

Current Date:
 Total Return since 1/1/12:
 T12M Return:
 T90 Day Return:
 T30 Day Return:
 Current Long Exposure @ Cost:
 Current Short Exposure @ Cost:
 Net Exposure:
 Starting Capital:
 Current NAV:

2/28/2014
86.78%
52.13%
8.46%
10.20%
4,637,310
(1,102,179)
3,535,131
1,000,000
1,867,849

Change on Day:	1.87%
MSCI World Change on Day	0.42%
No of Positions (+MTM) on Day	332
No of Positions (-MTM) on Day	112
Current No. of Positions:	456
Current Leverage (Gross Exposures):	3.07

Key Metrics

Profit Factor:
 Win Ratio:
 T24M (+) NAV Days
 T24M Avg. Daily NAV (+) Change
 T24M Avg. Daily NAV (-) Change
 Target Vol-Adj. Risk Listed Equities
 Target Vol-Adj. Risk Global Macro
 Targeted Max Loss (ex-Leverage)
 Leverage Target At Inception:
 Notes on Leverage:

Historically 2.25X - 3.25X, depending on measurement interval
 40% - 50% historically

52%
1.02%
-0.88%
50.00%
50.00%
10.00%
2X

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:
 Historical Sharpe & Notes:

1.34

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 asymmetry 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		24.78%	46 Positions		29.82%
XAG Curncy	(20,150)	0.35%	PSI20 Index	6,546	0.35%
IBOV Index	(22,524)	0.39%	MAERSKB DC Equity	6,690	0.36%
CO1 Comdty	(24,622)	0.43%	DAI GR Equity	6,819	0.37%
MEXBOL Index	(26,146)	0.46%	GS US Equity	6,835	0.37%
NO_TSY CREDIT	(27,378)	0.48%	SX5E Index	6,919	0.37%
ZA_TSY CREDIT	(33,149)	0.58%	BMV US Equity	7,030	0.38%
SHCOMP Index	(33,700)	0.59%	ACA FP Equity	7,162	0.38%
JP_TSY CREDIT	(59,678)	1.04%	SXXP Index	7,177	0.38%
DK_TSY CREDIT	60,407	1.05%	CMCSK US Equity	7,217	0.39%
CH_TSY CREDIT	60,555	1.05%	AMGN US Equity	7,406	0.40%
SXDP Index	61,075	1.06%	IT_TSY CREDIT	7,521	0.40%
SPX Index	62,272	1.08%	SML Index	7,557	0.40%
DE_TSY CREDIT	66,681	1.16%	ROG VX Equity	7,690	0.41%
AT_TSY CREDIT	68,818	1.20%	MDT US Equity	7,747	0.41%
FR_TSY CREDIT	69,707	1.21%	ASE Index	7,997	0.43%
BE_TSY CREDIT	69,713	1.21%	BEL20 Index	8,110	0.43%
NL_TSY CREDIT	69,911	1.22%	PRU LN Equity	8,208	0.44%
FI_TSY CREDIT	71,160	1.24%	IBEX Index	8,269	0.44%
STBCNZL Index	73,231	1.27%	MMM US Equity	8,329	0.45%
IE_TSY CREDIT	78,270	1.36%	XLY US Equity	8,846	0.47%
AU_TSY CREDIT	(79,133)	1.38%	HEX Index	9,031	0.48%
MY_TSY CREDIT	(92,252)	1.61%	BAC US Equity	9,499	0.51%
SG_TSY CREDIT	(95,749)	1.67%	DAX Index	9,581	0.51%
CA_TSY CREDIT	(97,153)	1.69%	ES_TSY CREDIT	9,660	0.52%
			BAYN GR Equity	9,702	0.52%
			TMO US Equity	9,817	0.53%
			LUXXX Index	10,028	0.54%
			SXOP Index	10,061	0.54%
			SXAP Index	10,361	0.55%
			TYC US Equity	10,855	0.58%
			BA US Equity	11,097	0.59%
			MA US Equity	11,670	0.62%
			KFX Index	12,192	0.65%
			SXIP Index	12,793	0.68%
			XLV US Equity	12,886	0.69%
			SXMP Index	12,901	0.69%
			CELG US Equity	13,526	0.72%
			NDX Index	14,262	0.76%
			RTY Index	14,465	0.77%
			SPX Index	17,272	0.92%

SXTP Index	24,222	1.30%
SXDP Index	26,317	1.41%
ISEQ Index	27,653	1.48%
IE_TSY CREDIT	30,271	1.62%
STBCNZL Index	32,687	1.75%
GILD US Equity	34,155	1.83%

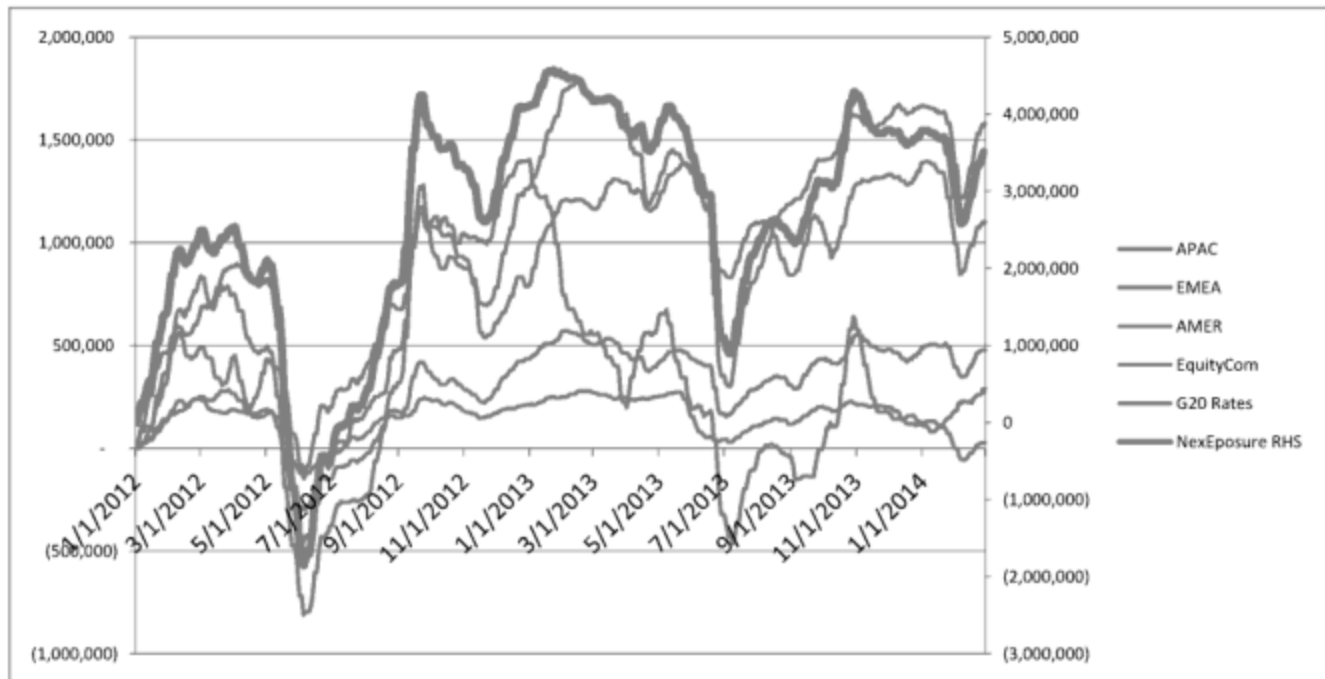
No. Names by Category

APAC Long	29
APAC Short	23
EMEA Long	81
EMEA Short	11
AMER Long	172
AMER Short	45
EquityCom Long	63
EquityCom Short	9
G20 Rates Long	14
G20 Rates Short	9
Total Long	359
Total Short	97

