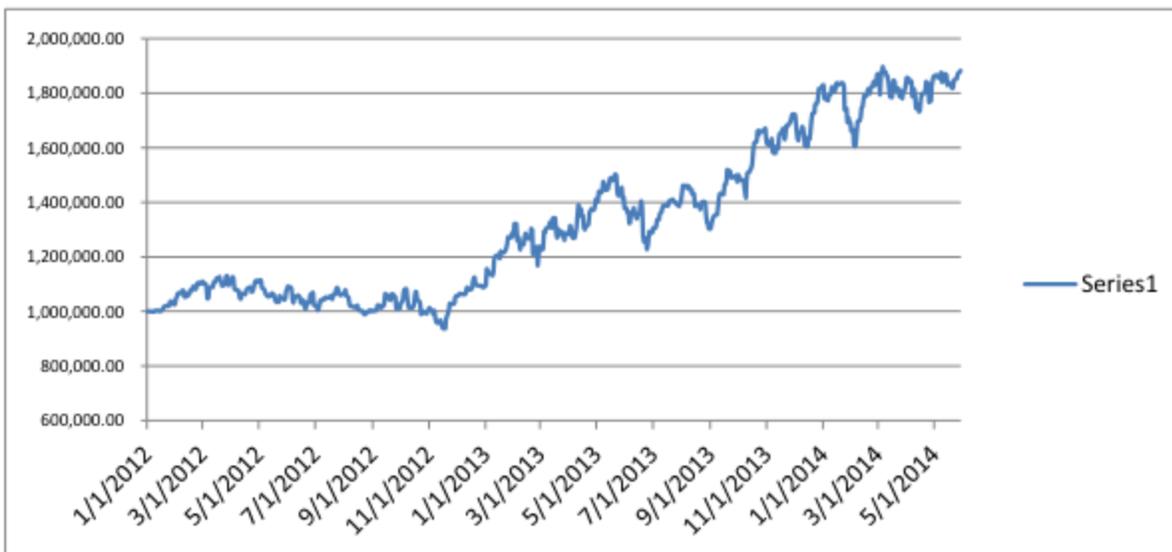


Current Date:	5/29/2014	Change on Day:	0.39%
Total Return since 1/1/12:	88.27%	MSCI World Change on Day	0.42%
T12M Return:	32.58%	No of Positions (+MTM) on Day	261
T90 Day Return:	0.79%	No of Positions (-MTM) on Day	150
T30 Day Return:	2.11%	Current No. of Positions:	435
Current Long Exposure @ Cost:	5,710,793	Current Leverage (Gross Exposures):	3.25
Current Short Exposure @ Cost:	(413,335)		
Net Exposure:	5,297,458		
Starting Capital:	1,000,000		
Current NAV:	1,882,652		

Key Metrics

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval
Win Ratio:	40% - 50% historically
T24M (+) NAV Days	53%
T24M Avg. Daily NAV (+) Change	0.99%
T24M Avg. Daily NAV (-) Change	-0.91%
Target Vol-Adj. Risk Listed Equities	50.00%
Target Vol-Adj. Risk Global Macro	50.00%
Targeted Max Loss (ex-Leverage)	10.00%
Leverage Target At Inception:	2X
Notes on Leverage:	We implement leverage of 2X, in other words at inception we upsize our positions by a factor two times greater than our volatility adjusted position sizing. Leverage levels can be customized to each investor.
T24M Sharpe Ratio:	1.18
Sharpe Since 1/1/12:	1.28
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.



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		20.97%	45 Positions		25.62%

