-0.79	1.59%	(23.41)
9020 JP Equity	132	(3,967)	77.53	74.96	2.98	1.11%	79.91
941 HK Equity	842	(11,351)	10.25	9.49	11.92	0.62%	43.52
9432 JP Equity	451	6,077	53.19	57.14	5.10	1.45%	46.71
9433 JP Equity	4,069	9,476	42.13	60.23	25.60	1.68%	(5.60)
9437 JP Equity	(236)	(5,749)	15.71	16.36	-3.74	1.10%	35.66
9983 JP Equity	(42)	3,177	369.01	364.15	-0.84	1.58%	27.85

9984 JP Equity	1,327	1,678	42.69	76.44	40.96	1.93%	47.53
AAPL US Equity	199	7,877	518.25	531.33	2.66	0.95%	(11.05)
ABB US Equity	1,033	10,408	23.59	25.93	10.67	0.93%	102.34
ABBN VX Equity	875	8,703	23.63	26.01	10.70	0.94%	131.87
ABBV US Equity	305	5,335	49.49	52.32	5.08	1.13%	52.46
ABEV US Equity	(32)	(7,232)	7.25	7.28	-0.29	1.53%	(91.41)
ABEV3 BZ Equity	66	(6,923)	7.36	7.29	0.68	1.40%	(81.51)
ABI BB Equity	150	6,721	102.03	104.30	2.34	0.95%	71.98
ABT US Equity	111	4,097	38.87	39.92	3.61	0.75%	(8.33)
ABX CN Equity	(11)	400	20.94	20.39	-1.75	1.52%	(0.59)
ABX US Equity	(11)	407	20.94	20.39	-1.72	1.57%	(0.42)
ACA FP Equity	7,547	5,408	6.83	16.37	106.05	1.32%	300.29
ACE US Equity	163	3,677	93.86	98.02	6.16	0.72%	14.22
ACN US Equity	808	9,052	77.04	83.92	11.75	0.76%	(8.92)
ADP US Equity	93	1,193	72.36	78.01	10.91	0.72%	4.55
AFL US Equity	186	5,240	63.06	65.30	5.65	0.63%	28.78
AGN US Equity	1,546	8,995	109.36	128.15	20.22	0.85%	(57.58)
AI FP Equity	53	5,434	135.71	137.04	1.16	0.84%	12.90
AIG US Equity	213	4,012	48.66	51.25	4.69	1.13%	27.45
AIR FP Equity	4,780	6,526	42.47	73.58	60.39	1.21%	186.01
ALV GR Equity	3,008	7,550	125.64	175.71	40.00	1.00%	123.76
ALVG IX Equity	2,256	5,742	126.13	175.69	40.29	0.98%	88.91
AMGN US Equity	7,528	22,886	94.49	125.57	31.02	1.06%	(194.38)
AMT US Equity	783	10,655	76.29	81.90	8.20	0.90%	155.64
AMZN US Equity	4,146	14,103	287.66	372.22	20.57	1.43%	96.30
ANZ AU Equity	140	3,602	28.48	29.59	4.65	0.83%	55.33
APA US Equity	272	(6,870)	82.74	79.46	3.63	1.09%	(6.50)
APC US Equity	(378)	(6,360)	81.31	86.14	-7.47	0.79%	(37.01)
AXP US Equity	3,144	10,373	71.56	93.26	31.63	0.96%	162.00
AZN LN Equity	4,507	12,676	49.80	67.51	36.86	0.96%	(88.10)
AZN SS Equity	3,991	11,669	50.40	67.64	35.24	0.97%	(52.15)
AZN US Equity	4,252	12,432	49.96	67.04	34.90	0.98%	(134.17)
BA US Equity	10,996	17,951	79.84	128.75	50.07	1.22%	(175.27)
BAC US Equity	10,619	10,884	8.82	17.43	94.02	1.04%	342.02
BARC LN Equity	(191)	5,295	4.41	4.25	-3.03	1.20%	39.43
BAS GR Equity	1,155	7,333	97.30	112.62	16.35	0.96%	62.44
BATS LN Equity	276	4,163	52.24	55.71	6.40	1.04%	2.34
BAX US Equity	(105)	(8,047)	66.82	67.69	-1.89	0.69%	29.53
BAYN GR Equity	9,494	11,757	76.64	138.52	78.12	1.03%	107.97
BBAS3 BZ Equity	(26)	(1,954)	8.72	8.83	-0.73	1.79%	3.75
BBD US Equity	500	(6,743)	12.96	12.00	4.96	1.50%	(260.06)
BBDC4 BZ Equity	571	(7,252)	13.01	11.99	5.56	1.42%	(271.28)
BBL US Equity	(20)	1,011	64.47	63.23	-1.85	1.06%	4.58
BBVA SM Equity	1,547	5,723	10.09	12.82	22.05	1.23%	141.90
BCE CN Equity	(126)	(6,644)	43.17	43.99	-3.06	0.62%	(46.48)
BCS US Equity	(240)	6,397	17.70	17.06	-3.05	1.23%	33.20