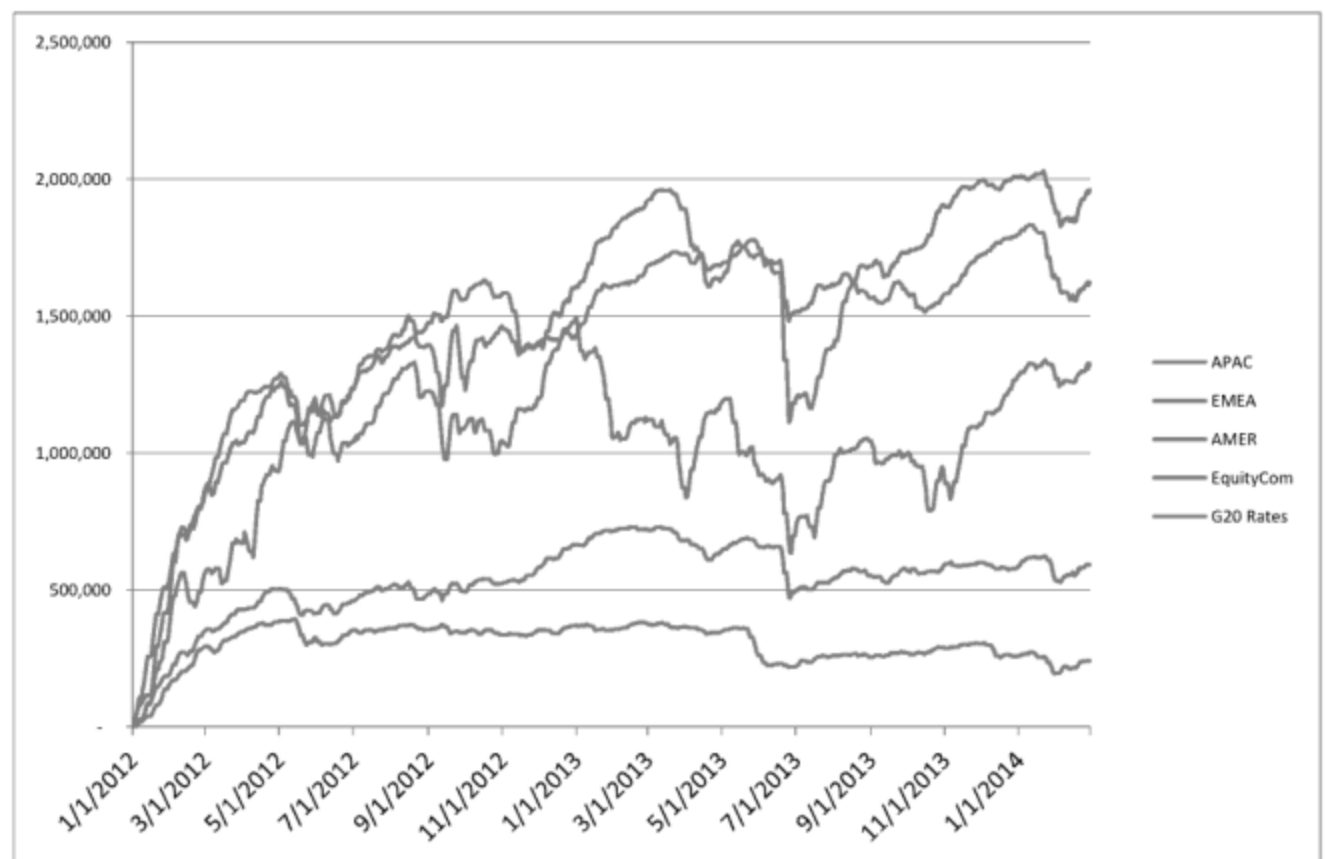
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



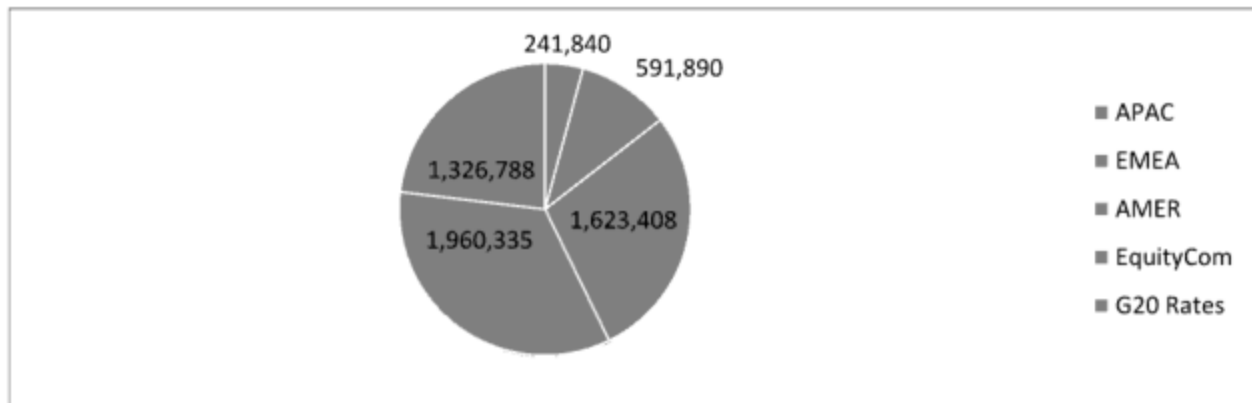
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



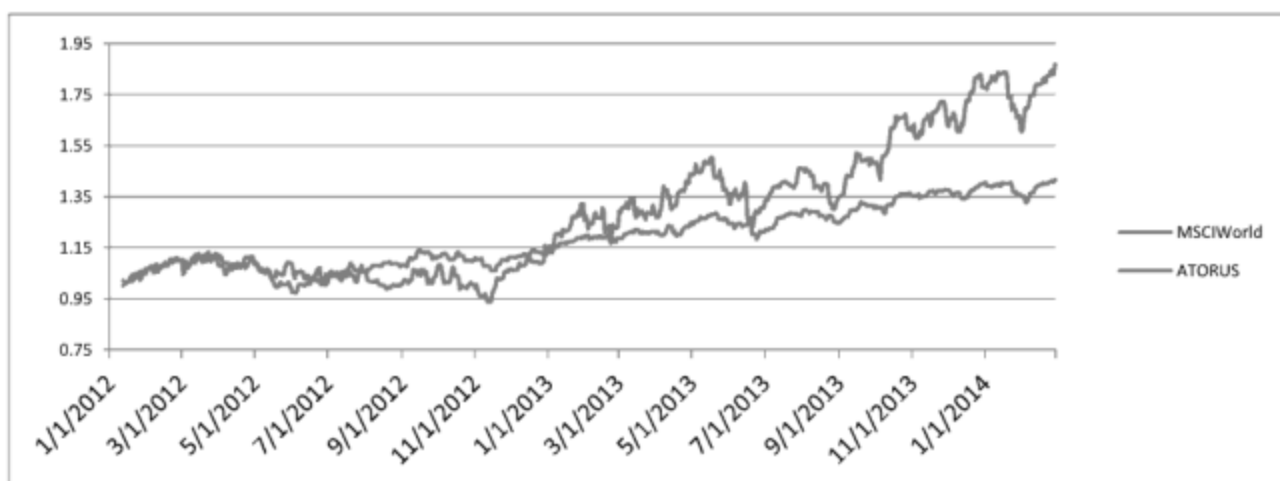
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