KMI US Equity	(6,775)	0.11%	MDY US Equity	5,234	0.28%
DISCA US Equity	(6,841)	0.11%	AZN US Equity	5,381	0.29%
DUK US Equity	(6,884)	0.11%	BE_TSY CREDIT	5,395	0.29%
TGT US Equity	(8,574)	0.14%	AZN LN Equity	5,572	0.30%
CO1 Comdty	(9,568)	0.16%	JNJ US Equity	5,789	0.31%
SPGSCITR Index	(12,481)	0.20%	XLF US Equity	5,827	0.31%
XAG Curncy	(15,640)	0.26%	NVS US Equity	5,978	0.32%
INDEXCF Index	(21,271)	0.35%	AEX Index	6,138	0.33%
XAU Comdty	(23,727)	0.39%	HON US Equity	6,164	0.33%
JP_TSY CREDIT	(30,073)	0.49%	UTX US Equity	6,330	0.34%
SHCOMP Index	(34,398)	0.56%	ROG VX Equity	6,612	0.35%
SE_TSY CREDIT	(44,333)	0.72%	XLI US Equity	6,716	0.36%
BE_TSY CREDIT	79,771	1.30%	FTSEMIB Index	6,728	0.36%
AU_TSY CREDIT	81,398	1.33%	DAI GR Equity	7,238	0.38%
AT_TSY CREDIT	81,569	1.33%	ACA FP Equity	7,388	0.39%
FR_TSY CREDIT	82,246	1.34%	SXXP Index	7,411	0.39%
NL_TSY CREDIT	82,865	1.35%	NOVN VX Equity	7,543	0.40%
MX_TSY CREDIT	82,898	1.35%	SX6P Index	7,550	0.40%
DE_TSY CREDIT	84,524	1.38%	SX5E Index	7,644	0.41%
FI_TSY CREDIT	85,645	1.40%	SMI Index	7,926	0.42%
GB_TSY CREDIT	89,647	1.46%	MAERSKB DC Equity	8,223	0.44%
US_TSY CREDIT	100,443	1.64%	MDT US Equity	8,315	0.44%
MY_TSY CREDIT	103,107	1.68%	BEL20 Index	8,445	0.45%
CA_TSY CREDIT	109,559	1.79%	TMO US Equity	8,525	0.45%
			IT_TSY CREDIT	8,710	0.46%
			PRU LN Equity	8,732	0.46%
			HEX Index	8,884	0.47%
			MMM US Equity	9,914	0.53%
			DAX Index	10,075	0.54%
			IBEX Index	10,485	0.56%
			SXAP Index	10,566	0.56%
			ES_TSY CREDIT	11,019	0.59%
			SXOP Index	11,163	0.59%
			LUXXX Index	11,262	0.60%
			KFX Index	11,483	0.61%
			TYC US Equity	11,872	0.63%
			SXIP Index	11,932	0.63%
			NDX Index	11,932	0.63%
			XLV US Equity	13,005	0.69%
			ISEQ Index	18,418	0.98%

NAV Impact of MTM by Category & Exposure	
Listed Equity Long	0.259%
Listed Equity Short	-0.037%
EquityCom Long	0.215%
EquityCom Short	-0.024%
G20 Rates Long	0.171%
G20 Rates Short	-0.009%

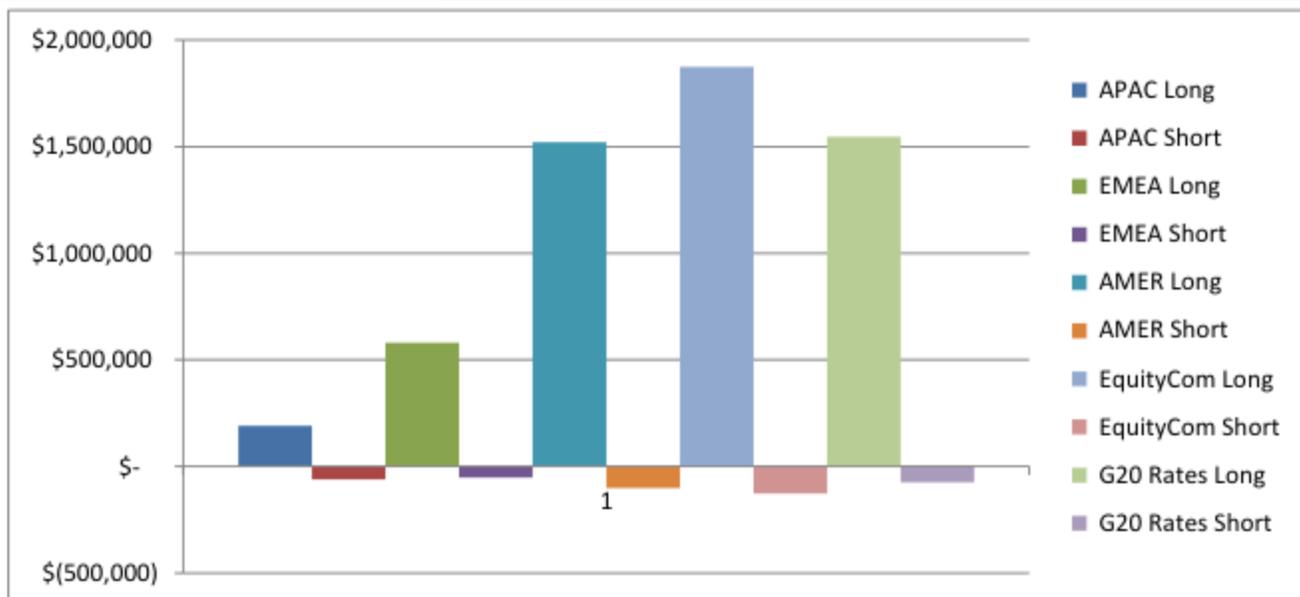
T12M Contribution to Yr/Yr NAV Change by Category	
Listed Equities	43.56%
EquityCom	48.15%
G20 Rates	8.99%