BEN US Equity	110	3,695	52.08	53.64	2.38	1.25%	30.56

BG/ LN Equity	(183)	(3,003)	17.35	18.41	-4.33	1.41%	(7.99)
BHP AU Equity	(28)	6,689	34.33	34.18	-0.42	1.00%	61.81
BHP US Equity	(58)	4,501	69.11	68.23	-1.41	0.91%	47.88
BIIB US Equity	420	1,066	245.93	342.74	28.11	1.40%	4.89
BIL SJ Equity	-	-		31.79		1.20%	-
BK US Equity	161	3,723	31.43	32.79	4.86	0.89%	39.27
BLK US Equity	157	1,171	274.17	310.97	12.40	1.08%	18.23
BLT LN Equity	(24)	1,100	32.41	31.70	-2.25	0.98%	3.48
BMO CN Equity	56	8,370	65.44	65.88	0.96	0.70%	24.46
BMW GR Equity	854	5,076	98.63	115.22	16.86	1.00%	87.32
BMY US Equity	7,875	13,669	35.71	56.28	40.98	1.41%	(54.26)
BN FP Equity	14	(3,684)	70.54	70.27	0.39	0.97%	(30.37)
BNP FP Equity	1,873	5,498	61.78	82.83	28.81	1.18%	107.55
BNS CN Equity	48	4,379	57.47	58.11	1.49	0.74%	42.57
BP/ LN Equity	503	9,797	7.76	8.16	7.39	0.69%	5.94
BRK/B US Equity	297	6,290	115.23	120.67	6.36	0.74%	106.91
BSBR US Equity	1,518	(8,171)	6.18	5.03	11.95	1.55%	(196.76)
BUD US Equity	156	6,846	102.05	104.38	2.43	0.94%	76.26
BX US Equity	426	2,976	30.31	34.65	11.15	1.28%	47.33
C US Equity	48	3,018	49.15	49.93	1.39	1.15%	24.42
CA FP Equity	524	2,214	31.25	38.64	20.02	1.18%	61.90
CAT US Equity	1,242	10,300	87.23	97.75	11.46	1.05%	169.31
CBA AU Equity	87	6,284	67.74	68.68	1.73	0.80%	80.66
CBS US Equity	467	1,267	49.35	67.53	27.85	1.32%	1.63
CCL US Equity	595	7,821	36.20	38.96	6.61	1.15%	(48.03)
CELG US Equity	13,038	15,111	85.54	159.33	69.22	1.25%	(632.37)
CFR VX Equity	(39)	3,973	99.44	98.48	-0.95	1.03%	28.78
CL US Equity	1,264	18,685	58.99	62.98	10.82	0.62%	83.97
CM CN Equity	307	6,155	81.54	85.61	7.95	0.63%	58.68
CMCSA US Equity	4,894	17,408	40.65	52.07	29.73	0.95%	64.82
CMCSK US Equity	7,492	18,900	36.26	50.64	40.73	0.97%	149.54
CNI US Equity	1,298	12,873	51.38	56.56	16.00	0.63%	27.84
CNQ CN Equity	314	6,397	35.48	37.22	5.05	0.97%	68.23
CNR CN Equity	1,279	12,425	51.30	56.58	16.21	0.64%	28.47
COF US Equity	653	6,077	67.68	74.96	11.00	0.98%	64.46
COP US Equity	22	(7,980)	66.64	66.46	0.41	0.67%	9.42
COST US Equity	(168)	7,901	115.67	113.26	-2.84	0.75%	(202.55)
COV LN Equity	183	2,442		#N/A N/A	22.97	0.33%	
COV US Equity	836	6,347	63.38	71.74	14.50	0.91%	17.83
CRM US Equity	232	2,054	56.89	63.32	7.91	1.43%	(1.72)
CS FP Equity	2,395	6,734	19.39	26.29	30.03	1.18%	156.27
CSCO US Equity	(6)	(4,977)	21.79	21.82	-0.14	0.89%	23.83
CSX US Equity	1,308	8,914	25.07	28.75	14.84	0.99%	68.97
CVE CN Equity	789	(10,449)	28.70	26.53	9.98	0.76%	(77.20)
CVS US Equity	1,728	10,312	62.75	73.26	22.46	0.75%	(8.92)
CVX US Equity	(172)	(8,207)	112.39	114.74	-2.88	0.73%	(19.40)
D US Equity	1,641	12,240	60.05	68.10	18.48	0.73%	(112.41)

DAI GR Equity	7,531	13,908	62.20	95.89	40.61	1.33%	312.35
DBK GR Equity	152	4,052	46.61	48.36	3.63	1.03%	71.42
DD US Equity	2,983	12,305	54.46	67.66	27.21	0.89%	91.90
DDAIF US Equity	4,298	8,377	63.20	95.63	36.06	1.42%	142.36
DE US Equity	225	8,122	85.65	88.03	3.96	0.70%	129.42
DELL US Equity	(3)	8,073		#N/A N/A	-0.57	0.07%	