Current Gross Notional Risk by Category



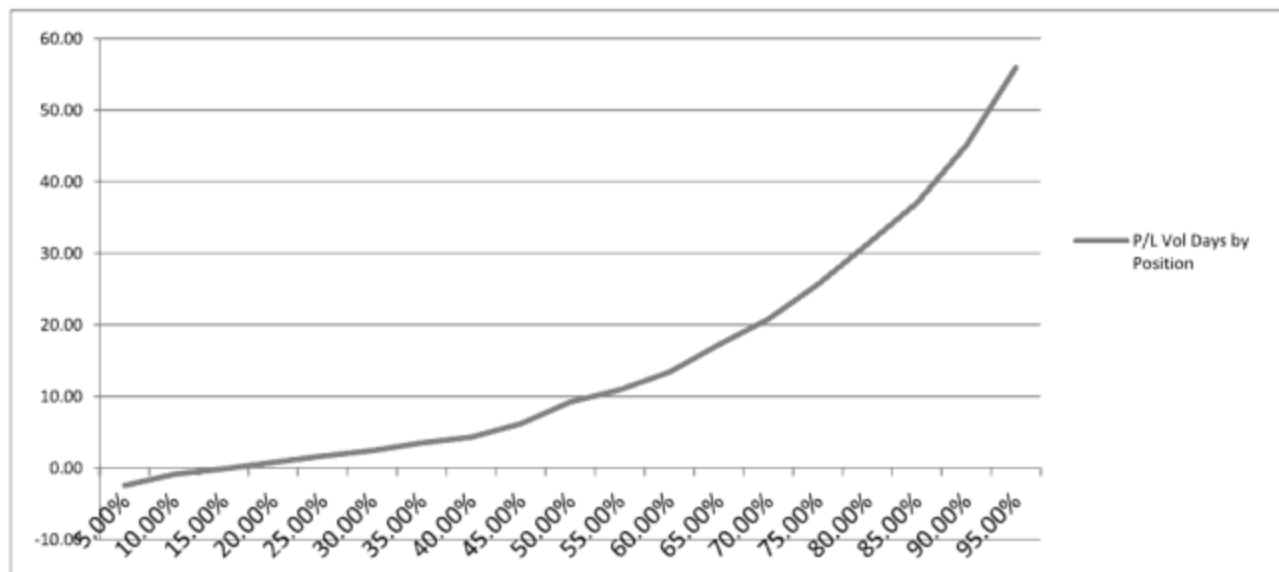
Performance Vs. MSCI World Index



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
0.00%	-11.55
5.00%	-2.43
10.00%	-0.90
15.00%	-0.13
20.00%	0.77
25.00%	1.68
30.00%	2.44
35.00%	3.48
40.00%	4.32
45.00%	6.19
50.00%	9.22
55.00%	10.94
60.00%	13.40
65.00%	17.22
70.00%	20.84
75.00%	25.64
80.00%	31.30
85.00%	37.04
90.00%	45.15
95.00%	55.96
100.00%	183.45

MTM Gains(Losses) % of NAV "Significant"	
(<7 Vol Days)	1.62%
MTM Gains(Losses) % of NAV "Significant"	
(>7 Vol Days)	52.74%

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	67	(4,506)	52.75	51.97	1.30	1.14%	-
005380 KS Equity	89	1,799	217.13	227.82	3.71	1.33%	14.08
005490 KS Equity	120	(3,782)	273.49	264.84	3.78	0.84%	69.01
005930 KS Equity	168	(6,558)	1,285.62	1,252.66	2.95	0.87%	(1.71)
012330 KS Equity	1,020	5,282	244.69	291.92	15.51	1.24%	77.57
1 HK Equity	154	4,619	15.20	15.71	4.17	0.80%	91.74
1299 HK Equity	48	3,412	4.82	4.89	1.31	1.08%	7.23
13 HK Equity	2,287	12,243	11.40	13.53	20.36	0.92%	286.42
16 HK Equity	(94)	(9,935)	12.66	12.78	-1.44	0.66%	(57.16)
27 HK Equity	6	123	9.68	10.13	2.05	2.27%	1.77
2914 JP Equity	142	(4,719)	32.47	31.49	2.32	1.30%	101.03
3382 JP Equity	(37)	3,411	37.70	37.29	-0.83	1.33%	(72.75)
4063 JP Equity	(7)	(4,536)	56.40	56.50	-0.13	1.28%	18.19
4502 JP Equity	40	2,102	46.69	47.58	2.70	0.71%	(10.82)
4689 JP Equity	36	1,082	6.06	6.26	2.36	1.40%	0.77
5 HK Equity	(36)	2,572	10.73	10.58	-1.75	0.79%	11.31
5108 JP Equity	(44)	3,498	36.35	35.90	-0.95	1.31%	(45.87)
5401 JP Equity	100	(3,709)	2.99	2.91	1.84	1.46%	22.53
6301 JP Equity	(36)	(3,515)	20.64	20.85	-0.68	1.51%	(43.61)
6752 JP Equity	1,606	4,145	9.01	12.50	13.76	2.81%	(79.15)
6902 JP Equity	2,749	9,730	41.48	53.20	23.35	1.21%	189.58
6954 JP Equity	632	6,393	157.65	173.25	6.25	1.58%	15.71
7201 JP Equity	(27)	(3,743)	8.85	8.91	-0.58	1.23%	31.79
7203 JP Equity	13	(3,073)	57.44	57.20	0.34	1.24%	40.39
7267 JP Equity	87	(4,885)	36.43	35.78	1.46	1.22%	65.26
762 HK Equity	320	(4,155)	1.43	1.32	7.28	1.06%	(38.26)
7751 JP Equity	106	(6,865)	31.44	30.95	1.44	1.07%	(23.09)
8031 JP Equity	(7)	2,408	15.31	15.26	-0.27	1.12%	(5.56)
8058 JP Equity	(33)	3,003	19.27	19.07	-0.92	1.19%	(27.76)
8306 JP Equity	49	(2,979)	5.88	5.79	1.20	1.36%	48.19
8316 JP Equity	64	(2,505)	45.91	44.74	1.63	1.57%	48.80
8411 JP Equity	(96)	3,019	2.12	2.05	-2.41	1.32%	(34.22)
8604 JP Equity	12	(2,202)	6.77	6.74	0.38	1.41%	25.68
8801 JP Equity	129	(2,516)	31.09	29.49	3.32	1.55%	14.40
8802 JP Equity	170	(3,308)	24.73	23.45	3.68	1.40%	47.02
9020 JP Equity	21	(3,967)	77.53	77.12	0.48	1.10%	25.55
941 HK Equity	843	(11,351)	10.25	9.49	11.49	0.65%	3.21
9432 JP Equity	285	6,077	53.19	55.68	3.27	1.43%	(79.85)
9433 JP Equity	4,124	9,476	42.13	60.47	25.64	1.70%	192.18
9437 JP Equity	(313)	(5,749)	15.71	16.56	-5.26	1.03%	(11.68)
9983 JP Equity	(206)	3,177	367.53	345.18	-4.03	1.61%	(33.59)