SPX Index	19,863	1.06%
SXTP Index	23,599	1.25%
SXDP Index	26,545	1.41%
IE_TSY CREDIT	32,115	1.71%
STBCNZL Index	36,710	1.95%

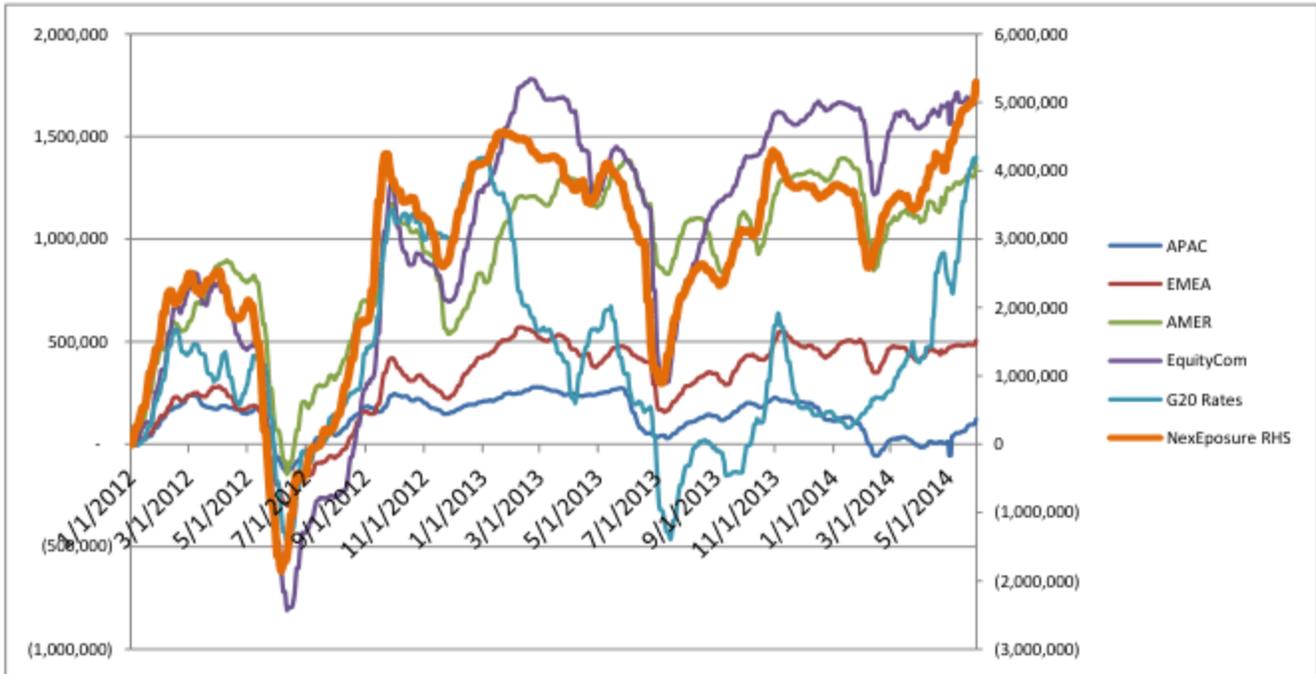
No. Names by Category

APAC Long	28
APAC Short	17
EMEA Long	71
EMEA Short	13
AMER Long	180
AMER Short	31
EquityCom Long	64
EquityCom Short	8
G20 Rates Long	21
G20 Rates Short	2
Total Long	364
Total Short	71

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



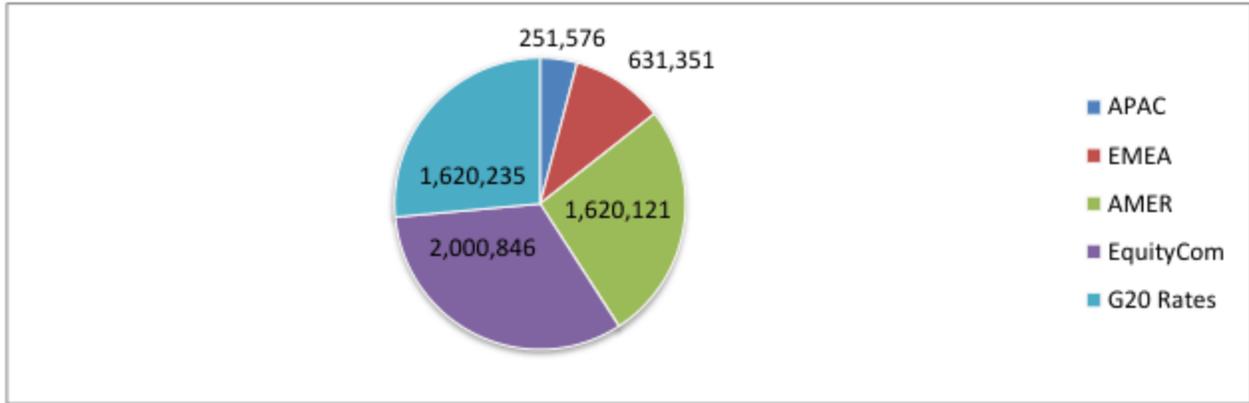
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



