

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:

3/21/2014
81.69%
40.41%
5.21%
0.49%
4,647,601
(1,107,406)
3,540,196
1,000,000
1,816,948

Change on Day:	0.46%
MSCI World Change on Day	-0.06%
No of Positions (+MTM) on Day	252
No of Positions (-MTM) on Day	162
Current No. of Positions:	450
Current Leverage (Gross Exposures):	3.17

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%
1.03%
-0.89%
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:

1.19

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
26 Positions		26.96%	40 Positions		26.24%

IBOV Index	(22,524)	0.39%	BMV US Equity	6,610	0.36%
CO1 Comdty	(24,622)	0.43%	HEX Index	6,727	0.37%
MEXBOL Index	(26,146)	0.45%	ROG VX Equity	6,881	0.38%
INDEXCF Index	(26,563)	0.46%	PSI20 Index	6,886	0.38%
ZA_TSY CREDIT	(33,149)	0.58%	ACA FP Equity	6,952	0.38%
SHCOMP Index	(33,700)	0.59%	GS US Equity	7,112	0.39%
US_TSY CREDIT	(36,134)	0.63%	V US Equity	7,140	0.39%
AU_TSY CREDIT	(37,984)	0.66%	CA_TSY CREDIT	7,524	0.41%
IT_TSY CREDIT	54,111	0.94%	MDT US Equity	7,719	0.42%
GB_TSY CREDIT	56,841	0.99%	PRU LN Equity	7,777	0.43%
JP_TSY CREDIT	(59,678)	1.04%	IT_TSY CREDIT	7,794	0.43%
SXDP Index	61,075	1.06%	BEL20 Index	7,853	0.43%
SPX Index	62,272	1.08%	DAX Index	7,876	0.43%
CH_TSY CREDIT	65,265	1.13%	IBEX Index	7,939	0.44%
DK_TSY CREDIT	67,396	1.17%	AMGN US Equity	7,965	0.44%
AT_TSY CREDIT	72,913	1.27%	ASE Index	7,997	0.44%
STBCNZL Index	73,231	1.27%	MMM US Equity	8,061	0.44%
FR_TSY CREDIT	74,045	1.29%	XLY US Equity	8,336	0.46%
FI_TSY CREDIT	74,240	1.29%	BAYN GR Equity	8,905	0.49%
DE_TSY CREDIT	74,397	1.29%	KFX Index	9,360	0.52%
BE_TSY CREDIT	75,235	1.31%	SXAP Index	9,462	0.52%
NL_TSY CREDIT	76,341	1.33%	SXOP Index	9,544	0.53%
IE_TSY CREDIT	78,270	1.36%	TMO US Equity	9,644	0.53%
MY_TSY CREDIT	(92,252)	1.60%	ES_TSY CREDIT	10,122	0.56%
SG_TSY CREDIT	(95,749)	1.66%	LUXXX Index	10,300	0.57%
CA_TSY CREDIT	(97,153)	1.69%	SXMP Index	10,831	0.60%
			BAC US Equity	10,995	0.61%
			SXIP Index	11,204	0.62%
			TYC US Equity	11,208	0.62%
			MA US Equity	11,468	0.63%
			XLV US Equity	12,097	0.67%
			NDX Index	13,553	0.75%
			RTY Index	14,957	0.82%
			SPX Index	17,574	0.97%
			SXTP Index	21,822	1.20%
			SXDP Index	23,267	1.28%
			ISEQ Index	23,932	1.32%
			GILD US Equity	28,142	1.55%
			IE_TSY CREDIT	30,545	1.68%
			STBCNZL Index	32,687	1.80%

NAV Impact by Category & Exposure	
Listed Equity Long	0.516%
Listed Equity Short	-0.128%
EquityCom Long	-0.102%
EquityCom Short	-0.084%
G20 Rates Long	0.049%
G20 Rates Short	-0.042%

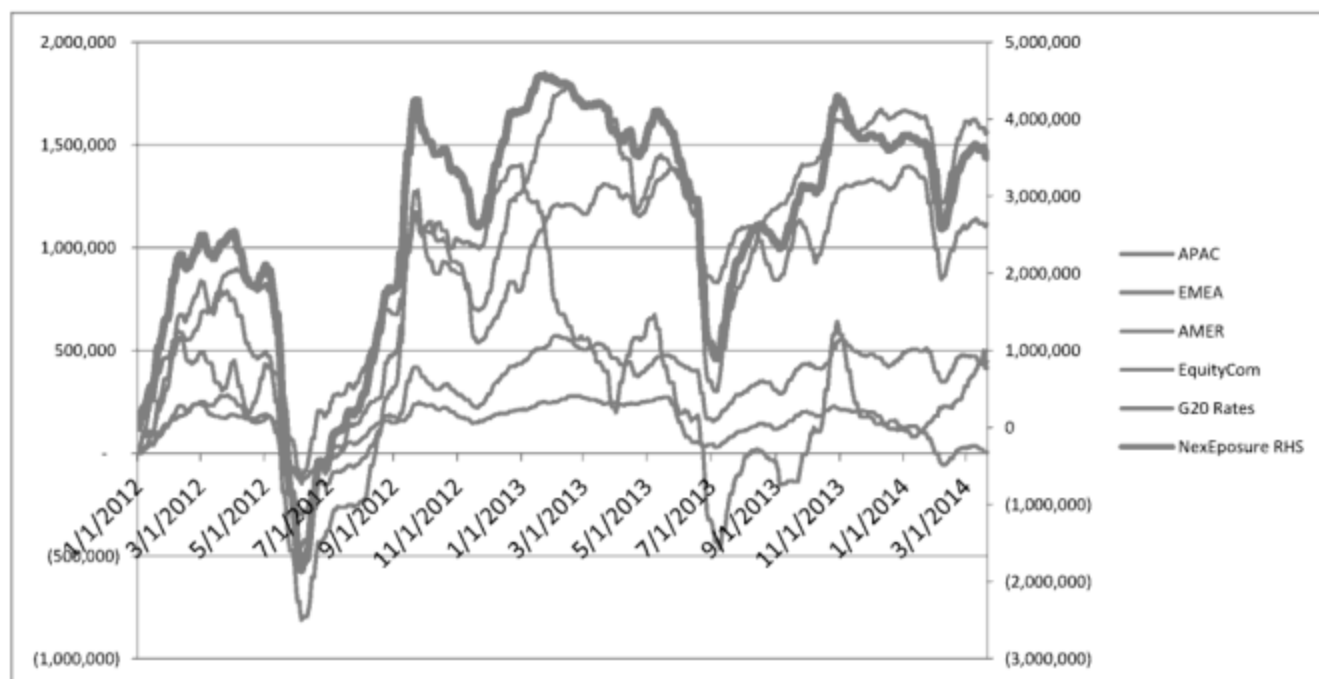
No. Names by Category

APAC Long	26
APAC Short	24
EMEA Long	71
EMEA Short	18
AMER Long	164
AMER Short	49
EquityCom Long	63
EquityCom Short	9
G20 Rates Long	15
G20 Rates Short	8
Total Long	339
Total Short	108