DG FP Equity	4,569	9,889	51.34	75.05	41.74	1.11%	158.15
DGE LN Equity	(10)	1,190	31.45	31.19	-0.34	2.52%	0.59
DHR US Equity	4,413	14,097	58.57	76.90	45.77	0.68%	114.34
DIS US Equity	2,152	9,908	68.36	83.21	18.64	1.16%	61.18
DISCA US Equity	169	3,650	82.02	85.81	3.85	1.20%	56.46
DNB NO Equity	1,658	9,735	15.77	18.46	19.00	0.90%	173.53
DOW US Equity	2,556	6,585	36.05	50.05	36.58	1.06%	50.34
DPW GR Equity	175	547	28.24	37.27	28.17	1.14%	7.56
DTE GR Equity	4,575	13,640	12.22	16.32	28.90	1.16%	(502.83)
DTV US Equity	3,019	10,076	61.27	79.64	35.78	0.84%	266.16
DUK US Equity	(46)	(8,822)	69.60	69.96	-1.15	0.45%	31.72
DVN US Equity	298	7,590	62.08	64.52	5.35	0.73%	(2.07)
EBAY US Equity	624	6,678	54.29	59.36	10.08	0.93%	25.09
ECL US Equity	418	6,969	103.68	109.90	7.59	0.79%	38.43
EDF FP Equity	6,417	9,189	23.45	39.82	69.85	1.00%	143.22
EMC US Equity	744	9,291	24.95	26.95	9.13	0.88%	4.47
EMR US Equity	(6)	(271)	63.75	65.19	-3.05	0.74%	(0.35)
ENB CN Equity	(165)	(2,801)	41.70	44.16	-9.20	0.64%	(2.15)
ENEL IM Equity	1,793	7,503	4.32	5.35	20.45	1.17%	172.01
ENI IM Equity	175	7,309	23.75	24.32	3.03	0.79%	78.67
EOAN GR Equity	19	2,996	18.77	18.88	0.65	0.95%	(6.01)
EOG US Equity	1,824	5,573	143.99	191.12	32.98	0.99%	(13.39)
EPD US Equity	825	10,799	62.55	67.33	11.13	0.69%	(62.11)
ERICB SS Equity	417	6,004	12.27	13.12	7.09	0.98%	83.19
ESRX US Equity	1,684	9,815	66.69	78.13	20.34	0.84%	229.80
ETN US Equity	188	5,260	72.48	75.08	3.29	1.09%	52.05
F US Equity	(222)	(3,621)	14.82	15.72	-6.09	1.01%	(29.98)
FB US Equity	1,612	2,630	44.06	71.06	36.32	1.69%	2.25
FCX US Equity	34	2,977	33.56	33.94	1.05	1.09%	7.66
FDX US Equity	711	5,338	120.94	137.04	14.07	0.95%	(1.08)
FOX US Equity	171	4,046	32.09	33.44	4.79	0.88%	54.65
FOXA US Equity	178	4,217	32.99	34.39	4.38	0.97%	53.93
FP FP Equity	741	8,334	59.78	65.09	10.48	0.85%	104.40
G IM Equity	300	4,486	21.32	22.74	6.34	1.05%	91.04
GE US Equity	2,283	13,140	22.32	26.19	17.90	0.97%	214.38
GILD US Equity	32,470	13,861	24.02	80.31	188.07	1.25%	(1,545.35)
GIS US Equity	433	13,333	49.12	50.71	5.53	0.59%	1.11
GLE FP Equity	1,104	3,248	49.51	66.34	21.86	1.56%	58.37
GLEN LN Equity	(39)	(1,081)	5.49	5.69	-2.86	1.25%	(24.31)
GLW US Equity	2,429	11,376	16.17	19.63	19.04	1.12%	(24.86)
GM US Equity	861	2,560	28.27	37.78	28.89	1.16%	7.13

GOOG US Equity	5,279	12,428	857.75	1,222.12	47.28	0.90%	48.09
GS US Equity	7,659	13,671	110.98	173.15	64.71	0.87%	221.61
GSK LN Equity	421	5,430	26.15	28.17	9.61	0.81%	(11.69)
GSZ FP Equity	591	5,466	23.77	26.34	9.46	1.14%	105.33
HAL US Equity	992	5,408	48.07	56.89	17.07	1.07%	36.02
HD US Equity	3,165	13,333	66.67	82.49	30.45	0.78%	(79.95)
HMB SS Equity	660	6,110	40.79	45.19	10.62	1.02%	53.61
HON US Equity	6,630	11,930	61.10	95.05	86.64	0.64%	(15.71)
HPQ US Equity	1,339	6,863	25.14	30.04	20.45	0.95%	20.94
HSBA LN Equity	(43)	1,522	10.79	10.50	-3.01	0.93%	6.15
IBE SM Equity	1,590	7,342	5.53	6.73	33.91	0.64%	132.24
IBM US Equity	(85)	(5,036)	184.74	187.85	-2.94	0.57%	(15.93)
IMT LN Equity	1,740	10,924	35.95	41.67	14.86	1.07%	68.19