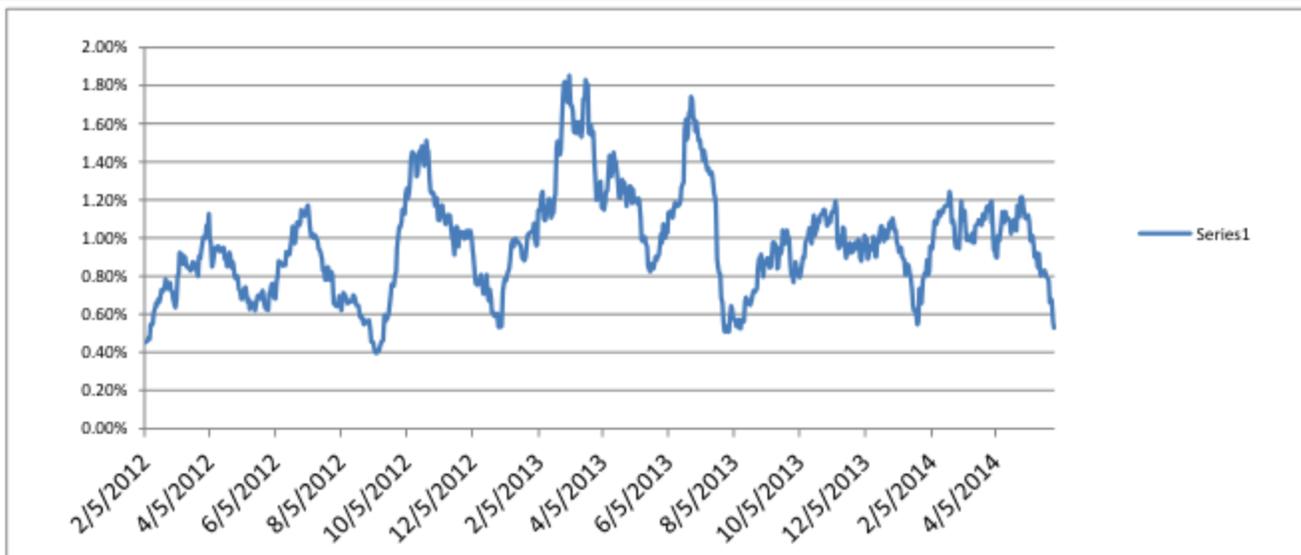
Current Gross Notional Risk by Category



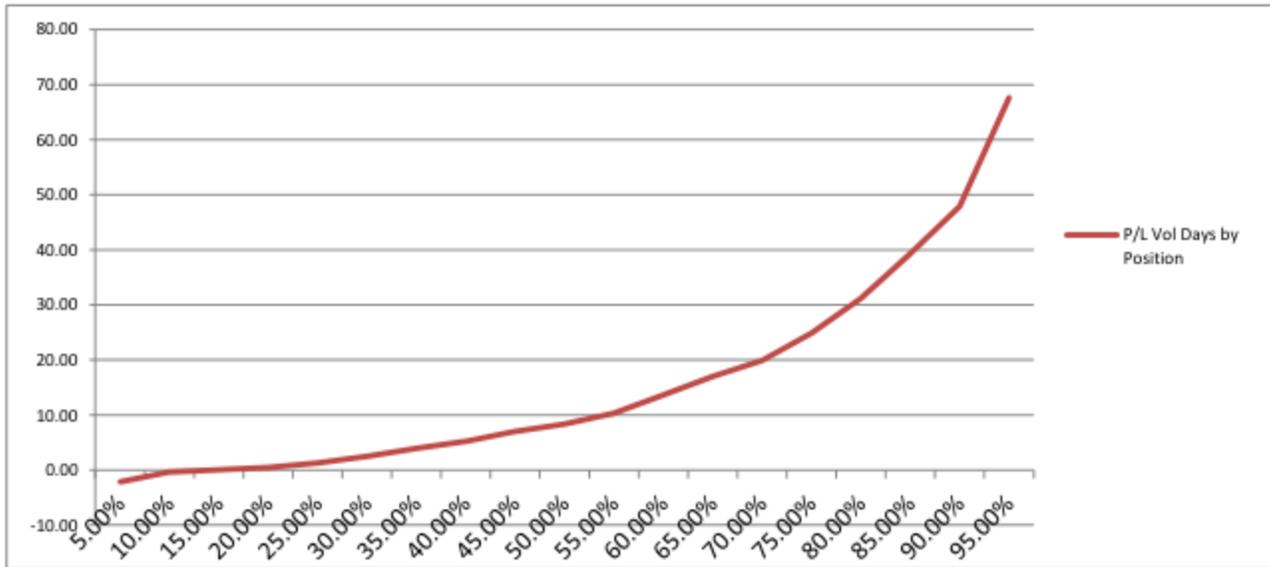
Performance Vs. MSCI World Index



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%	-17.23
5.00%	-2.13
10.00%	-0.35
15.00%	0.04
20.00%	0.46
25.00%	1.29
30.00%	2.48
35.00%	3.98
40.00%	5.25
45.00%	7.02
50.00%	8.35
55.00%	10.32
60.00%	13.67
65.00%	17.03
70.00%	19.89
75.00%	24.93
80.00%	31.20
85.00%	39.36
90.00%	47.96
95.00%	67.69
100.00%	206.08

MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	1.00%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	44.40%

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	3	2,318	58.09	58.17	0.14	0.92%	3.96
005380 KS Equity	26	3,149	224.39	226.26	0.87	0.96%	16.10
005490 KS Equity	55	(3,111)	294.20	288.99	2.04	0.87%	44.62
005930 KS Equity	100	4,464	1,399.47	1,430.66	2.46	0.91%	130.88
012330 KS Equity	835	5,584	247.00	283.94	17.32	0.86%	6.85
1 HK Equity	1,092	12,607	16.18	17.58	10.67	0.81%	233.78
1299 HK Equity	228	5,954	4.79	4.97	5.38	0.71%	14.08
13 HK Equity	848	4,897	11.40	13.38	18.76	0.92%	30.35
16 HK Equity				13.46			-
27 HK Equity	(29)	860	7.99	7.72	-2.04	1.67%	(15.21)
2914 JP Equity				33.82			-
3382 JP Equity	104	2,327	38.42	40.14	5.29	0.85%	(12.25)