9984 JP Equity	1,738	2,238	42.69	75.84	45.45	1.71%	(88.78)
AAPL US Equity	140	7,877	518.25	527.48	1.75	1.02%	49.31
ABB US Equity	842	10,408	23.59	25.50	7.90	1.02%	103.44
ABBN VX Equity	691	8,703	23.63	25.50	7.48	1.06%	83.60
ABBV US Equity	186	5,335	49.49	51.21	3.48	1.00%	54.62
ABEV US Equity	79	(7,232)	7.25	7.17	0.75	1.45%	32.18
ABEV3 BZ Equity	66	(6,923)	7.29	7.22	0.70	1.37%	45.59
ABI BB Equity	174	6,721	102.03	104.66	3.09	0.84%	47.58
ABT US Equity	101	4,097	38.87	39.83	3.33	0.74%	11.65
ABX CN Equity	(42)	2,002	20.94	20.52	-1.17	1.77%	(31.78)
ABX US Equity	(47)	2,034	20.94	20.47	-1.32	1.74%	(32.84)
ACA FP Equity	7,162	5,408	6.83	15.89	113.96	1.16%	282.28
ACE US Equity	151	3,677	93.86	97.71	6.02	0.68%	44.66
ACN US Equity	745	9,052	77.04	83.38	11.42	0.72%	14.77
ADP US Equity	90	1,193	72.36	77.84	12.51	0.60%	4.81
AFL US Equity	99	4,556	62.74	64.09	3.83	0.56%	73.99
AGN US Equity	1,519	8,245	107.93	127.82	19.89	0.93%	(10.33)
AI FP Equity	63	4,497	135.51	137.41	1.96	0.72%	52.92
AIG US Equity	93	4,012	48.66	49.79	2.14	1.08%	62.65
AIR FP Equity	4,776	6,526	42.47	73.56	68.91	1.06%	4.18
ALV GR Equity	3,150	7,550	125.64	178.07	43.71	0.95%	203.79
ALVG IX Equity	2,346	5,742	126.13	177.67	42.90	0.95%	148.76
AMGN US Equity	7,406	22,886	94.49	125.06	30.91	1.05%	502.67
AMT US Equity	704	10,655	76.29	81.33	7.99	0.83%	(1.54)
AMZN US Equity	3,684	14,103	287.66	362.79	19.43	1.34%	224.34
ANZ AU Equity	28	3,602	28.48	28.71	1.02	0.76%	(5.86)
APA US Equity	261	(6,870)	82.74	79.59	3.48	1.09%	(4.70)
APC US Equity	(225)	(6,360)	81.31	84.19	-4.07	0.87%	(96.28)
AXP US Equity	2,869	10,373	71.56	91.35	27.27	1.01%	175.75
AZN LN Equity	4,699	12,676	49.80	68.26	41.90	0.88%	8.12
AZN SS Equity	4,181	11,669	50.40	68.46	40.62	0.88%	71.15
AZN US Equity	4,514	12,432	49.96	68.10	38.89	0.93%	(56.01)
BA US Equity	11,097	17,951	79.84	129.20	53.01	1.17%	295.85
BAC US Equity	9,499	10,884	8.82	16.52	107.46	0.81%	154.88
BARC LN Equity	(229)	5,295	4.40	4.22	-3.81	1.14%	16.74
BAS GR Equity	1,304	7,333	97.30	114.60	22.32	0.80%	116.69
BATS LN Equity	174	4,163	52.24	54.42	4.28	0.98%	88.95
BAX US Equity	(308)	(8,047)	66.82	69.38	-5.99	0.64%	(75.06)
BAYN GR Equity	9,702	11,757	76.64	139.87	86.61	0.95%	489.83
BBAS3 BZ Equity	(26)	(1,954)	8.70	8.81	-0.73	1.80%	(37.41)
BBD US Equity	657	(6,743)	12.96	11.70	7.25	1.34%	19.94
BBDC4 BZ Equity	571	(7,252)	12.74	11.74	6.24	1.26%	13.64
BBL US Equity	(10)	2,528	64.49	64.24	-0.34	1.14%	9.09
BBVA SM Equity	1,296	5,723	10.09	12.38	22.16	1.02%	28.35
BCE CN Equity	(81)	(6,644)	43.17	43.70	-1.96	0.62%	(67.94)
BCS US Equity	(263)	6,397	17.69	17.00	-3.33	1.23%	(1.05)
BEN US Equity	81	3,695	52.08	53.22	1.96	1.12%	36.51

BG/ LN Equity	(156)	(3,003)	17.35	18.26	-3.65	1.42%	(13.57)
BHP AU Equity	(33)	5,172	34.60	34.39	-0.66	0.96%	(11.68)
BHP US Equity	2	4,501	69.12	69.16	0.05	0.93%	(4.09)
BIIB US Equity	423	1,066	245.93	343.51	27.93	1.42%	(2.84)
BIL SJ Equity	(43)	2,362	32.55	31.96	-1.68	1.09%	-
BK US Equity	64	3,666	31.42	31.97	1.92	0.91%	31.72
BLK US Equity	136	1,171	274.17	306.12	11.78	0.99%	9.76
BLT LN Equity	(23)	2,750	32.42	32.15	-0.92	0.91%	19.02
BMO CN Equity	94	7,663	65.48	66.29	1.88	0.65%	63.32
BMW GR Equity	885	5,076	98.63	115.83	20.34	0.86%	68.52
BMJ US Equity	7,030	13,669	35.71	54.07	43.04	1.19%	93.16
BN FP Equity	(1)	(3,684)	70.54	70.55	-0.02	0.92%	(14.69)
BNP FP Equity	1,774	5,498	61.78	81.71	30.67	1.05%	86.65
BNS CN Equity	5	4,379	57.47	57.54	0.17	0.75%	31.52
BP/ LN Equity	843	9,797	7.76	8.43	12.73	0.68%	36.09
BRK/B US Equity	59	4,878	114.00	115.37	1.97	0.61%	57.38
BSBR US Equity	1,633	(8,171)	6.18	4.95	13.46	1.48%	211.33
BUD US Equity	185	6,846	102.05	104.81	3.02	0.90%	66.16
BX US Equity	309	2,976	30.31	33.46	9.32	1.12%	52.35
C US Equity	(14)	1,573	49.08	48.66	-0.76	1.14%	9.10
CA FP Equity	406	1,959	30.49	36.80	21.73	0.95%	22.25
CAT US Equity	1,156	10,300	87.23	97.02	11.15	1.01%	15.24
CBA AU Equity	(82)	6,284	67.72	66.85	-1.77	0.74%	(55.86)
CBS US Equity	456	1,267	49.35	67.11	28.54	1.26%	26.87
CCL US Equity	782	7,821	36.20	39.82	9.71	1.03%	(137.62)
CELG US Equity	13,526	15,111	85.54	162.10	77.81	1.15%	224.04
CFR VX Equity	6	3,973	99.45	99.61	0.16	1.03%	5.58
CL US Equity	1,217	18,685	58.99	62.83	11.42	0.57%	264.60
CM CN Equity	193	5,611	81.17	83.96	5.85	0.59%	103.23
CMCSA US Equity	4,741	17,408	40.65	51.72	31.27	0.87%	252.98
CMCSK US Equity	7,217	18,900	36.26	50.11	43.96	0.87%	311.65
CNI US Equity	1,337	12,873	51.38	56.71	15.86	0.65%	179.08
CNQ CN Equity	231	6,397	35.48	36.76	3.61	1.00%	73.17
CNR CN Equity	1,333	12,425	51.30	56.80	17.17	0.62%	178.91
COF US Equity	518	6,077	67.68	73.45	8.55	1.00%	106.11
COP US Equity	15	(7,980)	66.64	66.52	0.26	0.71%	(73.59)
COST US Equity	65	5,876	115.56	116.85	1.59	0.70%	44.33
COV LN Equity	183	2,442		#N/A N/A	22.97	0.33%	
COV US Equity	864	6,347	63.38	72.01	15.77	0.86%	83.21
CRM US Equity	240	2,054	56.89	63.53	9.22	1.27%	(65.11)
CS FP Equity	2,320	6,734	19.39	26.07	34.59	1.00%	93.79
CSCO US Equity	(20)	(4,977)	21.79	21.88	-0.48	0.82%	13.85
CSX US Equity	956	8,914	25.07	27.76	9.91	1.08%	138.44
CVE CN Equity	800	(10,449)	28.70	26.50	9.87	0.78%	(269.08)
CVS US Equity	1,705	10,312	62.75	73.12	21.70	0.76%	186.37
CVX US Equity	(242)	(8,207)	112.39	115.70	-4.14	0.71%	(30.25)
D US Equity	1,912	12,240	60.05	69.43	23.75	0.66%	(29.96)