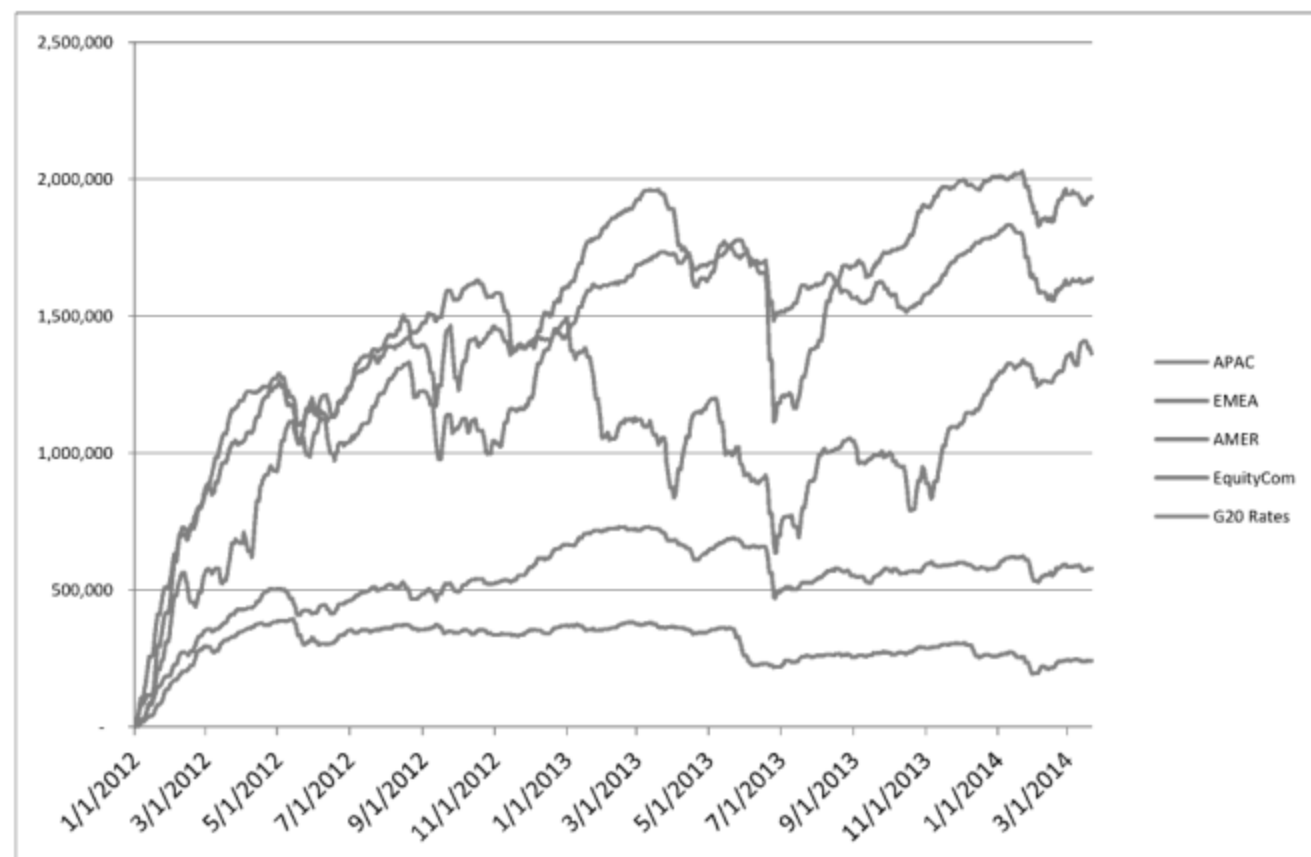
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



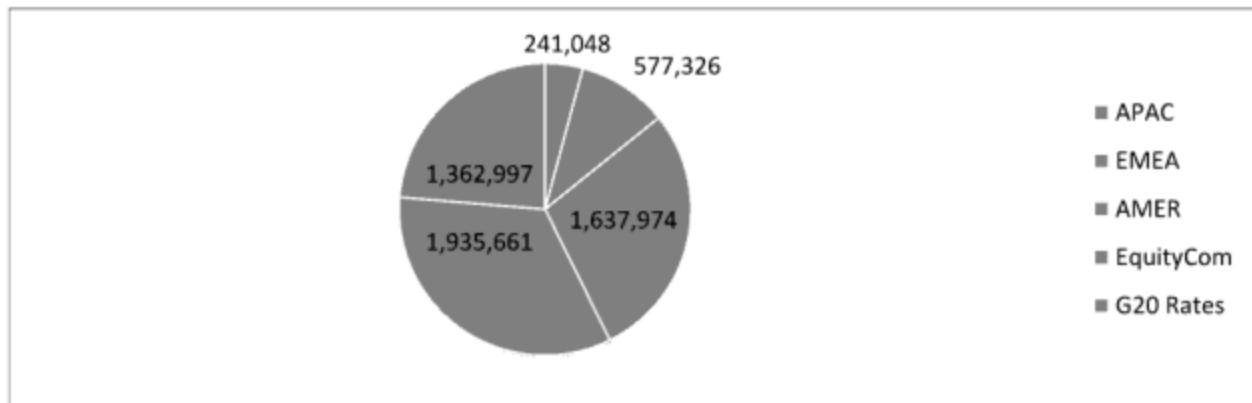
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



Current Gross Notional Risk by Category



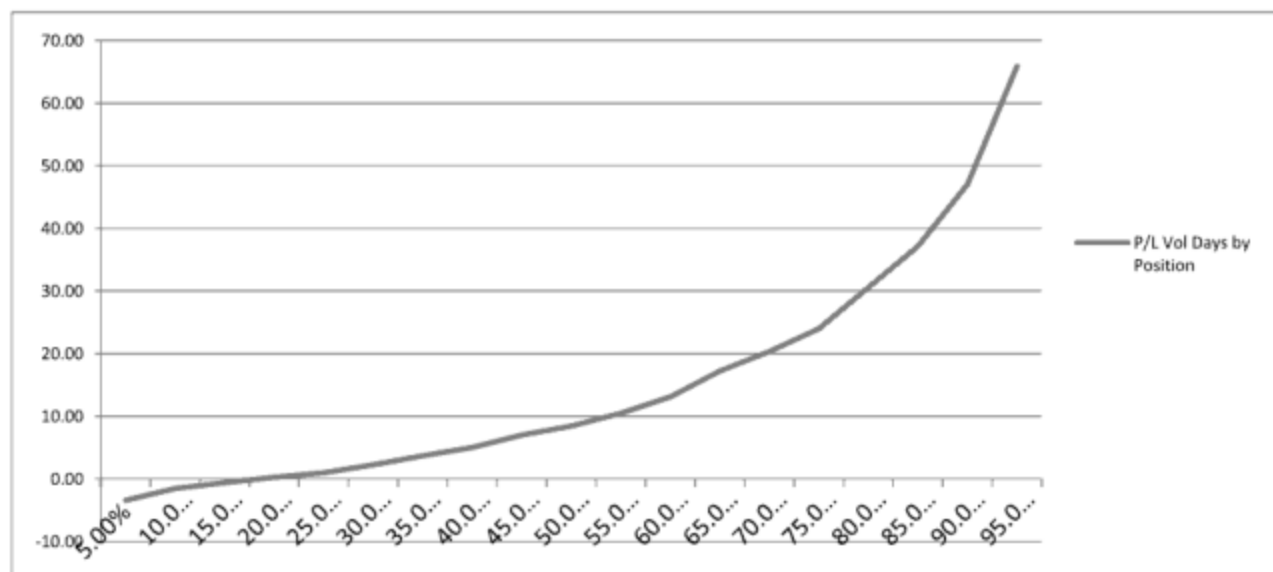
Performance Vs. MSCI World Index



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%	-7.01
5.00%	-3.41
10.00%	-1.53
15.00%	-0.62
20.00%	0.28
25.00%	0.98
30.00%	2.24
35.00%	3.70
40.00%	5.02
45.00%	7.00
50.00%	8.45
55.00%	10.51
60.00%	13.11
65.00%	17.22
70.00%	20.36
75.00%	24.00
80.00%	30.59
85.00%	37.17
90.00%	47.11
95.00%	65.85
100.00%	170.93

MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	1.29%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	50.46%

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	(214)	(5,144)	51.62	53.76	-4.08	1.02%	(87.59)
005380 KS Equity	(3)	1,799	217.04	216.66	-0.14	1.28%	43.58
005490 KS Equity	56	(3,782)	273.49	269.43	1.45	1.02%	(55.51)
005930 KS Equity	565	(6,558)	1,285.62	1,174.88	10.19	0.85%	(19.40)
012330 KS Equity	774	5,282	244.69	280.54	15.23	0.96%	47.42
1 HK Equity	107	8,073	15.56	15.76	1.34	0.99%	106.09
1299 HK Equity	(25)	409	4.80	4.52	-7.01	0.88%	(2.38)
13 HK Equity	2,509	12,243	11.40	13.74	20.32	1.01%	(30.64)
16 HK Equity	726	(9,935)	12.66	11.74	11.51	0.63%	(30.25)
27 HK Equity	(7)	123	9.64	9.09	-3.70	1.64%	(0.84)
2914 JP Equity	410	(4,719)		#N/A N/A	8.22	1.06%	
3382 JP Equity	(79)	2,183		#N/A N/A	-3.11	1.17%	
4063 JP Equity	372	(4,536)		#N/A N/A	7.13	1.15%	
4502 JP Equity	42	2,417		#N/A N/A	2.12	0.81%	
4689 JP Equity	(98)	1,224		#N/A N/A	-5.92	1.35%	
5 HK Equity	-	-		9.84			-
5108 JP Equity	(143)	2,798		#N/A N/A	-4.16	1.23%	
5401 JP Equity	465	(5,436)		#N/A N/A	6.56	1.30%	
6301 JP Equity	156	(3,515)		#N/A N/A	3.35	1.33%	
6752 JP Equity	1,024	4,145		#N/A N/A	13.88	1.78%	
6902 JP Equity	549	5,838		#N/A N/A	6.83	1.38%	
6954 JP Equity	527	6,393		#N/A N/A	5.93	1.39%	
7201 JP Equity	155	(3,743)		#N/A N/A	4.19	0.99%	
7203 JP Equity	215	(3,073)		#N/A N/A	7.71	0.91%	
7267 JP Equity	226	(4,885)		#N/A N/A	4.48	1.03%	
762 HK Equity	705	(5,162)	1.38	1.19	12.60	1.08%	9.33
7751 JP Equity	431	(6,865)		#N/A N/A	6.02	1.04%	
8031 JP Equity	37	(1,683)		#N/A N/A	1.83	1.21%	
8058 JP Equity	(58)	1,081		#N/A N/A	-5.10	1.04%	
8306 JP Equity	253	(2,979)		#N/A N/A	7.09	1.20%	
8316 JP Equity	248	(2,856)		#N/A N/A	7.31	1.19%	
8411 JP Equity	45	(3,341)		#N/A N/A	1.57	0.87%	
8604 JP Equity	171	(2,467)		#N/A N/A	5.81	1.20%	
8801 JP Equity	-	454		#N/A N/A	0.00	1.59%	
8802 JP Equity	408	(5,009)		#N/A N/A	5.61	1.45%	
9020 JP Equity	383	(4,521)		#N/A N/A	8.03	1.06%	
941 HK Equity	2,182	(11,819)	10.19	8.31	22.09	0.84%	603.92
9432 JP Equity	212	6,077		#N/A N/A	2.50	1.39%	
9433 JP Equity	3,171	9,476		#N/A N/A	22.83	1.47%	
9437 JP Equity	205	(6,394)		#N/A N/A	3.53	0.91%	
9983 JP Equity	(183)	3,177		#N/A N/A	-4.26	1.35%	

9984 JP Equity	1,487	2,048	#N/A	N/A	42.19	1.72%	
AAPL US Equity	185	7,877	518.25	530.41	3.20	0.73%	16.14
ABB US Equity	544	8,326	23.59	25.13	7.74	0.84%	50.33
ABBN VX Equity	471	6,962	23.63	25.23	8.04	0.84%	84.96
ABBV US Equity	481	5,335	49.49	53.95	9.91	0.91%	62.18
ABEV US Equity	46	(7,232)	7.25	7.20	0.55	1.17%	(57.95)
ABEV3 BZ Equity	66	(6,923)	7.29	7.22	0.78	1.23%	(21.86)
ABI BB Equity	(9)	6,721	102.03	101.89	-0.16	0.85%	141.88
ABT US Equity	(10)	4,097	38.87	38.78	-0.34	0.68%	(26.68)
ABX CN Equity	33	(2,068)	19.78	19.46	1.11	1.43%	(2.14)
ABX US Equity	38	(1,986)	19.77	19.39	1.29	1.47%	2.32
ACA FP Equity	6,952	5,408	6.83	15.62	98.11	1.31%	(185.73)
ACE US Equity	268	6,435	95.44	99.41	7.49	0.56%	89.18
ACN US Equity	701	10,703	77.97	83.07	10.19	0.64%	46.83
ADP US Equity	96	1,193	72.36	78.19	14.76	0.55%	(1.44)
AFL US Equity	(85)	7,973	63.78	63.11	-2.07	0.51%	(20.42)
AGN US Equity	1,509	9,698	110.56	127.76	19.79	0.79%	(222.17)
AI FP Equity	(29)	8,248	134.80	134.32	-0.48	0.74%	154.39
AIG US Equity	137	4,012	48.66	50.33	3.86	0.89%	3.97
AIR FP Equity	2,892	4,177	42.47	71.88	68.08	1.02%	29.95
ALV GR Equity	1,457	4,530	125.64	166.06	36.00	0.89%	(10.97)
ALVG IX Equity	1,105	3,445	126.13	166.57	35.63	0.90%	14.34
AMGN US Equity	7,965	22,886	92.78	125.07	33.87	1.03%	(347.55)
AMT US Equity	693	10,655	76.29	81.25	9.52	0.68%	59.74
AMZN US Equity	3,769	14,103	287.66	364.54	28.25	0.95%	(205.87)
ANZ AU Equity	102	4,457	28.64	29.30	2.68	0.85%	10.64
APA US Equity	156	(6,870)	82.74	80.86	2.51	0.90%	(90.72)
APC US Equity	(166)	(6,360)	81.31	83.43	-3.44	0.76%	(14.56)
AXP US Equity	3,025	10,373	71.56	92.44	37.98	0.77%	143.60
AZN LN Equity	3,854	12,676	49.80	64.94	32.26	0.94%	(8.73)
AZN SS Equity	3,373	11,669	50.40	64.97	30.59	0.94%	(12.72)
AZN US Equity	3,627	12,432	49.96	64.53	30.70	0.95%	(88.41)
BA US Equity	21	(4,050)	123.81	123.16	0.57	0.91%	(7.88)
BAC US Equity	10,995	10,884	8.82	17.73	112.66	0.90%	(59.55)
BARC LN Equity	15	(2,705)	3.91	3.89	0.39	1.38%	28.21
BAS GR Equity	794	7,333	97.30	107.84	10.73	1.01%	115.97
BATS LN Equity	36	5,318	52.90	53.25	0.71	0.94%	34.36
BAX US Equity	(137)	(8,047)	66.82	67.96	-2.98	0.57%	(61.83)
BAYN GR Equity	8,905	11,757	76.64	134.68	72.22	1.05%	528.02
BBAS3 BZ Equity	(26)	(1,954)	8.76	8.87	-0.69	1.89%	(6.43)
BBD US Equity	443	(6,743)	12.96	12.11	5.10	1.29%	(64.93)
BBDC4 BZ Equity	571	(7,252)	13.16	12.13	5.64	1.40%	(42.75)
BBL US Equity	21	(3,114)	59.76	59.37	0.60	1.10%	(33.84)
BBVA SM Equity	1,128	5,790	10.12	12.09	18.56	1.05%	26.60
BCE CN Equity	61	(6,644)	43.17	42.78	1.76	0.52%	(10.79)
BCS US Equity	19	(2,758)	15.73	15.62	0.52	1.37%	37.02
BEN US Equity	5	1,376	52.19	52.39	0.38	1.02%	15.48