4063 JP Equity	6	3,520	59.49	59.59	0.21	0.86%	(25.52)
4502 JP Equity	83	4,914	44.83	45.59	2.40	0.71%	17.53
4689 JP Equity	(3)	1,973	4.47	4.47	-0.09	1.73%	1.10
5 HK Equity	(160)	(4,127)	10.15	10.55	-5.85	0.66%	(9.05)
5108 JP Equity				35.52			-
5401 JP Equity	12	(5,599)	2.81	2.81	0.25	0.86%	27.66
6301 JP Equity	(29)	2,504	22.09	21.84	-1.17	0.97%	(14.69)
6752 JP Equity				10.71			-
6902 JP Equity				46.27			-
6954 JP Equity	536	6,864	6,392.98	171.20	9.36	0.83%	(59.51)
7201 JP Equity	(84)	(2,999)	(3,742.97)	9.10	-3.22	0.87%	(53.54)
7203 JP Equity	34	(4,207)	(5,259.85)	55.63	1.18	0.69%	(35.10)
Sharpe Since 1/1/12	1.28						(4.72)
7267 JP Equity							21.57
762 HK Equity							2.69
7751 JP Equity							8.72
8031 JP Equity							(21.25)
8058 JP Equity							2.65
8306 JP Equity							1.96
8316 JP Equity							1.31
8411 JP Equity							(5.07)
8604 JP Equity						82	59.68
8802 JP Equity	(31)	(4,927)	24.35	24.50	-0.51	1.22%	(2.48)
9020 JP Equity	2	(5,379)	75.21	75.18	0.06	0.73%	(6.11)
941 HK Equity	126	(3,782)	10.19	9.85	3.50	0.95%	(37.93)
9432 JP Equity	706	8,028	54.13	58.89	11.08	0.79%	(24.94)
9433 JP Equity	174	4,686	56.19	58.27	3.51	1.06%	50.07
9437 JP Equity	(318)	(4,919)	15.59	16.60	-9.33	0.69%	4.79
9983 JP Equity	(75)	(2,292)	322.77	333.33	-3.20	1.02%	0.21