INTC US Equity	302	9,784	23.81	24.54	4.65	0.66%	9.09
ISP IM Equity	3,774	5,653	1.92	3.21	50.18	1.33%	259.71
ITUB US Equity	123	(5,909)	13.81	13.52	1.29	1.62%	(159.90)
ITUB4 BZ Equity	94	(6,366)	13.70	13.50	1.07	1.39%	(138.01)
ITW US Equity	3,036	14,011	67.84	82.54	29.43	0.74%	31.39
ITX SM Equity	28	(2,789)	149.71	148.23	0.91	1.08%	(49.99)
JCI US Equity	4,302	9,883	34.13	48.98	36.72	1.19%	41.30
JNJ US Equity	4,329	12,630	69.31	93.07	44.06	0.78%	75.76
JPM US Equity	1,075	8,516	52.29	58.89	13.93	0.91%	142.83
KMB US Equity	199	7,934	106.69	109.37	2.94	0.86%	42.11
KMI US Equity	529	(7,123)	34.96	32.37	8.13	0.91%	(20.88)
KO US Equity	66	(6,962)	38.83	38.47	1.41	0.67%	(24.86)
LBTYA US Equity	72	2,272	84.93	87.63	2.97	1.07%	42.28
LBTYK US Equity	169	1,975	78.04	84.70	8.49	1.01%	29.64
LIN GR Equity	317	8,087	198.03	205.80	4.51	0.87%	83.70
LLOY LN Equity	3,781	7,073	0.89	1.37	49.77	1.07%	160.54
LLY US Equity	11	2,868	58.84	59.06	0.42	0.87%	(18.00)
LMT US Equity	730	2,016	122.48	166.80	34.22	1.06%	(1.67)
LNKD US Equity	(30)	(333)	192.19	209.29	-4.68	1.90%	(4.90)
LOW US Equity	272	7,829	48.41	50.09	3.55	0.98%	(66.40)
LVS US Equity	2,926	6,808	61.33	87.69	30.29	1.42%	29.17
LYB US Equity	1,240	2,297	59.29	91.30	48.76	1.11%	49.62
MA US Equity	11,669	17,711	47.01	77.98	49.64	1.33%	(98.05)
MAERSKB DC Equity	6,940	14,148	8,212.58	12,241.01	39.54	1.24%	142.57
MC FP Equity	(21)	3,466	183.43	182.32	-0.64	0.96%	12.21
MCD US Equity	(34)	(6,973)	94.88	95.34	-1.04	0.47%	(13.68)
MCK US Equity	239	1,949	162.99	183.01	13.82	0.89%	17.28
MDLZ US Equity	2,906	13,641	28.68	34.79	29.00	0.73%	212.72
MDT US Equity	7,957	20,811	43.22	59.75	43.82	0.87%	69.69
MET US Equity	1,384	7,556	44.37	52.49	15.28	1.20%	83.58
MFC CN Equity	4,491	8,003	12.38	19.32	47.56	1.18%	82.67
MHS US Equity	1,862	13,445		#N/A N/A	12.27	1.13%	
MMM US Equity	8,229	21,331	96.89	134.28	51.29	0.75%	200.12
MO US Equity	142	6,342	36.07	36.88	2.93	0.76%	(41.16)

MON US Equity	851	11,917	106.02	113.59	9.41	0.76%	84.60
MOS US Equity	-	-		50.17		0.89%	-
MRK US Equity	1,662	11,018	49.85	57.37	16.01	0.94%	119.28
MS US Equity	263	1,649	27.57	31.96	13.68	1.16%	12.70
MSFT US Equity	670	7,177	34.82	38.07	10.49	0.89%	5.40
MUV2 GR Equity	730	7,645	197.70	216.58	14.49	0.66%	66.73
NAB AU Equity	133	7,534	31.14	31.69	2.11	0.84%	52.81
NCM AU Equity	-	-		10.91		1.94%	-
NEE US Equity	3,644	14,649	72.62	90.68	32.16	0.77%	(31.15)
NEM US Equity	2,124	(7,392)	34.95	24.91	14.83	1.94%	(170.86)
NESN VX Equity	922	9,821	69.64	76.17	11.72	0.80%	138.25
NG/ LN Equity	2,169	12,114	11.82	13.94	26.62	0.67%	(35.26)
NKE US Equity	927	5,145	66.10	78.01	18.44	0.98%	34.21
NOK US Equity	4,410	4,498	3.96	7.85	63.52	1.54%	53.54
NOV US Equity	127	4,672	75.96	78.04	2.87	0.95%	29.36
NOVN VX Equity	5,949	18,291	63.81	84.56	38.52	0.84%	424.88
NOVOB DC Equity	1,766	9,444	40.35	47.89	14.47	1.29%	67.99
NSC US Equity	1,674	9,590	80.49	94.54	17.95	0.97%	15.87
NVS US Equity	4,518	15,510	65.07	84.02	35.14	0.83%	203.14