BG/ LN Equity	(9)	(4,379)	17.51	17.55	-0.31	0.70%	(21.50)
BHP AU Equity	(389)	6,689	34.21	32.33	-4.91	1.19%	54.97
BHP US Equity	(296)	6,839	67.65	64.84	-4.31	1.00%	78.16
BIIB US Equity	354	1,066	245.93	327.59	22.48	1.48%	(81.04)
BIL SJ Equity	76	(2,643)		#N/A N/A	2.42	1.19%	
BK US Equity	670	6,515	32.16	35.47	11.89	0.87%	88.50
BLK US Equity	118	1,171	274.17	301.85	12.66	0.80%	4.85
BLT LN Equity	13	(3,166)	29.93	29.81	0.35	1.14%	(50.78)
BMO CN Equity	(38)	8,370	65.44	65.15	-0.80	0.56%	43.21
BMW GR Equity	1,183	5,076	98.63	121.62	18.66	1.25%	76.02
BMV US Equity	6,610	13,669	35.71	52.98	41.12	1.18%	(308.69)
BN FP Equity	115	(3,684)	70.54	68.34	4.35	0.72%	(17.39)
BNP FP Equity	1,512	5,498	61.78	78.77	22.64	1.21%	91.48
BNS CN Equity	21	5,030	57.60	57.85	0.71	0.60%	23.95
BP/ LN Equity	(51)	9,797	7.76	7.72	-0.86	0.60%	(25.43)
BRK/B US Equity	613	11,056	118.69	125.26	8.17	0.68%	116.95
BSBR US Equity	1,442	(8,171)	6.18	5.09	12.68	1.39%	(101.31)
BUD US Equity	(22)	6,846	102.05	101.73	-0.36	0.86%	111.50
BX US Equity	357	2,976	30.31	33.95	11.51	1.04%	30.46
C US Equity	65	2,835	49.23	50.36	2.24	1.03%	24.01
CA FP Equity	467	2,976	32.90	38.05	15.11	1.04%	31.42
CAT US Equity	1,208	12,179	88.47	97.25	15.44	0.64%	195.64
CBA AU Equity	90	8,462	67.92	68.64	1.40	0.76%	72.36
CBS US Equity	437	1,267	49.35	66.38	41.09	0.84%	7.88
CCL US Equity	846	7,821	36.20	40.12	12.19	0.89%	70.43
CELG US Equity	5,126	7,253	85.54	145.98	54.92	1.29%	(355.15)
CFR VX Equity	(56)	954	99.11	93.64	-6.49	0.90%	14.14
CL US Equity	1,470	18,685	58.99	63.63	14.89	0.53%	64.35
CM CN Equity	335	8,334	82.53	85.85	6.92	0.58%	31.06
CMCSA US Equity	4,217	17,408	40.65	50.49	27.92	0.87%	1.67
CMCSK US Equity	6,567	18,900	36.26	48.86	38.76	0.90%	(103.04)
CNI US Equity	1,096	12,873	51.38	55.75	14.27	0.60%	(44.88)
CNQ CN Equity	316	7,768	35.76	37.22	4.59	0.89%	89.06
CNR CN Equity	1,074	12,425	51.30	55.73	13.90	0.62%	(62.74)
COF US Equity	737	6,077	67.68	75.90	13.11	0.93%	194.45
COP US Equity	(136)	(7,980)	66.64	67.78	-3.36	0.51%	0.13
COST US Equity	(88)	6,321	115.70	114.12	-2.43	0.57%	70.06
COV LN Equity	183	2,442		#N/A N/A	22.97	0.33%	
COV US Equity	710	7,080	64.09	70.52	16.54	0.61%	22.28
CRM US Equity	24	2,054	56.89	57.54	0.89	1.30%	(47.01)
CS FP Equity	1,892	5,387	19.39	26.20	32.15	1.09%	60.93
CSCO US Equity	2	(4,977)	21.79	21.78	0.07	0.71%	15.61
CSX US Equity	1,366	8,914	25.07	28.92	23.01	0.67%	90.56
CVE CN Equity	576	(10,449)	28.70	27.11	7.09	0.78%	(242.86)
CVS US Equity	1,983	11,457	63.69	74.71	28.68	0.60%	159.49
CVX US Equity	(302)	(8,207)	112.39	116.52	-6.47	0.57%	(69.94)
D US Equity	2,103	12,240	60.05	70.37	23.44	0.73%	156.75