9984 JP Equity				70.84				-
AAPL US Equity	1,450	7,609	530.72	631.87	20.23	0.94%		76.64
ABB US Equity				23.72				-
ABBN VX Equity				#N/A	N/A			
ABBV US Equity	265	4,794	51.17	54.01	6.46	0.86%		(23.74)
ABEV US Equity	65	(3,165)	7.37	7.22	2.18	0.95%		(22.45)
ABEV3 BZ Equity	68	(3,012)	7.43	7.26	2.20	1.03%		(14.87)
ABI BB Equity	558	8,888	103.14	109.62	8.76	0.72%		21.13
ABT US Equity	81	4,097	38.87	39.63	3.53	0.56%		(3.73)
ABX CN Equity	645	(4,901)	18.24	15.84	12.04	1.09%		(81.49)
ABX US Equity	622	(4,194)	18.59	15.83	13.13	1.13%		(61.20)
ACA FP Equity	7,388	5,408	6.83	16.17	122.88	1.11%		0.40
ACE US Equity	628	11,217	97.97	103.46	15.27	0.37%		54.88
ACN US Equity	245	8,563	77.97	80.20	4.73	0.60%		52.34
ADP US Equity	206	6,767	76.95	79.29	5.50	0.55%		20.11
AFL US Equity	(14)	620	62.62	61.28	-3.15	0.69%		1.66
AGN US Equity	4,158	9,698	110.56	157.97	24.54	1.75%		(6.81)
AI FP Equity	650	12,864	137.87	144.83	9.31	0.54%		3.12
AIG US Equity	566	7,473	50.16	53.95	8.67	0.87%		61.39
AIR FP Equity	111	3,660	69.52	71.63	2.87	1.05%		(25.11)
ALV GR Equity	15	7,052	169.21	169.57	0.31	0.71%		2.58
ALVG IX Equity	27	5,730	168.62	169.43	0.70	0.69%		(3.35)
AMGN US Equity	17	4,025	115.34	115.82	0.50	0.85%		2.10
AMT US Equity	1,859	12,212	77.36	89.13	26.69	0.57%		24.61
AMZN US Equity	(63)	(2,898)	306.51	313.19	-1.29	1.69%		(20.04)
ANZ AU Equity	675	12,947	29.78	31.33	7.46	0.70%		92.06
APA US Equity	304	5,744	88.07	92.73	7.58	0.70%		78.75
APC US Equity	185	5,048	99.21	102.85	4.72	0.78%		55.79
AXP US Equity	2,819	10,373	71.56	91.01	39.38	0.69%		(4.65)
AZN LN Equity	5,572	12,676	49.80	71.69	19.68	2.23%		113.77
AZN SS Equity	4,930	12,119		#N/A	N/A	18.54	2.19%	
AZN US Equity	5,381	12,812	50.30	71.43	19.75	2.13%		54.39
BA US Equity	431	8,072	128.04	134.87	7.28	0.73%		14.04
BAC US Equity	(31)	(1,371)	14.81	15.14	-2.29	0.98%		(1.73)
BARC LN Equity	(2)	5,219	4.11	4.11	-0.03	1.39%		20.40
BAS GR Equity	1,340	7,561	97.75	115.08	24.28	0.73%		15.44
BATS LN Equity	817	7,532	53.98	59.83	14.19	0.76%		118.05
BAX US Equity	58	4,842	73.52	74.40	2.49	0.48%		9.00
BAYN GR Equity	472	8,765	135.89	143.22	7.03	0.77%		38.59
BBAS3 BZ Equity	(19)	(920)	10.26	10.48	-1.43	1.47%		(8.57)
BBD US Equity	(104)	4,539	14.81	14.48	-2.10	1.09%		(17.09)
BBDC4 BZ Equity	(97)	4,490	14.84	14.52	-1.89	1.14%		(10.50)
BBL US Equity	(2)	(1,927)	64.58	64.65	-0.15	0.77%		(16.01)
BBVA SM Equity	1,492	6,176	10.23	12.71	35.60	0.68%		(31.13)
BCE CN Equity	160	9,622	44.94	45.69	4.49	0.37%		(12.28)
BCS US Equity	(6)	5,457	16.46	16.45	-0.08	1.36%		23.23
BEN US Equity	127	2,814	52.91	55.29	4.48	1.01%		1.77