OGXP3 BZ Equity	5,052	(5,180)	4.41	0.11	22.92	4.25%	28.01
OR FP Equity	9	3,253	167.89	168.35	0.25	1.09%	22.92
ORA FP Equity	427	4,555	12.58	13.76	7.31	1.28%	453.37
ORCL US Equity	1,395	7,533	33.38	39.57	23.68	0.78%	3.68
OXY US Equity	97	4,632	94.24	96.22	2.65	0.79%	(41.20)
PBR US Equity	435	(2,814)	13.30	11.24	10.55	1.46%	(39.86)
PBR/A US Equity	437	(2,795)	13.87	11.70	10.25	1.53%	(32.56)
PCLN US Equity	1,310	3,043	956.05	1,367.77	33.06	1.30%	3.21
PCP US Equity	3,095	13,710	212.47	260.44	23.60	0.96%	(8.01)
PEP US Equity	-	920	81.24	81.24	0.00	0.71%	2.97
PETR3 BZ Equity	418	(2,923)	6.52	5.59	9.71	1.47%	(39.32)
PETR4 BZ Equity	474	(3,123)	6.88	5.84	10.16	1.50%	(38.87)
PFE US Equity	5,470	21,828	26.10	32.64	28.36	0.88%	(135.30)
PG US Equity	50	4,762	77.33	78.14	1.26	0.83%	19.07
PHIA NA Equity	1,147	7,196	30.43	35.28	15.06	1.06%	155.87
PM US Equity	527	(10,166)	85.47	81.04	5.86	0.88%	30.85
PNC US Equity	782	7,645	75.28	82.98	11.80	0.87%	35.83
POT CN Equity	(174)	(1,994)	32.57	35.41	-9.39	0.93%	(51.29)
POT US Equity	(178)	(2,132)	32.66	35.39	-8.64	0.97%	(52.79)
PRU LN Equity	8,423	10,521	12.76	22.98	63.12	1.27%	101.95
PSA US Equity	668	9,413	158.54	169.78	11.12	0.64%	(74.28)
PSX US Equity	1,258	6,030	64.65	78.13	19.55	1.07%	164.86
PX US Equity	2,455	16,099	113.30	130.58	18.69	0.82%	90.79
QCOM US Equity	1,903	12,547	66.83	76.96	17.29	0.88%	63.38
QQQ US Equity	6,578	19,920	68.46	91.06	51.97	0.64%	10.36
RAI US Equity	116	5,376	51.84	52.96	2.01	1.07%	(229.92)
RDS/A US Equity	(37)	4,217	73.27	72.64	-1.10	0.79%	(18.37)
RDS/B US Equity	139	5,192	75.80	77.83	3.31	0.81%	(26.98)

RDSA LN Equity	222	4,065	34.51	36.40	7.13	0.77%	(13.21)
RDSA NA Equity	(15)	4,084	36.63	36.49	-0.50	0.74%	1.70
RDSB LN Equity	201	4,580	37.36	39.01	5.29	0.83%	(18.24)
REGN US Equity	858	6,240	302.78	344.40	7.93	1.73%	(57.59)
RIO AU Equity	(131)	5,779	60.02	58.69	-2.50	0.91%	33.30
RIO LN Equity	65	5,748	54.73	55.35	0.93	1.22%	41.37
RIO US Equity	131	4,934	54.04	55.48	1.87	1.43%	70.29
ROG VX Equity	6,768	17,035	212.78	297.33	45.89	0.87%	(59.86)
RY CN Equity	36	4,764	65.13	65.61	1.07	0.70%	13.09
SAB LN Equity	202	4,740	47.09	49.09	4.35	0.98%	18.32
SAN FP Equity	(59)	(6,174)	103.67	104.66	-1.03	0.93%	(61.59)
SAN SM Equity	809	7,256	8.35	9.28	11.33	0.98%	186.31
SAN US Equity	645	5,315	8.28	9.28	10.53	1.15%	95.04
SAP GR Equity	(135)	5,241	81.49	79.44	-3.28	0.78%	54.21
SAP US Equity	(201)	7,101	81.54	79.30	-3.40	0.83%	72.98
SBUX US Equity	(51)	(2,503)	71.25	72.70	-1.74	1.17%	(46.95)
SGO FP Equity	2,797	7,836	44.08	59.82	27.72	1.29%	213.36
SI US Equity	1,722	11,259	114.69	132.22	17.23	0.89%	94.70
SIE GR Equity	1,370	8,908	114.81	132.47	16.65	0.92%	112.67
SLB US Equity	1,036	6,528	79.94	92.63	17.72	0.90%	45.79
SMSN LI Equity	223	(7,260)	644.51	624.74	3.44	0.89%	(60.80)
SO US Equity	14	(3,670)	42.22	42.06	0.80	0.47%	21.84
SPG US Equity	98	4,487	160.18	163.67	2.79	0.78%	5.32
SREN VX Equity	1,564	9,709	80.14	93.05	21.91	0.74%	139.22
STAN LN Equity	318	(5,283)	22.30	20.96	5.11	1.18%	92.42