DAI GR Equity	6,462	13,908	62.20	91.11	36.82	1.26%	204.22
DBK GR Equity	(0)	(1,635)	44.77	44.78	-0.02	1.21%	(6.42)
DD US Equity	2,877	12,527	54.64	67.19	36.84	0.62%	186.67
DDAIF US Equity	3,687	8,377	63.20	91.02	33.82	1.30%	116.78
DE US Equity	321	8,122	85.65	89.04	6.27	0.63%	138.47
DELL US Equity	(3)	8,073		#N/A N/A	-0.57	0.07%	
DG FP Equity	4,263	9,889	51.34	73.46	47.11	0.91%	(11.13)
DGE LN Equity	(13)	505	30.49	29.72	-1.18	2.20%	5.42
DHR US Equity	4,039	14,097	58.57	75.35	49.04	0.58%	182.98
DIS US Equity	1,809	9,908	68.36	80.85	21.86	0.84%	21.87
DISCA US Equity	116	6,387	83.32	84.83	2.12	0.86%	86.66
DNB NO Equity	1,164	9,735	15.77	17.66	16.48	0.73%	41.08
DOW US Equity	2,629	7,028	36.68	50.39	54.84	0.68%	73.21
DPW GR Equity	141	547	28.24	35.52	20.59	1.25%	9.77
DTE GR Equity	4,102	13,640	12.22	15.89	26.13	1.15%	213.54
DTV US Equity	2,162	10,622	61.97	74.59	27.82	0.73%	(205.85)
DUK US Equity	22	(8,822)	69.60	69.43	0.51	0.49%	(75.66)
DVN US Equity	226	8,965	62.42	64.00	4.00	0.63%	98.18
EBAY US Equity	352	6,678	54.29	57.15	6.64	0.79%	14.99
ECL US Equity	487	9,210	105.22	110.78	8.43	0.63%	85.42
EDF FP Equity	6,260	9,189	23.45	39.42	69.66	0.98%	87.90
EMC US Equity	1,118	10,647	25.28	27.94	15.37	0.68%	57.68
EMR US Equity	(37)	(1,571)	63.86	65.39	-3.41	0.70%	(45.67)
ENB CN Equity	20	6,351	44.29	44.43	0.50	0.64%	32.75
ENEL IM Equity	2,264	7,620	4.33	5.62	27.12	1.10%	(32.07)
ENI IM Equity	251	7,309	23.75	24.57	4.53	0.76%	119.92
EOAN GR Equity	39	2,996	18.77	19.01	1.42	0.92%	36.95
EOG US Equity	1,825	5,665	144.55	191.11	41.94	0.77%	66.71
EPD US Equity	1,088	12,049	63.14	68.85	16.54	0.55%	42.31
ERICB SS Equity	388	6,004	12.27	13.06	7.11	0.91%	38.11
ESRX US Equity	1,581	9,815	66.69	77.43	22.24	0.72%	(64.87)
ETN US Equity	48	5,260	72.48	73.14	0.99	0.92%	45.84
F US Equity	(180)	(3,621)	14.82	15.55	-6.93	0.72%	(14.17)
FB US Equity	1,382	2,630	44.06	67.20	40.90	1.28%	(12.55)
FCX US Equity	(29)	(959)	31.11	32.04	-2.42	1.24%	(36.23)
FDX US Equity	701	5,338	120.94	136.82	20.49	0.64%	17.81
FOX US Equity	(32)	5,624	32.30	32.11	-0.75	0.77%	48.09
FOXA US Equity	(24)	5,673	33.15	33.01	-0.53	0.79%	38.65
FP FP Equity	818	11,013	60.83	65.34	9.65	0.77%	117.93
G IM Equity	156	4,486	21.32	22.06	4.03	0.86%	(23.86)
GE US Equity	1,891	13,140	22.32	25.53	17.21	0.84%	184.83
GILD US Equity	28,142	13,861	24.02	72.80	170.93	1.19%	(1,466.25)
GIS US Equity	591	13,333	49.12	51.29	7.64	0.58%	87.36
GLE FP Equity	813	3,248	49.51	61.90	18.88	1.33%	0.63
GLEN LN Equity	197	(4,255)	5.26	5.02	3.06	1.51%	(49.54)
GLW US Equity	2,366	11,376	16.17	19.54	25.91	0.80%	94.55
GM US Equity	(1)	(1,038)	35.03	35.05	-0.05	1.14%	(3.25)

GOOG US Equity	4,863	12,660	862.28	1,193.54	68.49	0.56%	(112.12)
GS US Equity	7,112	13,671	110.98	168.71	63.13	0.82%	(55.14)
GSK LN Equity	120	5,707	26.22	26.77	3.00	0.70%	(15.52)
GSZ FP Equity	789	8,189	24.60	26.97	8.22	1.17%	25.27
HAL US Equity	1,146	5,408	48.07	58.26	21.91	0.97%	125.11
HD US Equity	2,833	13,333	66.67	80.83	31.53	0.67%	170.49
HMB SS Equity	574	6,110	40.79	44.62	10.03	0.94%	35.19
HON US Equity	6,308	11,930	61.10	93.41	93.00	0.57%	113.86
HPQ US Equity	1,902	7,393	25.45	32.00	24.53	1.05%	8.52
HSBA LN Equity	(26)	(4,180)	9.90	9.96	-0.67	0.94%	(75.88)
IBE SM Equity	1,667	7,382	5.54	6.79	39.39	0.57%	22.45
IBM US Equity	(68)	(5,036)	184.74	187.23	-2.31	0.58%	(5.49)
IMT LN Equity	1,309	10,924	35.95	40.25	12.88	0.93%	115.28
INTC US Equity	631	10,452	23.90	25.34	10.77	0.56%	(14.06)
ISP IM Equity	3,711	5,699	1.93	3.19	54.01	1.21%	178.46
ITUB US Equity	136	(5,909)	13.81	13.49	1.63	1.42%	(94.28)
ITUB4 BZ Equity	94	(6,366)	13.74	13.54	1.08	1.38%	(96.04)
ITW US Equity	2,691	14,011	67.84	80.86	30.46	0.63%	71.25
ITX SM Equity	(38)	(4,597)	147.96	149.18	-0.78	1.07%	(57.10)
JCI US Equity	2,263	5,930	34.13	47.15	42.51	0.90%	40.67
JNJ US Equity	4,707	12,994	69.83	95.12	69.02	0.52%	252.06
JPM US Equity	1,343	8,516	52.29	60.53	17.61	0.90%	111.69
KMB US Equity	311	7,934	106.69	110.87	6.07	0.65%	71.35
KMI US Equity	762	(8,600)	34.31	31.27	11.92	0.74%	(9.11)
KO US Equity	47	(6,962)	38.83	38.57	1.36	0.49%	(53.06)
LBTYA US Equity	(25)	2,272	84.92	84.01	-1.12	0.96%	13.53
LBTYK US Equity	98	1,975	78.04	81.89	5.88	0.84%	13.58
LIN GR Equity	(83)	8,087	198.01	196.00	-1.25	0.82%	93.66
LLOY LN Equity	3,127	7,073	0.89	1.29	46.92	0.94%	(44.10)
LLY US Equity	(23)	2,868	58.84	58.38	-0.94	0.84%	(5.65)
LMT US Equity	601	2,016	122.48	159.00	36.11	0.83%	(19.05)
LNKD US Equity	17	(771)	203.55	199.10	1.15	1.89%	20.93
LOW US Equity	184	7,829	48.41	49.54	2.95	0.80%	9.25
LVS US Equity	2,247	6,808	61.33	81.57	34.12	0.97%	5.70
LYB US Equity	1,201	2,297	59.29	90.28	69.10	0.76%	6.64
MA US Equity	11,468	17,711	46.99	77.42	82.66	0.78%	(343.41)
MAERSKB DC Equity	5,556	14,148	8,212.58	11,437.54	32.21	1.22%	347.34
MC FP Equity	(103)	3,466	183.27	177.97	-4.12	0.72%	34.86
MCD US Equity	(84)	(5,579)	94.88	96.30	-3.03	0.50%	19.10
MCK US Equity	244	2,181	164.92	183.41	16.16	0.69%	(13.36)
MDLZ US Equity	2,663	13,641	28.68	34.28	35.23	0.55%	51.91
MDT US Equity	7,719	20,811	43.22	59.25	56.73	0.65%	(145.19)
MET US Equity	1,609	7,556	44.37	53.81	22.48	0.95%	42.45
MFC CN Equity	4,455	8,003	12.38	19.26	65.46	0.85%	103.08
MHS US Equity	1,862	13,445		#N/A N/A	12.27	1.13%	
MMM US Equity	8,061	21,331	96.89	133.51	65.89	0.57%	305.29
MO US Equity	95	6,937	36.13	36.62	2.27	0.60%	83.67