BG/ LN Equity	(346)	(3,788)	18.76	20.48	-7.94	1.15%	(40.04)
BHP AU Equity	85	9,507	34.49	34.79	1.09	0.82%	(68.43)
BHP US Equity	196	7,278	68.00	69.83	3.21	0.84%	69.38
BIIB US Equity	313	1,066	245.93	318.12	19.51	1.50%	30.07
BIL SJ Equity	23	(3,909)	32.55	32.36	0.94	0.63%	(0.33)
BK US Equity	422	8,609	32.86	34.47	5.79	0.85%	9.99
BLK US Equity	64	3,418	298.32	303.91	2.93	0.64%	12.71
BLT LN Equity	16	(2,797)	32.52	32.33	0.77	0.76%	46.50
BMO CN Equity	671	14,194	66.92	70.09	11.82	0.40%	(131.80)
BMW GR Equity	1,352	5,212	99.22	124.96	31.00	0.84%	42.22
BMJ US Equity	(4)	1,157	49.51	49.35	-0.32	1.04%	16.73
BN FP Equity	(4)	1,770	74.42	74.26	-0.29	0.74%	22.26
BNP FP Equity	23	(4,695)	71.94	71.59	0.61	0.79%	17.22
BNS CN Equity	1,020	13,000	59.01	63.64	19.15	0.41%	108.62
BP/ LN Equity	887	9,797	7.76	8.47	14.63	0.62%	12.13
BRK/B US Equity	847	14,531	120.66	127.70	13.57	0.43%	19.91
BSBR US Equity	20	3,066	6.70	6.74	0.58	1.11%	(29.82)
BUD US Equity	551	9,049	103.62	109.93	8.74	0.70%	8.22
BX US Equity	1	2,269	31.17	31.19	0.04	1.49%	11.48
C US Equity	(4)	3,768	47.33	47.28	-0.17	0.61%	(20.08)
CA FP Equity	261	3,932	34.37	36.64	7.63	0.87%	14.84
CAT US Equity	2,068	14,645	90.43	103.21	21.73	0.65%	(11.75)
CBA AU Equity	1,572	17,559	69.92	76.18	17.22	0.52%	143.61
CBS US Equity	(5)	1,652	60.25	60.09	-0.27	1.04%	(9.17)
CCL US Equity	594	6,257	36.20	39.64	11.08	0.86%	34.93
CELG US Equity	96	3,789	149.03	152.80	2.26	1.12%	(52.60)
CFR VX Equity	573	9,275		#N/A N/A	9.11	0.68%	
CL US Equity	2,449	22,469	60.15	66.71	25.57	0.43%	171.53
CM CN Equity	807	12,827	84.55	89.87	14.06	0.45%	(205.53)
CMCSA US Equity	180	7,243	50.72	51.98	3.84	0.65%	19.04
CMCSK US Equity	5,101	12,096	36.26	51.55	68.84	0.61%	34.96
CNI US Equity	2,247	13,291	51.61	60.34	31.13	0.54%	67.22
CNQ CN Equity	1,103	10,769	36.73	40.49	11.86	0.86%	70.04
CNR CN Equity	2,190	13,349	51.81	60.31	32.28	0.51%	67.10
COF US Equity	1,005	7,384	69.16	78.57	22.22	0.61%	16.46
COP US Equity	332	7,461	75.97	79.35	7.30	0.61%	(58.52)
COST US Equity	25	9,550	114.02	114.31	0.45	0.58%	(19.75)
COV LN Equity				#N/A N/A			
COV US Equity	927	7,190	64.20	72.48	21.81	0.59%	(20.78)
CRM US Equity	-	435	54.40	54.40	0.00	1.99%	5.96
CS FP Equity				24.48			-
CSCO US Equity	23	5,589	24.57	24.67	0.53	0.78%	(40.13)
CSX US Equity	1,595	9,460	25.28	29.54	25.31	0.67%	(25.13)
CVE CN Equity				29.17			-
CVS US Equity	2,501	12,378	64.47	77.50	38.28	0.53%	8.66
CVX US Equity	49	(4,572)	123.45	122.12	1.86	0.58%	32.07
D US Equity	1,660	13,256	60.80	68.41	19.91	0.63%	1.85