STL NO Equity	446	6,281	25.39	27.20	7.01	1.01%	30.09
STT US Equity	(9)	(449)	66.43	67.78	-1.65	1.24%	(8.24)
SU CN Equity	(20)	4,576	33.28	33.14	-0.64	0.67%	9.99
SU FP Equity	457	6,518	84.31	90.22	6.99	1.00%	20.41
SU US Equity	(22)	4,606	33.29	33.14	-0.71	0.67%	7.39
SWEDA SS Equity	920	5,950	24.71	28.53	15.21	1.02%	89.04
SYNN VX Equity	(465)	(8,069)	359.52	380.23	-5.12	1.13%	(52.62)
T US Equity	493	(8,928)	34.20	32.31	7.43	0.74%	(63.41)
TD CN Equity	108	4,716	44.82	45.85	4.15	0.55%	37.75
TEF SM Equity	17	1,453	15.57	15.75	1.21	0.95%	33.67
TEF US Equity	29	2,044	15.54	15.76	1.39	1.02%	51.00
TGT US Equity	459	(10,717)	63.57	60.85	4.09	1.05%	(21.81)
TJX US Equity	3,012	9,492	46.31	61.01	40.50	0.78%	(151.79)
TLS AU Equity	43	6,561	4.59	4.62	0.96	0.69%	23.26
TLSN SS Equity	22	4,427	7.62	7.66	0.51	0.99%	43.66
TM US Equity	139	(5,170)	117.86	114.70	2.96	0.91%	(59.70)
TMO US Equity	10,134	10,218	63.59	126.65	104.36	0.95%	161.76
TOT US Equity	590	5,823	59.06	65.05	11.15	0.91%	59.05
TRP CN Equity	(201)	(6,953)	43.75	45.02	-4.03	0.72%	(43.41)
TRV US Equity	40	4,763	83.58	84.27	1.19	0.70%	10.19
TSCO LN Equity	271	(7,398)	5.65	5.45	3.98	0.92%	68.24
TWC US Equity	932	5,234	120.22	141.64	20.57	0.87%	16.87

TWX US Equity	244	4,848	65.59	68.88	5.48	0.92%	57.46
TXN US Equity	3,720	12,205	34.93	45.57	38.69	0.79%	111.37
TYC US Equity	12,086	24,080	29.17	43.81	67.89	0.74%	130.75
UBS US Equity	550	5,489	19.43	21.38	8.64	1.16%	108.03
UBSN VX Equity	500	5,158	19.51	21.40	9.53	1.02%	113.20
UCG IM Equity	2,578	5,391	5.58	8.25	30.25	1.58%	316.26
ULVR LN Equity	(129)	(3,892)	39.50	40.80	-3.74	0.88%	7.46
UNA NA Equity	(227)	(6,295)	38.14	39.52	-4.11	0.88%	(24.39)
UNH US Equity	2,153	10,037	64.08	77.83	25.99	0.83%	(6.90)
UNP US Equity	1,514	10,766	163.08	186.00	15.93	0.88%	96.27
UPS US Equity	3,305	14,806	79.87	97.70	38.52	0.58%	124.93
USB US Equity	2,869	14,238	34.71	41.71	29.34	0.69%	95.81
UTX US Equity	6,594	15,190	82.05	117.67	56.26	0.77%	(23.49)
V US Equity	3,950	3,914	111.85	224.72	109.40	0.92%	46.78
VALE US Equity	324	(3,908)	15.08	13.83	6.28	1.32%	10.23
VALE3 BZ Equity	276	(4,586)	14.62	13.74	4.30	1.40%	21.25
VIAB US Equity	4,216	7,376	55.90	87.85	57.93	0.99%	119.71
VIV FP Equity	266	2,668	26.19	28.80	10.39	0.96%	53.41
VMW US Equity	732	4,379	87.66	102.31	13.39	1.25%	(4.14)
VOD LN Equity	(2)	(1,831)	4.13	4.14	-0.09	1.54%	(2.70)
VOD US Equity	1	(1,762)	41.24	41.21	0.05	1.60%	(3.77)
VOW3 GR Equity	870	6,826	228.75	257.91	8.79	1.45%	35.92
VRX CN Equity	809	1,611	92.95	139.61	37.82	1.33%	(84.62)
VRX US Equity	928	1,880	93.20	139.19	39.32	1.26%	(106.33)
VTI US Equity	685	5,134	86.91	98.51	21.28	0.63%	16.87
VWO US Equity	148	(7,247)	40.33	39.51	1.98	1.03%	(125.30)
VZ US Equity	85	(6,121)	48.12	47.45	1.69	0.82%	12.46
WBC AU Equity	173	3,467	29.66	31.14	5.42	0.92%	57.91
WES AU Equity	89	8,616	38.65	39.05	1.22	0.84%	87.59
WFC US Equity	2,629	10,067	37.56	47.37	38.28	0.68%	90.76
WLP US Equity	2,415	10,369	74.31	91.62	24.34	0.96%	46.99
WMT US Equity	14	4,005	74.59	74.85	0.53	0.65%	0.04