DAI GR Equity	6,819	13,908	62.20	92.70	46.80	1.05%	250.46
DBK GR Equity	156	4,052	46.61	48.41	3.54	1.09%	52.99
DD US Equity	2,720	12,305	54.46	66.50	26.60	0.83%	161.72
DDAIF US Equity	3,904	8,377	63.20	92.66	41.30	1.13%	140.53
DE US Equity	34	8,122	85.65	86.01	0.64	0.65%	110.43
DELL US Equity	(3)	6,715	#N/A N/A		-0.57	0.07%	
DG FP Equity	4,471	9,889	51.34	74.54	48.16	0.94%	109.50
DGE LN Equity	(2)	1,190	31.45	31.39	-0.08	2.52%	8.17
DHR US Equity	4,397	14,097	58.57	76.83	49.89	0.63%	(32.77)
DIS US Equity	1,827	9,908	68.36	80.97	17.97	1.03%	100.65
DISCA US Equity	64	3,650	82.02	83.46	1.60	1.10%	73.47
DNB NO Equity	1,472	9,735	15.77	18.16	19.17	0.79%	248.02
DOW US Equity	2,338	6,446	35.84	48.83	31.62	1.15%	85.47
DPW GR Equity	177	547	28.24	37.36	33.63	0.96%	13.34
DTE GR Equity	5,272	13,640	12.22	16.94	36.24	1.07%	146.71
DTV US Equity	2,661	9,640	60.69	77.44	35.08	0.79%	254.96
DUK US Equity	(163)	(8,822)	69.60	70.89	-3.89	0.48%	(43.79)
DVN US Equity	284	7,132	61.93	64.40	4.95	0.80%	35.58
EBAY US Equity	578	5,383	53.28	59.01	10.87	0.99%	57.62
ECL US Equity	274	5,775	102.75	107.62	6.15	0.77%	72.94
EDF FP Equity	6,290	9,189	23.45	39.50	68.65	1.00%	348.24
EMC US Equity	546	9,291	24.95	26.42	7.34	0.80%	15.44
EMR US Equity	(18)	(678)	63.75	65.47	-3.89	0.70%	(1.09)
ENB CN Equity	(124)	(7,004)	41.70	42.43	-3.52	0.50%	(44.02)
ENEL IM Equity	1,391	7,503	4.32	5.12	18.29	1.01%	95.71
ENI IM Equity	110	7,309	23.75	24.11	2.05	0.73%	97.36
EOAN GR Equity	45	2,996	18.77	19.05	1.63	0.93%	30.84
EOG US Equity	1,736	5,573	143.99	188.84	31.32	0.99%	94.81
EPD US Equity	792	10,466	62.42	67.14	10.49	0.72%	(47.04)
ERICB SS Equity	347	6,004	12.27	12.98	6.72	0.86%	85.51
ESRX US Equity	1,265	9,815	66.69	75.28	16.74	0.77%	153.13
ETN US Equity	194	5,260	72.48	75.15	3.66	1.01%	(28.10)
F US Equity	(127)	(3,621)	14.82	15.34	-3.79	0.93%	(4.36)
FB US Equity	1,465	2,630	44.06	68.59	36.03	1.55%	(47.09)
FCX US Equity	(72)	2,977	33.54	32.74	-2.06	1.18%	(53.17)
FDX US Equity	548	5,338	120.94	133.36	11.14	0.92%	6.80
FOX US Equity	69	3,520	31.89	32.52	2.42	0.82%	51.07
FOXA US Equity	80	3,246	32.65	33.46	2.71	0.91%	49.37
FP FP Equity	686	8,334	59.78	64.69	10.88	0.76%	168.31
G IM Equity	235	4,486	21.32	22.43	5.88	0.89%	40.45
GE US Equity	1,884	13,140	22.32	25.52	15.81	0.91%	56.56
GILD US Equity	34,155	13,861	24.02	83.23	183.45	1.34%	(182.77)
GIS US Equity	260	13,333	49.12	50.07	3.60	0.54%	102.15
GLE FP Equity	1,113	3,248	49.51	66.47	26.51	1.29%	70.20
GLEN LN Equity	-	-		5.51		1.31%	-
GLW US Equity	2,176	11,376	16.17	19.27	18.28	1.05%	(14.69)
GM US Equity	720	2,560	28.27	36.22	24.95	1.13%	(21.16)

GOOG US Equity	5,200	12,428	857.75	1,216.62	49.83	0.84%	(57.50)
GS US Equity	6,835	13,671	110.98	166.46	63.42	0.79%	227.55
GSK LN Equity	383	4,597	25.83	27.98	11.00	0.76%	(31.21)
GSZ FP Equity	459	5,466	23.77	25.77	8.35	1.01%	136.61
HAL US Equity	992	5,408	48.07	56.89	17.19	1.07%	167.29
HD US Equity	3,109	13,333	66.67	82.21	33.12	0.70%	88.79
HMB SS Equity	644	6,110	40.79	45.09	10.99	0.96%	108.19
HON US Equity	6,522	11,930	61.10	94.50	93.81	0.58%	65.55
HPQ US Equity	1,332	6,863	25.14	30.02	20.17	0.96%	73.74
HSBA LN Equity	(36)	1,223	10.86	10.55	-1.92	1.54%	1.51
IBE SM Equity	1,467	7,183	5.51	6.64	35.66	0.57%	65.37
IBM US Equity	(23)	(8,393)	184.74	185.24	-0.42	0.65%	(0.14)
IMT LN Equity	1,471	10,924	35.95	40.79	12.49	1.08%	69.31
INTC US Equity	379	9,784	23.81	24.73	4.99	0.78%	38.98
ISP IM Equity	3,360	5,653	1.92	3.07	53.08	1.12%	111.58
ITUB US Equity	213	(5,909)	13.81	13.32	2.45	1.47%	47.35
ITUB4 BZ Equity	94	(6,366)	13.59	13.39	1.13	1.31%	45.41
ITW US Equity	3,068	14,011	67.84	82.69	33.07	0.66%	95.96
ITX SM Equity	194	(4,648)	149.71	143.47	4.33	0.96%	(59.31)
JCI US Equity	4,450	9,883	34.13	49.49	41.40	1.09%	(50.97)
JNJ US Equity	4,136	12,630	69.31	92.01	43.71	0.75%	142.60
JPM US Equity	756	8,516	52.29	56.93	11.15	0.80%	64.09
KMB US Equity	269	7,934	106.69	110.30	4.73	0.71%	105.71
KMI US Equity	639	(6,752)	35.17	31.84	10.84	0.87%	30.68
KO US Equity	107	(6,962)	38.83	38.24	2.22	0.69%	(41.80)
LBTYA US Equity	3	2,272	88.19	88.30	0.05	2.47%	86.51
LBTYK US Equity	115	1,975	80.01	84.67	2.32	2.51%	23.65
LIN GR Equity	353	8,087	198.03	206.69	5.74	0.76%	87.95
LLOY LN Equity	3,818	7,073	0.89	1.38	55.77	0.97%	204.69
LLY US Equity	43	2,868	58.84	59.72	1.67	0.89%	22.81
LMT US Equity	659	2,016	122.48	162.53	31.55	1.04%	34.84
LNKD US Equity	(61)	(833)	192.19	206.19	-3.63	2.01%	23.04
LOW US Equity	295	5,814	47.76	50.18	5.36	0.95%	(69.59)
LVS US Equity	2,638	6,808	61.33	85.09	26.91	1.44%	31.07
LYB US Equity	1,125	2,297	59.29	88.33	45.55	1.08%	35.40
MA US Equity	11,670	17,711	47.01	77.98	53.43	1.23%	117.31
MAERSKB DC Equity	6,690	14,148	8,212.58	12,096.04	40.41	1.17%	605.76
MC FP Equity	42	3,466	183.43	185.66	1.32	0.92%	2.53
MCD US Equity	(21)	(6,973)	94.88	95.16	-0.65	0.47%	(16.35)
MCK US Equity	165	1,949	162.99	176.82	10.51	0.81%	32.51
MDLZ US Equity	2,518	13,641	28.68	33.98	23.48	0.79%	75.25
MDT US Equity	7,747	20,811	43.22	59.31	43.58	0.85%	607.73
MET US Equity	1,102	7,556	44.37	50.84	13.39	1.09%	125.90
MFC CN Equity	4,390	8,003	12.38	19.16	52.13	1.05%	127.53
MHS US Equity	1,862	13,445		#N/A N/A	12.27	1.13%	
MMM US Equity	8,329	21,331	96.89	134.73	56.99	0.69%	178.15
MO US Equity	72	3,964	35.61	36.25	2.46	0.74%	50.37