MON US Equity	872	11,917	106.02	113.77	11.11	0.66%	24.47
MOS US Equity	-	-		48.83		0.82%	-
MRK US Equity	1,186	11,769	50.18	55.24	14.65	0.69%	(64.82)
MS US Equity	305	1,649	27.57	32.67	17.23	1.07%	3.31
MSFT US Equity	1,165	7,675	35.11	40.45	19.67	0.77%	60.59
MUV2 GR Equity	462	6,116	197.70	212.64	10.89	0.69%	79.90
NAB AU Equity	70	7,534	31.14	31.43	1.10	0.84%	50.17
NCM AU Equity	-	-		9.71		1.98%	-
NEE US Equity	4,454	14,649	72.62	94.70	43.39	0.70%	327.14
NEM US Equity	2,197	(7,392)	34.95	24.56	18.35	1.62%	68.98
NESN VX Equity	521	9,821	69.64	73.33	8.97	0.59%	62.50
NG/ LN Equity	1,768	12,114	11.82	13.55	22.88	0.64%	49.04
NKE US Equity	785	5,145	66.10	76.19	16.76	0.91%	(204.38)
NOK US Equity	3,771	4,498	3.96	7.29	65.81	1.27%	(195.67)
NOV US Equity	(41)	3,177	75.54	74.57	-1.47	0.88%	30.86
NOVN VX Equity	5,234	18,291	63.81	82.06	35.98	0.80%	316.24
NOVOB DC Equity	960	9,444	40.35	44.45	9.91	1.03%	(236.64)
NSC US Equity	1,966	9,694	80.64	97.00	28.65	0.71%	28.56
NVS US Equity	4,031	15,510	65.07	81.98	34.58	0.75%	198.03
OGXP3 BZ Equity	5,052	(5,180)	4.20	0.10	31.30	3.12%	-
OR FP Equity	25	(2,275)	161.41	159.62	1.20	0.92%	0.56
ORA FP Equity	543	5,434	12.87	14.15	6.76	1.48%	110.98
ORCL US Equity	1,032	7,533	33.38	37.96	20.23	0.68%	(77.73)
OXY US Equity	(77)	7,355	95.03	94.04	-1.22	0.86%	125.79
PBR US Equity	377	(2,814)	13.30	11.52	8.45	1.59%	(31.79)
PBR/A US Equity	398	(2,795)	13.87	11.90	8.98	1.58%	(26.60)
PCLN US Equity	1,039	3,043	956.05	1,282.54	28.09	1.22%	(26.34)
PCP US Equity	2,781	13,710	212.47	255.56	26.12	0.78%	91.71
PEP US Equity	22	4,644	81.78	82.16	0.73	0.64%	29.81
PETR3 BZ Equity	418	(2,923)	6.70	5.74	8.63	1.66%	(9.27)
PETR4 BZ Equity	474	(3,123)	7.02	5.96	9.31	1.63%	(7.08)
PFE US Equity	4,937	21,828	26.10	32.01	34.50	0.66%	108.65
PG US Equity	92	4,762	77.33	78.83	3.12	0.62%	19.80
PHIA NA Equity	-	-		33.46		1.05%	-
PM US Equity	527	(10,166)	85.47	81.04	7.61	0.68%	(133.85)
PNC US Equity	1,250	8,425	75.96	87.23	19.42	0.76%	111.40
POT CN Equity	-	962	34.52	34.52	0.00	0.67%	0.38
POT US Equity	-	962	34.57	34.57	0.00	0.68%	2.37
PRU LN Equity	7,777	10,521	12.76	22.20	76.17	0.97%	15.84
PSA US Equity	630	9,413	158.54	169.14	10.69	0.63%	157.46
PSX US Equity	1,282	6,030	64.65	78.39	23.18	0.92%	4.82
PX US Equity	2,801	16,340	113.54	133.01	33.74	0.51%	92.23
QCOM US Equity	2,144	12,547	66.83	78.25	22.70	0.75%	58.27
QQQ US Equity	6,154	19,920	68.46	89.61	62.94	0.49%	(166.07)
RAI US Equity	213	6,737	52.22	53.88	2.65	1.19%	75.94
RDS/A US Equity	(108)	4,217	73.23	71.40	-3.96	0.65%	20.81
RDS/B US Equity	(5)	5,192	75.80	75.73	-0.14	0.64%	23.08

RDSA LN Equity	131	4,065	34.51	35.62	5.29	0.61%	21.81
RDSA NA Equity	(99)	4,084	36.61	35.74	-4.07	0.60%	30.12
RDSB LN Equity	63	4,580	37.36	37.87	2.06	0.66%	33.75
REGN US Equity	312	6,240	302.78	317.92	3.09	1.62%	(219.02)
RIO AU Equity	4	(2,870)	55.84	55.76	0.12	1.27%	(41.84)
RIO LN Equity	(155)	4,599	54.66	52.88	-2.54	1.32%	95.94
RIO US Equity	(119)	4,934	54.01	52.74	-1.70	1.42%	82.92
ROG VX Equity	6,881	17,035	212.78	298.74	54.17	0.75%	290.01
RY CN Equity	(54)	4,764	65.12	64.38	-2.27	0.50%	20.90
SAB LN Equity	(111)	6,565	47.46	46.67	-2.13	0.79%	77.65
SAN FP Equity	61	(6,174)	103.67	102.64	1.07	0.92%	(146.47)
SAN SM Equity	568	7,256	8.35	9.00	9.11	0.86%	60.26
SAN US Equity	464	5,315	8.28	9.00	9.32	0.94%	19.13
SAP GR Equity	(94)	2,995	80.18	77.75	-3.49	0.90%	46.35
SAP US Equity	(102)	3,228	80.22	77.77	-3.51	0.90%	46.91
SBUX US Equity	130	4,053	75.03	77.45	3.64	0.88%	47.92
SGO FP Equity	2,479	7,836	44.08	58.03	25.86	1.22%	68.91
SI US Equity	763	4,504	114.69	134.11	16.55	1.02%	91.60
SIE GR Equity	917	5,345	114.81	134.51	17.58	0.98%	133.30
SLB US Equity	1,044	6,528	79.94	92.73	21.42	0.75%	148.77
SMSN LI Equity	635	(7,260)	644.51	588.14	9.79	0.89%	(28.64)
SO US Equity	2	3,589	43.00	43.02	0.08	0.55%	41.59
SPG US Equity	12	1,795	160.18	161.29	1.09	0.64%	22.61
SREN VX Equity	1,469	10,006	80.46	92.27	18.04	0.81%	68.83
STAN LN Equity	587	(5,786)	22.05	19.81	10.18	1.00%	(95.35)
STL NO Equity	548	8,306	25.81	27.52	7.62	0.87%	140.22
STT US Equity	(55)	(1,131)	65.84	69.05	-4.55	1.07%	(20.52)
SU CN Equity	(3)	(767)	32.45	32.58	-0.79	0.50%	(3.02)
SU FP Equity	343	6,518	84.31	88.75	4.87	1.08%	174.19
SU US Equity	(15)	737	33.28	32.62	-4.04	0.50%	4.44
SWEDA SS Equity	462	6,088	24.78	26.66	6.63	1.15%	(42.13)
SYNN VX Equity	(144)	(8,069)	359.52	365.95	-2.43	0.74%	(52.40)
T US Equity	(50)	(8,928)	34.20	34.39	-0.86	0.66%	(152.68)
TD CN Equity	139	8,245	45.38	46.14	3.09	0.54%	20.87
TEF SM Equity	(42)	3,631	15.62	15.45	-1.45	0.79%	18.57
TEF US Equity	(45)	3,406	15.55	15.35	-1.53	0.85%	6.74
TGT US Equity	660	(10,717)	63.57	59.66	7.07	0.87%	(12.62)
TJX US Equity	3,142	9,492	46.31	61.64	55.64	0.59%	198.82
TLS AU Equity	(47)	6,561	4.59	4.55	-1.14	0.63%	27.30
TLSN SS Equity	(5)	4,427	7.59	7.58	-0.13	0.85%	35.39
TM US Equity	468	(6,829)	115.81	107.88	8.42	0.81%	(46.21)
TMO US Equity	9,644	10,218	63.59	123.60	134.41	0.70%	14.26
TOT US Equity	510	5,823	59.06	64.23	10.78	0.81%	30.65
TRP CN Equity	(164)	(6,953)	43.75	44.78	-3.87	0.61%	(36.70)
TRV US Equity	8	4,763	83.58	83.72	0.28	0.60%	33.07
TSCO LN Equity	1,114	(7,398)	5.65	4.80	13.92	1.08%	53.37
TWC US Equity	762	5,234	120.22	137.73	15.92	0.91%	(19.29)