WOW AU Equity	(342)	(6,932)	31.30	32.85	-6.32	0.78%	(92.92)
XOM US Equity	375	10,902	90.48	93.59	4.16	0.83%	(62.71)
XTA LN Equity	(36)	(2,238)		#N/A N/A	-0.72	2.21%	
YHOO US Equity	382	1,282	30.64	39.76	22.88	1.30%	6.80
YUM US Equity	312	5,221	72.83	77.18	5.87	1.02%	186.35
ZURN VX Equity	334	6,394	291.95	307.19	6.49	0.80%	83.45

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	18,024	62,272	1,455.70	1,877.03	42.19	0.69%	137.98
NDX Index	14,672	46,686	2,831.19	3,720.93	42.43	0.74%	(102.97)
RTY Index	15,454	39,938	868.48	1,204.54	40.59	0.95%	(62.68)

SPTSX Index	364	19,447	12,764.15	13,002.84	3.31	0.57%	86.80
MEXBOL Index	1,365	(26,146)	3,142.70	2,978.64	5.02	1.04%	(295.72)
IBOV Index	1,938	(22,524)	22,237.07	20,324.17	6.13	1.40%	(347.92)
MERVAL Index	(229)	5,530	781.83	750.72	-1.82	2.28%	153.87
UKX Index	4,236	39,963	10,288.22	11,378.87	14.48	0.73%	162.02
DAX Index	9,037	36,674	10,610.77	13,225.46	26.34	0.94%	416.80
CAC Index	1,768	20,042	5,625.44	6,121.58	10.32	0.85%	326.14
IBEX Index	9,349	39,644	11,555.30	14,280.31	24.29	0.97%	872.04
SMI Index	7,611	44,078	8,219.62	9,638.96	25.69	0.67%	574.34
FTSEMIB Index	6,295	25,266	23,118.99	28,879.45	24.33	1.02%	409.37
PSI20 Index	7,227	24,289	8,026.78	10,415.20	23.98	1.24%	703.05
ISEQ Index	27,221	40,099	4,246.25	7,128.85	66.40	1.02%	1,102.59
ICEXI Index	5,627	35,800	6.60	7.63	26.36	0.60%	41.08
AEX Index	6,121	42,240	484.27	554.44	17.52	0.83%	612.88
BEL20 Index	8,744	44,003	3,610.75	4,328.30	24.42	0.81%	733.24
LUXXX Index	10,266	39,715	1,655.49	2,083.43	30.37	0.85%	229.17
KFX Index	12,302	38,048	100.82	133.42	28.32	1.14%	335.44
HEX Index	9,301	40,933	8,513.92	10,448.44	23.45	0.97%	647.07
OMX Index	2,861	23,118	191.41	215.10	12.80	0.97%	332.85
ATX Index	3,135	28,102	3,213.33	3,571.84	9.82	1.14%	672.76
ASE Index	7,997	17,693	1,259.02	1,828.04	33.59	1.35%	220.93
OSEBX Index	2,393	22,138	84.29	93.40	13.05	0.83%	127.14
INDEXCF Index	1,858	(22,387)	40.29	36.95			332.74
TOP40 Index	1,016	25,595	3,920.67	4,076.30	3.82	1.04%	347.15
SENSEX Index	(663)	(9,734)	330.60	353.13	-7.49	0.91%	(171.27)
NKY Index	758	14,214	139.54	146.98	4.03	1.32%	148.19
HSI Index	117	15,574	2,903.48	2,925.30	0.84	0.90%	86.22
SHCOMP Index	793	(33,700)	344.53	336.43	2.61	0.90%	(137.93)
KOSPI Index	367	16,497	1.82	1.86	2.68	0.83%	205.09
AS51 Index	337	12,591	4,825.68	4,954.67	4.02	0.66%	160.31
STBCNZL Index	32,687	73,231	457.34	661.47	92.76	0.48%	1,085.44
EEM US Equity	109	(6,119)	40.76	40.03	1.65	1.09%	(88.37)
IYR US Equity	72	4,214	67.67	68.82	3.33	0.51%	(20.45)
MDY US Equity	5,310	14,269	184.03	252.51	44.80	0.83%	9.31
JNK US Equity	(6)	5,353	41.26	41.22	-0.43	0.24%	(12.94)
XLF US Equity	5,853	13,610	15.57	22.27	48.92	0.88%	61.37
XLU US Equity	265	8,406	38.65	39.87	5.42	0.58%	(43.28)
XLK US Equity	2,392	12,860	30.80	36.53	29.22	0.64%	20.91
XLI US Equity	6,184	16,147	38.20	52.83	47.11	0.81%	127.53
XLP US Equity	206	7,329	41.38	42.54	4.47	0.63%	(1.77)
XLY US Equity	9,132	20,539	46.72	67.49	54.31	0.82%	74.93