MON US Equity	411	11,917	106.02	109.67	4.56	0.76%	69.54
MOS US Equity	(102)	(1,879)	46.15	48.64	-6.08	0.89%	(11.71)
MRK US Equity	1,601	10,351	49.46	57.11	17.79	0.87%	146.29
MS US Equity	188	1,649	27.57	30.71	10.01	1.14%	30.09
MSFT US Equity	703	7,177	34.82	38.23	11.90	0.82%	130.13
MUV2 GR Equity	791	7,645	197.70	218.15	17.05	0.61%	77.54
NAB AU Equity	(28)	6,672	31.15	31.03	-0.49	0.85%	(24.69)
NCM AU Equity	2,190	(4,077)	21.94	10.16	27.82	1.93%	18.27
NEE US Equity	3,778	14,649	72.62	91.34	34.56	0.75%	184.45
NEM US Equity	2,482	(7,392)	34.95	23.22	17.45	1.92%	195.87
NESN VX Equity	838	9,821	69.64	75.58	10.55	0.81%	79.17
NG/ LN Equity	2,189	12,114	11.82	13.96	26.91	0.67%	75.81
NKE US Equity	951	5,145	66.10	78.32	20.70	0.89%	41.70
NOK US Equity	4,232	4,498	3.96	7.69	64.81	1.45%	39.33
NOV US Equity	42	4,641	75.96	76.64	0.98	0.92%	129.93
NOVN VX Equity	5,674	18,291	63.81	83.60	40.49	0.77%	346.21
NOVOB DC Equity	1,682	8,755	39.90	47.57	15.11	1.27%	25.20
NSC US Equity	1,360	9,590	80.49	91.91	11.72	1.21%	189.07
NVS US Equity	4,326	15,510	65.07	83.22	37.85	0.74%	203.62
OGXP3 BZ Equity	5,052	(5,180)	4.43	0.11	21.26	4.59%	(103.55)
OR FP Equity	28	3,253	167.89	169.32	0.79	1.08%	15.28
ORA FP Equity	(15)	4,555	12.58	12.54	-0.34	1.00%	(25.41)
ORCL US Equity	1,286	7,533	33.38	39.08	24.55	0.70%	50.68
OXY US Equity	118	4,632	94.24	96.64	3.23	0.79%	64.47
PBR US Equity	440	(2,814)	13.30	11.22	10.44	1.50%	35.92
PBR/A US Equity	432	(2,795)	13.87	11.73	10.16	1.52%	48.66
PCLN US Equity	1,261	3,043	956.05	1,352.40	31.48	1.32%	(16.45)
PCP US Equity	3,005	13,710	212.47	259.04	24.75	0.89%	177.91
PEP US Equity	(34)	(2,166)	78.56	79.79	-2.42	0.65%	(20.32)
PETR3 BZ Equity	418	(2,923)	6.54	5.61	9.70	1.47%	31.56
PETR4 BZ Equity	474	(3,123)	6.95	5.89	10.35	1.47%	55.12
PFE US Equity	5,073	21,828	26.10	32.17	29.30	0.79%	68.16
PG US Equity	78	4,762	77.33	78.60	2.11	0.77%	39.70
PHIA NA Equity	1,080	7,196	30.43	35.00	16.86	0.89%	90.37
PM US Equity	522	(10,166)	85.47	81.08	5.93	0.87%	(63.08)
PNC US Equity	685	7,645	75.28	82.03	9.49	0.94%	84.48
POT CN Equity	(89)	(3,323)	32.57	33.44	-2.94	0.91%	0.66
POT US Equity	(83)	(3,554)	32.66	33.41	-2.44	0.95%	0.32
PRU LN Equity	8,208	10,521	12.76	22.72	66.55	1.17%	270.20
PSA US Equity	604	9,413	158.54	168.71	11.04	0.58%	113.98
PSX US Equity	952	6,030	64.65	74.86	15.55	1.02%	(15.63)
PX US Equity	2,446	16,099	113.30	130.51	20.44	0.74%	133.95
QCOM US Equity	1,571	12,547	66.83	75.19	17.56	0.71%	45.73
QQQ US Equity	6,393	19,920	68.46	90.43	55.12	0.58%	78.48
RAI US Equity	33	2,826	50.10	50.68	1.60	0.73%	44.19
RDS/A US Equity	(13)	4,217	73.28	73.06	-0.38	0.78%	16.48
RDS/B US Equity	160	5,192	75.80	78.13	3.77	0.81%	15.45