TWX US Equity	30	7,395	66.41	66.67	0.58	0.70%	1.33
TXN US Equity	4,263	12,205	34.93	47.13	44.39	0.79%	219.36
TYC US Equity	11,208	24,080	29.17	42.74	71.05	0.66%	326.21
UBS US Equity	283	5,489	19.43	20.44	5.57	0.92%	(82.10)
UBSN VX Equity	338	5,158	19.51	20.79	7.13	0.92%	28.38
UCG IM Equity	3,336	5,391	5.58	9.04	36.70	1.69%	46.60
ULVR LN Equity	(27)	(3,892)	39.50	39.78	-0.94	0.75%	(68.12)
UNA NA Equity	(103)	(6,295)	38.14	38.76	-2.38	0.69%	(101.46)
UNH US Equity	2,812	10,037	64.08	82.03	29.91	0.94%	142.76
UNP US Equity	1,663	11,765	164.96	188.28	19.55	0.72%	16.74
UPS US Equity	3,213	14,806	79.87	97.21	41.06	0.53%	106.25
USB US Equity	3,456	14,238	34.71	43.14	39.90	0.61%	134.19
UTX US Equity	6,198	15,190	82.05	115.53	65.30	0.62%	344.13
V US Equity	7,140	7,870	118.43	225.88	127.50	0.71%	248.30
VALE US Equity	513	(3,908)	15.08	13.10	10.33	1.27%	(112.64)
VALE3 BZ Equity	276	(4,586)	13.94	13.10	4.27	1.41%	(104.01)
VIAB US Equity	4,203	9,272	60.42	87.80	64.93	0.70%	38.91
VIV FP Equity	115	2,668	26.19	27.32	5.02	0.86%	12.08
VMW US Equity	1,081	4,582	88.45	109.33	19.12	1.23%	(51.72)
VOD LN Equity	167	(2,998)	3.98	3.75	3.51	1.59%	(13.55)
VOD US Equity	169	(2,668)	39.90	37.37	3.95	1.60%	0.06
VOW3 GR Equity	57	655	228.75	248.49	6.01	1.44%	1.40
VRX CN Equity	782	1,611	92.95	138.09	38.99	1.25%	(44.40)
VRX US Equity	883	1,880	93.20	137.00	39.47	1.19%	(72.86)
VTI US Equity	669	5,134	86.91	98.23	28.96	0.45%	21.29
VWO US Equity	261	(7,247)	40.33	38.88	3.98	0.91%	(119.88)
VZ US Equity	138	(6,121)	48.12	47.03	2.97	0.76%	(16.73)
WBC AU Equity	95	5,265	29.97	30.51	2.07	0.87%	34.14
WES AU Equity	(193)	8,616	38.63	37.78	-3.26	0.69%	10.36
WFC US Equity	3,239	11,232	38.43	49.51	43.23	0.67%	206.87
WLP US Equity	3,634	10,369	74.31	100.36	37.50	0.93%	89.69
WMT US Equity	98	4,005	74.59	76.42	3.68	0.67%	76.20
WOW AU Equity	(259)	(6,932)	31.30	32.47	-4.64	0.80%	(52.02)
XOM US Equity	439	10,902	91.29	94.96			78.02
XTA LN Equity	(36)	(2,238)		#N/A N/A	-0.72	2.21%	
YHOO US Equity	309	1,282	30.64	38.03	20.18	1.20%	(1.18)
YUM US Equity	174	7,151	73.86	75.65	4.15	0.59%	51.98
ZURN VX Equity	172	6,394	291.95	299.81	3.98	0.68%	56.26

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	17,574	62,272	1,455.70	1,866.52	58.39	0.48%	(234.16)
NDX Index	13,553	46,686	2,831.19	3,653.07	47.17	0.62%	(666.96)
RTY Index	14,957	39,938	868.48	1,193.73	54.50	0.69%	(239.75)