XLE US Equity	193	4,209	84.01	87.85	5.52	0.83%	31.79
XLB US Equity	4,143	14,930	37.57	48.00	35.44	0.78%	71.80
XLV US Equity	12,986	24,346	38.87	59.60	62.59	0.85%	(230.33)
SXXP Index	7,253	43,407	400.51	467.44	21.38	0.78%	490.72
SXAP Index	11,038	28,526	520.28	721.61	32.40	1.19%	781.82
SXKP Index	6,664	47,032	366.14	418.02	15.80	0.90%	684.89

SX6P Index	5,896	34,237	352.74	413.48	21.56	0.80%	193.36
SXEP Index	1,418	29,339	441.65	463.00	6.23	0.78%	191.52
SXIP Index	12,810	28,923	222.31	320.77	46.73	0.95%	531.99
SXNP Index	5,637	28,384	482.69	578.56	22.05	0.90%	416.03
SX3P Index	554	18,170	662.20	682.39	4.19	0.73%	122.72
SXDP Index	25,879	61,075	609.16	867.27	54.20	0.78%	349.74
SX4P Index	3,645	25,840	917.36	1,046.77	14.58	0.97%	265.01
SX8P Index	3,001	17,778	343.07	400.98	20.91	0.81%	282.22
SXOP Index	10,834	40,520	380.28	481.96	24.35	1.10%	1,083.37
SXQP Index	398	20,335	796.99	812.57	2.27	0.86%	121.72
SXRP Index	1,119	29,339	434.81	451.39	5.13	0.74%	182.78
SXMP Index	12,542	35,766	261.12	352.68	44.10	0.80%	247.23
SXTP Index	24,200	39,247	172.05	278.14	72.15	0.85%	407.35
SX7E Index	6,672	18,886	159.85	216.31	29.07	1.22%	402.05
SX5E Index	7,022	40,148	3,709.25	4,358.00	20.20	0.87%	555.77
SPGSCITR Index	17	16,073	4,967.05	4,972.40	0.20	0.55%	51.97
XAG Curncy	1,155	(20,150)	22.78	21.47	5.56	1.03%	(306.36)
CO1 Comdty	181	(24,622)	108.90	108.10	1.15	0.64%	(78.26)
CL1 Comdty	703	29,347	99.19	101.56	3.00	0.80%	32.58
NG1 Comdty	3,942	16,608	3.77	4.66	4.84	4.90%	631.54
XAU Comdty				103.15			
IBOXHY Index	2,923	53,418	220.12	232.17	49.38	0.11%	(39.02)
US_TSY CREDIT	(86)	29,913	761.27	759.09	-2.12	0.14%	(50.21)
CA_TSY CREDIT	5,803	(97,153)	1,269.35	1,193.53	15.28	0.39%	(702.62)
MX_TSY CREDIT	(157)	(13,747)	209.03	211.42	-2.51	0.46%	(112.77)
AU_TSY CREDIT	233	(79,133)	1,457.62	1,453.32	0.78	0.38%	(675.22)
JP_TSY CREDIT	1,189	(59,678)	822.10	805.72	4.99	0.40%	474.47
MY_TSY CREDIT	346	(92,252)	167.43	166.80	1.50	0.25%	(300.75)
SG_TSY CREDIT	320	(95,749)	219.11	218.38	1.57	0.21%	(535.26)
AT_TSY CREDIT	3,092	71,796	356.17	371.51	15.15	0.28%	277.18
BE_TSY CREDIT	4,092	72,869	475.13	501.81	20.43	0.27%	240.00
FI_TSY CREDIT	3,012	74,240	347.46	361.56	14.63	0.28%	308.91
FR_TSY CREDIT	3,467	69,707	1,669.12	1,752.13	17.98	0.28%	266.16
DE_TSY CREDIT	2,605	68,224	1,236.86	1,284.09	13.45	0.28%	284.66
IE_TSY CREDIT	30,763	78,270	336.92	469.35	131.35	0.30%	633.21
IT_TSY CREDIT	7,815	54,111	1,612.72	1,845.64	41.52	0.35%	143.94
NL_TSY CREDIT	2,988	72,937	1,322.90	1,377.10	14.73	0.28%	290.56
ES_TSY CREDIT	10,103	50,187	392.28	471.25	58.18	0.35%	216.99
DK_TSY CREDIT	2,791	60,407	725.64	759.17	15.89	0.29%	209.64
NO_TSY CREDIT	(252)	(10,951)	333.32	340.99	-4.99	0.46%	22.54
PL_TSY CREDIT	1,143	22,143	420.32	442.01	8.53	0.61%	225.54
ZA_TSY CREDIT	510	(33,149)	83.13	81.85	1.67	0.92%	(585.73)
SE_TSY CREDIT	-	9,357	468.00	468.00	0.00	0.27%	16.62
CH_TSY CREDIT	3,469	60,555	1,000.12	1,057.42	16.66	0.34%	251.04
GB_TSY CREDIT	872	56,841	1,489.15	1,512.01	4.97	0.31%	(247.80)