RDSA LN Equity	229	4,065	34.51	36.45	7.37	0.76%	20.33
RDSA NA Equity	(6)	4,084	36.63	36.57	-0.19	0.78%	28.56
RDSB LN Equity	200	4,580	37.36	39.00	5.35	0.82%	7.45
REGN US Equity	671	5,329	296.76	334.11	7.62	1.65%	(82.83)
RIO AU Equity	3	5,779	60.05	60.08	0.06	0.89%	23.97
RIO LN Equity	281	5,748	54.73	57.40	4.23	1.16%	23.90
RIO US Equity	306	4,934	54.04	57.39	4.30	1.44%	(14.29)
ROG VX Equity	7,690	17,035	212.78	308.84	55.86	0.81%	194.00
RY CN Equity	27	4,764	65.13	65.50	0.79	0.71%	37.76
SAB LN Equity	174	4,132	46.80	48.77	4.30	0.98%	54.81
SAN FP Equity	(7)	(6,174)	103.67	103.79	-0.16	0.76%	(43.40)
SAN SM Equity	600	7,256	8.35	9.04	10.56	0.78%	35.45
SAN US Equity	500	5,315	8.28	9.06	9.29	1.01%	18.16
SAP GR Equity	(65)	5,241	81.53	80.53	-1.70	0.73%	64.87
SAP US Equity	(115)	7,101	81.58	80.28	-2.18	0.74%	62.93
SBUX US Equity	11	(1,875)	71.41	70.97	0.56	1.09%	27.40
SGO FP Equity	2,791	7,836	44.08	59.79	34.50	1.03%	177.60
SI US Equity	1,809	11,259	114.69	133.11	20.50	0.78%	193.00
SIE GR Equity	1,416	8,908	114.81	133.06	20.21	0.79%	148.43
SLB US Equity	1,090	6,528	79.94	93.29	19.36	0.86%	93.79
SMSN LI Equity	216	(7,260)	644.51	625.31	3.15	0.95%	(11.22)
SO US Equity	-	-		42.30		0.44%	-
SPG US Equity	29	4,487	160.18	161.20	0.87	0.73%	28.22
SREN VX Equity	1,608	9,709	80.14	93.41	21.04	0.79%	107.99
STAN LN Equity	291	(5,283)	22.30	21.07	4.81	1.15%	69.68
STL NO Equity	259	6,281	25.39	26.44	4.17	0.99%	51.40
STT US Equity	(27)	691	68.50	65.89	-3.51	1.13%	(16.74)
SU CN Equity	(5)	4,576	33.28	33.24	-0.16	0.69%	33.10
SU FP Equity	375	6,518	84.31	89.16	6.08	0.94%	89.94
SU US Equity	(15)	4,606	33.29	33.19	-0.48	0.67%	28.59
SWEDA SS Equity	839	5,950	24.71	28.19	14.86	0.95%	168.83
SYNN VX Equity	(101)	(8,069)	359.52	364.01	-1.21	1.04%	(35.70)
T US Equity	574	(8,928)	34.20	32.00	8.71	0.74%	14.83
TD CN Equity	60	4,716	44.82	45.39	2.40	0.53%	80.68
TEF SM Equity	(25)	1,405	15.59	15.32	-2.32	0.78%	(9.56)
TEF US Equity	(24)	1,363	15.48	15.21	-1.93	0.90%	(4.40)
TGT US Equity	228	(10,717)	63.57	62.22	1.92	1.10%	(332.32)
TJX US Equity	2,992	9,492	46.52	61.18	37.00	0.85%	122.73
TLS AU Equity	(85)	6,561	4.58	4.53	-1.95	0.66%	(55.33)
TLSN SS Equity	40	3,542	7.62	7.70	1.37	0.83%	50.45
TM US Equity	104	(5,170)	117.86	115.50	2.55	0.79%	5.04
TMO US Equity	9,817	10,218	63.59	124.68	111.71	0.86%	(13.33)
TOT US Equity	549	5,256	58.58	64.70	12.68	0.82%	120.82
TRP CN Equity	(89)	(6,953)	43.75	44.31	-1.94	0.65%	(26.78)
TRV US Equity	18	4,763	83.58	83.89	0.51	0.73%	17.92
TSCO LN Equity	190	(7,398)	5.65	5.51	3.08	0.84%	(17.95)
TWC US Equity	881	5,234	120.22	140.45	20.48	0.82%	70.03

TWX US Equity	131	4,212	65.11	67.14	3.61	0.86%	132.19
TXN US Equity	3,505	12,205	34.93	44.96	37.21	0.77%	106.60
TYC US Equity	10,855	24,080	29.17	42.31	67.78	0.67%	(147.57)
UBS US Equity	557	5,489	19.43	21.41	10.46	0.97%	111.05
UBSN VX Equity	501	5,158	19.51	21.40	11.47	0.85%	122.60
UCG IM Equity	2,252	5,391	5.58	7.91	32.22	1.30%	(15.80)
ULVR LN Equity	(120)	(2,960)	39.29	40.89	-4.62	0.88%	(21.29)
UNA NA Equity	(248)	(6,295)	38.14	39.64	-4.47	0.88%	(51.80)
UNH US Equity	2,043	10,037	64.08	77.12	23.25	0.88%	178.54
UNP US Equity	1,144	10,100	161.98	180.33	14.03	0.81%	146.08
UPS US Equity	2,941	14,806	79.87	95.73	34.86	0.57%	74.09
USB US Equity	2,678	14,238	34.71	41.24	31.55	0.60%	91.05
UTX US Equity	6,498	15,190	82.05	117.15	54.71	0.78%	170.07
V US Equity	4,006	3,914	111.85	226.32	107.73	0.95%	(5.31)
VALE US Equity	244	(3,908)	15.08	14.13	4.49	1.39%	27.26
VALE3 BZ Equity	276	(4,586)	15.04	14.14	4.17	1.44%	49.86
VIAB US Equity	4,207	7,376	55.90	87.78	57.18	1.00%	150.72
VIV FP Equity	243	2,668	26.19	28.58	10.14	0.90%	29.90
VMW US Equity	448	4,244	87.26	96.48	9.34	1.13%	(34.92)
VOD LN Equity	-	(419)	4.17	4.17	0.00	1.47%	(7.57)
VOD US Equity	-	(403)	41.67	41.67	0.00	1.52%	(5.01)
VOW3 GR Equity	949	6,826	228.75	260.54	10.62	1.31%	89.05
VRX CN Equity	916	1,611	92.95	145.78	47.00	1.21%	(53.94)
VRX US Equity	1,076	1,880	93.20	146.56	52.92	1.08%	(44.12)
VTI US Equity	627	5,134	86.91	97.52	22.44	0.54%	35.42
VWO US Equity	247	(7,247)	40.33	38.96	3.68	0.92%	14.59
VZ US Equity	79	(6,121)	48.12	47.50	1.55	0.83%	(54.52)
WBC AU Equity	48	3,018	29.45	29.92	1.91	0.83%	(14.00)
WES AU Equity	(89)	7,648	38.73	38.28	-1.48	0.79%	26.87
WFC US Equity	2,380	10,067	37.56	46.44	39.50	0.60%	141.12
WLP US Equity	2,312	10,369	74.31	90.88	21.64	1.03%	217.65
WMT US Equity	2	3,204	74.72	74.77	0.11	0.67%	14.49
WOW AU Equity	(149)	(6,932)	31.30	31.97	-3.12	0.69%	161.45
XOM US Equity	704	10,902	90.48	96.33	8.59	0.75%	77.36
XTA LN Equity	(36)	(2,238)		#N/A N/A	-0.72	2.21%	
YHOO US Equity	345	1,282	30.64	38.88	21.05	1.28%	25.63
YUM US Equity	80	5,221	72.83	73.95	1.68	0.91%	15.90
ZURN VX Equity	312	6,394	291.95	306.18	6.50	0.75%	113.70

Current Portfolio - Global Macro Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)	P/L in Vol Days	30P Realized Vol	Change on Day (in USD)
SPX Index	17,272	62,272	1,455.70	1,859.45	43.79	0.63%	221.35
NDX Index	14,262	46,686	2,831.19	3,696.10	43.01	0.71%	(60.98)
RTY Index	14,465	39,938	868.48	1,183.03	40.85	0.89%	(225.06)