SPTSX Index	56	19,447	12,764.15	12,800.93	0.66	0.44%	37.61
MEXBOL Index	964	(26,146)	3,142.70	3,026.79	3.72	0.99%	(365.97)
IBOV Index	1,938	(22,524)	22,321.92	20,401.71	6.40	1.34%	(84.68)
MERVAL Index	(229)	5,530	794.98	763.34	-2.59	1.60%	101.58
UKX Index	2,053	39,963	10,288.22	10,816.71	7.77	0.66%	86.94
DAX Index	7,876	36,674	10,610.77	12,889.52	22.22	0.97%	286.13
CAC Index	1,267	20,042	5,625.44	5,980.95	8.26	0.77%	65.72
IBEX Index	7,939	39,644	11,555.30	13,869.26	23.63	0.85%	(61.06)
SMI Index	6,289	44,078	8,219.62	9,392.43	23.57	0.61%	262.74
FTSEMIB Index	6,354	25,266	23,118.99	28,933.30	27.80	0.90%	(139.89)
PSI20 Index	6,886	24,289	8,026.78	10,302.37	24.37	1.16%	(10.96)
ISEQ Index	23,932	40,099	4,246.25	6,780.56	60.61	0.98%	357.66
ICEXI Index	3,952	37,337	6.63	7.33	21.86	0.48%	(115.10)
AEX Index	4,854	42,240	484.27	539.92	15.16	0.76%	130.11
BEL20 Index	7,853	44,003	3,610.75	4,255.18	22.37	0.80%	201.99
LUXXX Index	10,300	39,715	1,655.49	2,084.84	36.28	0.71%	187.64
KFX Index	9,360	38,048	100.82	125.62	24.69	1.00%	(415.96)
HEX Index	6,727	40,933	8,513.92	9,913.16	18.75	0.88%	(223.10)
OMX Index	2,276	23,118	191.41	210.26	10.09	0.98%	(51.11)
ATX Index	266	7,818	3,301.54	3,413.82	3.04	1.12%	21.40
ASE Index	7,997	17,693	1,264.38	1,835.82	38.04	1.19%	(579.92)
OSEBX Index	1,907	22,138	84.29	91.55	12.01	0.72%	285.11
INDEXCF Index	2,369	(26,563)	39.61	36.07	4.83	1.85%	299.01
TOP40 Index	(471)	25,595		#N/A N/A	-2.04	0.90%	
SENSEX Index	15	15,120	356.76	357.11	0.13	0.76%	65.07
NKY Index	(89)	9,097		#N/A N/A	-0.87	1.13%	
HSI Index	(4)	(10,516)	2,762.19	2,763.21	-0.05	0.81%	(135.37)
SHCOMP Index	1,537	(33,700)	344.53	328.82	4.88	0.93%	(959.90)
KOSPI Index	(184)	16,618	1.81	1.79	-1.51	0.73%	150.33
AS51 Index	43	14,469	4,842.07	4,856.59	0.41	0.74%	211.47
STBCNZL Index	32,687	73,231	458.95	663.81	97.40	0.46%	(749.38)
EEM US Equity	267	(6,119)	40.76	38.98	4.66	0.94%	(39.56)
IYR US Equity	7	1,686	67.67	67.95	0.96	0.43%	13.81
MDY US Equity	5,170	14,269	184.03	250.70	69.61	0.52%	(78.00)
JNK US Equity	(18)	5,353	41.26	41.12	-1.77	0.20%	(5.18)
XLF US Equity	5,966	13,610	15.57	22.40	72.06	0.61%	(69.67)
XLU US Equity	404	8,406	38.65	40.51	8.63	0.56%	(6.52)
XLK US Equity	2,301	12,860	30.80	36.31	31.70	0.56%	(140.65)
XLI US Equity	5,685	16,147	38.20	51.65	56.72	0.62%	(92.60)
XLP US Equity	191	9,113	41.63	42.50	4.72	0.44%	(52.25)
XLY US Equity	8,336	20,539	46.72	65.68	78.61	0.52%	(274.34)
XLE US Equity	143	7,366	85.40	87.06	3.17	0.61%	(16.35)
XLB US Equity	3,893	14,930	37.57	47.37	41.84	0.62%	(153.71)
XLV US Equity	12,097	24,346	38.87	58.18	74.58	0.67%	(784.50)
SXXP Index	5,622	43,407	400.51	452.38	18.51	0.70%	103.58
SXAP Index	9,462	28,526	520.28	692.86	28.31	1.17%	51.63
SXKP Index	4,710	47,032	366.14	402.80	12.21	0.82%	(6.60)

SX6P Index	6,276	34,738	353.52	417.38	25.45	0.71%	76.94
SXEP Index	798	29,339	441.65	453.67	4.34	0.63%	226.23
SXIP Index	11,204	28,923	222.31	308.42	49.08	0.79%	(256.76)
SXNP Index	4,719	28,384	482.69	562.95	20.36	0.82%	70.86
SX3P Index	(72)	18,170	662.19	659.57	-0.70	0.56%	147.08
SXDP Index	23,267	61,075	609.16	841.22	54.67	0.70%	180.09
SX4P Index	2,762	25,840	917.36	1,015.43	11.30	0.95%	337.49
SX8P Index	2,604	17,778	343.07	393.32	18.25	0.80%	50.33
SXOP Index	9,544	40,520	380.28	469.85	26.11	0.90%	(152.25)
SXQP Index	(551)	26,331	793.36	777.09	-2.92	0.72%	(27.99)
SXRP Index	(85)	17,603	434.80	432.70	-0.68	0.72%	11.31
SXMP Index	10,831	35,766	261.12	340.20	42.96	0.70%	(3.76)
SXTP Index	21,822	39,247	172.05	267.71	68.38	0.81%	128.38
SX7E Index	5,838	18,886	159.85	209.26	29.61	1.04%	(89.34)
SX5E Index	6,090	40,148	3,709.25	4,271.92	19.91	0.76%	177.54
SPGSCITR Index	(3)	(17,320)	4,911.08	4,911.93	-0.03	0.52%	(41.88)
XAG Curncy	2,165	(20,150)	22.78	20.33	9.66	1.11%	(79.75)
CO1 Comdty	448	(24,622)	108.90	106.92	2.82	0.64%	(110.69)
CL1 Comdty	81	29,347	99.19	99.46	0.34	0.83%	8.88
NG1 Comdty	2,403	16,608	3.77	4.31	4.30	3.36%	(243.68)
XAU Comdty	(93)	7,191	99.78	98.51	-1.75	0.74%	(2.88)
IBOXHY Index	2,808	53,418	220.12	231.69	49.41	0.11%	55.73
US_TSY CREDIT	(21)	(36,134)	757.58	758.03	-0.45	0.13%	(32.90)
CA_TSY CREDIT	7,524	(97,153)	1,269.35	1,171.04	19.31	0.40%	(626.77)
MX_TSY CREDIT	23	(6,764)	211.75	211.03	0.98	0.35%	(51.20)
AU_TSY CREDIT	117	(37,984)	1,457.62	1,453.14	0.75	0.41%	(151.62)
JP_TSY CREDIT	756	(59,678)	822.10	811.68	4.21	0.30%	(11.17)
MY_TSY CREDIT	1,624	(92,252)	167.43	164.48	5.46	0.32%	476.99
SG_TSY CREDIT	1,360	(95,749)	219.11	216.00	6.55	0.22%	(162.12)
AT_TSY CREDIT	2,968	72,913	356.44	370.95	12.54	0.32%	104.47
BE_TSY CREDIT	4,091	75,235	476.07	501.96	17.47	0.31%	172.63
FI_TSY CREDIT	2,803	74,240	347.46	360.58	12.00	0.31%	79.14
FR_TSY CREDIT	3,363	74,045	1,674.72	1,750.78	14.62	0.31%	149.29
DE_TSY CREDIT	2,325	74,397	1,240.95	1,279.74	9.89	0.32%	43.79
IE_TSY CREDIT	30,545	78,270	336.92	468.41	141.40	0.28%	76.72
IT_TSY CREDIT	7,794	54,111	1,612.72	1,845.02	40.47	0.36%	93.08
NL_TSY CREDIT	2,779	76,341	1,325.77	1,374.03	11.54	0.32%	94.55
ES_TSY CREDIT	10,122	50,187	392.28	471.40	56.62	0.36%	80.71
DK_TSY CREDIT	2,460	67,396	729.23	755.85	10.28	0.36%	32.36
NO_TSY CREDIT	(213)	16,289	341.41	337.01	-3.41	0.38%	14.80
PL_TSY CREDIT	902	22,143	420.32	437.44	9.29	0.44%	39.58
ZA_TSY CREDIT	1,558	(33,149)	83.13	79.22	6.17	0.76%	(193.85)
SE_TSY CREDIT	(465)	46,461	471.11	466.44	-3.14	0.32%	(158.21)
CH_TSY CREDIT	3,289	65,265	1,004.77	1,055.41	14.82	0.34%	(9.09)
GB_TSY CREDIT	190	56,841	1,489.15	1,494.14	0.97	0.34%	68.41