SPTSX Index	147	19,447	12,764.15	12,860.52	1.35	0.56%	145.35
MEXBOL Index	1,744	(26,146)	3,142.70	2,933.10	6.98	0.96%	(75.19)
IBOV Index	1,938	(22,524)	22,076.65	20,177.55	6.16	1.40%	375.23
MERVAL Index	(229)	5,530	765.32	734.86	-1.84	2.25%	13.46
UKX Index	4,285	39,963	10,288.22	11,391.27	16.94	0.63%	115.64
DAX Index	9,581	36,674	10,610.77	13,382.82	38.15	0.68%	831.29
CAC Index	1,643	20,042	5,625.44	6,086.68	13.12	0.62%	211.48
IBEX Index	8,269	39,644	11,555.30	13,965.69	26.62	0.78%	102.08
SMI Index	7,557	44,078	8,219.62	9,628.87	32.15	0.53%	484.81
FTSEMIB Index	5,582	25,266	23,118.99	28,226.88	31.23	0.71%	403.89
PSI20 Index	6,546	24,289	8,026.78	10,189.97	24.18	1.11%	541.61
ISEQ Index	27,653	40,099	4,246.25	7,174.60	79.30	0.87%	1,276.56
ICEXI Index	5,603	35,800	6.60	7.63	24.32	0.64%	84.53
AEX Index	5,760	42,240	484.27	550.30	21.27	0.64%	371.14
BEL20 Index	8,110	44,003	3,610.75	4,276.21	28.68	0.64%	766.52
LUXXX Index	10,028	39,715	1,655.49	2,073.47	34.06	0.74%	271.32
KFX Index	12,192	38,048	100.82	133.13	31.85	1.01%	752.96
HEX Index	9,031	40,933	8,513.92	10,392.27	27.38	0.81%	443.90
OMX Index	2,682	23,118	191.41	213.62	15.52	0.75%	452.98
ATX Index	3,148	28,102	3,213.33	3,573.32	12.48	0.90%	(432.57)
ASE Index	7,997	17,693	1,246.19	1,809.41	31.15	1.45%	510.45
OSEBX Index	2,207	22,138	84.29	92.69	13.32	0.75%	327.78
INDEXCF Index	502	(15,948)	41.62	40.31	3.25	0.97%	(75.03)
TOP40 Index	455	25,595	3,920.67	3,990.34	1.98	0.90%	171.96
SENSEX Index	(547)	(16,223)	330.60	341.75	-4.31	0.78%	
NKY Index	597	14,214	139.54	145.40	3.29	1.28%	(78.54)
HSI Index	209	15,574	2,903.48	2,942.53	1.55	0.87%	6.27
SHCOMP Index	973	(33,700)	344.53	334.59	3.20	0.90%	(57.46)
KOSPI Index	263	16,497	1.82	1.85	2.08	0.77%	(39.04)
AS51 Index	(2)	12,591	4,825.68	4,824.88	-0.03	0.66%	(68.71)
STBCNZL Index	32,687	73,231	444.47	642.86	109.23	0.41%	
EEM US Equity	192	(6,119)	40.76	39.48	3.12	1.00%	42.87
IYR US Equity	42	4,214	67.67	68.35	2.02	0.50%	28.21
MDY US Equity	5,146	14,269	184.03	250.39	45.65	0.79%	24.07
JNK US Equity	35	5,353	41.26	41.53	3.18	0.20%	13.00
XLF US Equity	5,355	13,610	15.57	21.70	50.72	0.78%	96.63
XLU US Equity	391	8,406	38.65	40.45	8.48	0.55%	61.31
XLK US Equity	2,317	12,860	30.80	36.35	30.64	0.59%	16.72
XLI US Equity	5,858	16,147	38.20	52.06	47.92	0.76%	42.35
XLP US Equity	172	7,329	41.38	42.35	3.96	0.59%	51.72
XLY US Equity	8,846	20,539	46.72	66.84	56.12	0.77%	119.18
XLE US Equity	183	4,209	84.01	87.65	5.64	0.77%	22.16
XLB US Equity	3,778	14,930	37.57	47.08	32.80	0.77%	63.80
XLV US Equity	12,886	24,346	38.87	59.44	68.81	0.77%	-
SXXP Index	7,177	43,407	400.51	466.74	27.60	0.60%	480.23
SXAP Index	10,361	28,526	520.28	709.25	39.73	0.91%	480.51
SXKP Index	6,491	47,032	366.14	416.67	19.22	0.72%	287.72

SX6P Index	5,505	34,237	352.74	409.45	23.34	0.69%	236.67
SXEP Index	1,622	29,339	441.65	466.06	8.03	0.69%	340.52
SXIP Index	12,793	28,923	222.31	320.64	55.53	0.80%	566.44
SXNP Index	5,468	28,384	482.69	575.68	27.25	0.71%	428.61
SX3P Index	576	18,170	662.20	683.21	4.82	0.66%	157.46
SXDP Index	26,317	61,075	609.16	871.64	67.28	0.64%	434.62
SX4P Index	3,764	25,840	917.36	1,051.00	19.16	0.76%	574.61
SX8P Index	2,875	17,778	343.07	398.55	22.76	0.71%	297.09
SXOP Index	10,061	40,520	380.28	474.71	28.15	0.88%	490.06
SXQP Index	464	20,335	796.99	815.18	2.91	0.79%	165.97
SXRP Index	898	29,339	434.81	448.12	5.17	0.59%	214.86
SXMP Index	12,901	35,766	261.12	355.31	53.45	0.67%	424.43
SXTP Index	24,222	39,247	172.05	278.23	85.65	0.72%	668.65
SX7E Index	6,279	18,886	159.85	212.99	35.43	0.94%	212.59
SX5E Index	6,919	40,148	3,709.25	4,348.46	27.11	0.64%	549.05
SPGSCITR Index	(3)	15,946	4,965.67	4,964.60	-0.04	0.48%	63.58
XAG Curncy	1,372	(20,150)	22.78	21.23	6.46	1.05%	46.03
CO1 Comdty	(39)	(24,622)	108.90	109.07	-0.28	0.55%	(24.82)
CL1 Comdty	1,051	26,344	98.65	102.59	5.50	0.73%	50.83
NG1 Comdty	3,708	16,608	3.77	4.61	4.62	4.83%	441.36
XAU Comdty				99.55			
IBOXHY Index	2,950	53,418	220.12	232.28	49.89	0.11%	46.46
US_TSY CREDIT	28	41,878	760.94	761.44	0.51	0.13%	(25.30)
CA_TSY CREDIT	6,156	(97,153)	1,269.35	1,188.92	17.23	0.37%	(891.32)
MX_TSY CREDIT	(17)	(13,747)	209.03	209.29	-0.29	0.44%	(77.18)
AU_TSY CREDIT	1,019	(79,133)	1,457.62	1,438.84	3.30	0.39%	(102.07)
JP_TSY CREDIT	570	(59,678)	822.10	814.25	2.58	0.37%	(54.80)
MY_TSY CREDIT	864	(92,252)	167.43	165.86	3.53	0.27%	(168.73)
SG_TSY CREDIT	687	(95,749)	219.11	217.54	3.56	0.20%	106.27
AT_TSY CREDIT	3,010	68,818	355.56	371.11	14.58	0.30%	404.85
BE_TSY CREDIT	3,983	69,713	474.03	501.11	19.31	0.30%	472.15
FI_TSY CREDIT	2,998	71,160	346.90	361.51	14.41	0.29%	449.90
FR_TSY CREDIT	3,445	69,707	1,669.12	1,751.62	16.69	0.30%	405.24
DE_TSY CREDIT	2,579	66,681	1,235.81	1,283.60	12.94	0.30%	429.99
IE_TSY CREDIT	30,271	78,270	336.92	467.23	116.90	0.33%	970.35
IT_TSY CREDIT	7,521	54,111	1,612.28	1,836.37	37.71	0.37%	572.12
NL_TSY CREDIT	2,940	69,911	1,320.74	1,376.28	14.34	0.29%	468.81
ES_TSY CREDIT	9,660	50,187	392.28	467.79	54.19	0.36%	566.96
DK_TSY CREDIT	2,816	60,407	725.64	759.47	14.93	0.31%	359.99
NO_TSY CREDIT	(639)	(27,378)	333.32	341.09	-5.06	0.46%	(144.23)
PL_TSY CREDIT	1,015	22,143	420.32	439.58	8.39	0.55%	214.81
ZA_TSY CREDIT	1,251	(33,149)	83.13	79.99	4.32	0.87%	(17.21)
SE_TSY CREDIT	(572)	(16,910)	452.11	467.40	-11.55	0.29%	(217.49)
CH_TSY CREDIT	3,593	60,555	1,000.12	1,059.46	17.40	0.34%	34.53
GB_TSY CREDIT	1,159	56,841	1,489.15	1,519.51	6.45	0.32%	162.29