DAI GR Equity	7,238	13,908	62.20	94.57	56.26	0.92%	76.38
DBK GR Equity	124	(5,118)	42.04	41.02	3.04	0.80%	18.44
DD US Equity	3,234	13,480	55.38	68.67	47.07	0.51%	60.58
DDAIF US Equity	4,164	8,377	63.20	94.62	49.46	1.01%	68.01
DE US Equity	462	10,094	86.88	90.86	9.29	0.49%	(18.68)
DELL US Equity				#N/A	N/A		
DG FP Equity	4,380	10,090	51.66	74.08	75.00	0.58%	26.91
DGE LN Equity	74	2,332	30.86	31.83	3.45	0.91%	33.08
DHR US Equity	297	8,033	75.57	78.36	5.28	0.70%	(41.88)
DIS US Equity	2,272	11,196	69.73	83.88	27.92	0.73%	49.59
DISCA US Equity	(195)	(6,841)	75.84	78.00	-2.90	0.98%	81.89
DNB NO Equity	464	5,584		#N/A	N/A	9.78	0.85%
DOW US Equity	2,982	7,396	37.11	52.08	41.90	0.96%	99.41
DPW GR Equity	169	660	29.41	36.92	27.04	0.95%	0.59
DTE GR Equity	717	7,575	15.16	16.59	9.48	1.00%	(16.96)
DTV US Equity	3,493	10,622	61.97	82.35	29.32	1.12%	(31.40)
DUK US Equity	3	(6,884)	70.75	70.71	0.10	0.48%	1.52
DVN US Equity	1,837	11,143	63.30	73.73	19.54	0.84%	76.67
EBAY US Equity	23	(1,600)	50.88	50.14	1.47	0.99%	17.35
ECL US Equity	280	9,546	105.33	108.42	6.51	0.45%	0.31
EDF FP Equity	5,065	9,189	23.45	36.37	57.69	0.96%	(413.03)
EMC US Equity	596	10,986	25.35	26.73	8.25	0.66%	83.85
EMR US Equity	(28)	8,739	66.79	66.58	-0.47	0.69%	(39.80)
ENB CN Equity	419	12,532	45.66	47.18	7.23	0.46%	(104.55)
ENEL IM Equity	2,317	8,902	4.48	5.65	27.29	0.95%	(127.99)
ENI IM Equity	626	11,929	24.33	25.61	7.35	0.71%	(36.13)
EOAN GR Equity	94	4,169	18.83	19.26	2.48	0.91%	9.30
EOG US Equity	2,657	5,841	72.84	105.97	38.88	1.17%	72.77
EPD US Equity	2,099	13,408	63.88	73.88	27.28	0.57%	(26.23)
ERICB SS Equity	(112)	7,934		#N/A	N/A	-1.58	0.89%
ESRX US Equity	37	5,382	70.60	71.08	0.89	0.77%	1.90
ETN US Equity	108	5,260	72.48	73.97	2.81	0.73%	(18.75)
F US Equity	(166)	(1,448)	14.82	16.52	-14.99	0.77%	(17.44)
FB US Equity	1,184	2,630	44.06	63.89	23.99	1.88%	25.96
FCX US Equity	118	6,027	33.55	34.20	2.22	0.88%	80.91
FDX US Equity	450	4,359	130.52	143.98	15.63	0.66%	26.03
FOX US Equity	307	6,139	32.72	34.36	5.02	1.00%	73.45
FOXA US Equity	276	5,663	33.68	35.32	4.82	1.01%	57.62
FP FP Equity	1,809	14,528	62.63	70.43	18.60	0.67%	(11.20)
G IM Equity	54	5,340	22.35	22.58	1.28	0.79%	(4.03)
GE US Equity	2,562	13,140	22.32	26.67	39.70	0.49%	21.11
GILD US Equity	253	4,205	77.50	82.16	4.84	1.24%	(9.06)
GIS US Equity	1,830	23,244	50.54	54.52	18.28	0.43%	113.69
GLE FP Equity				58.59			-
GLEN LN Equity	(150)	(2,955)	5.22	5.49	-7.57	0.67%	0.61
GLW US Equity	3,670	11,942	16.35	21.38	44.11	0.70%	7.89
GM US Equity	3	3,870	34.39	34.41	0.10	0.81%	(2.76)

GOOG US Equity	15	2,864	557.90	560.79	0.45	1.16%	(14.76)
GS US Equity	(4)	3,898	160.88	160.72	-0.11	0.93%	(0.21)
GSK LN Equity	180	5,707	26.22	27.04	3.99	0.79%	32.92
GSZ FP Equity	1,072	11,763	25.40	27.72	11.70	0.78%	46.34
HAL US Equity	1,837	7,135	50.67	63.72	27.74	0.93%	37.35
HD US Equity	551	7,619	74.42	79.80	9.19	0.79%	11.64
HMB SS Equity	(33)	7,694		#N/A N/A	-0.67	0.63%	
HON US Equity	6,164	11,930	61.10	92.67	87.26	0.59%	13.56
HPQ US Equity	2,381	7,632	25.64	33.64	31.73	0.98%	93.03
HSBA LN Equity	141	6,635	10.30	10.52	3.14	0.68%	17.25
IBE SM Equity	2,085	7,531	5.56	7.10	53.11	0.52%	13.43
IBM US Equity	183	(5,196)	189.74	183.06	4.88	0.72%	14.45
IMT LN Equity	2,911	13,847	37.07	44.86	33.73	0.62%	180.78
INTC US Equity	1,346	12,417	24.27	26.90	21.57	0.50%	18.19
ISP IM Equity	4,094	5,699	1.93	3.32	57.99	1.24%	43.91
ITUB US Equity	86	5,715	15.88	16.12	1.66	0.91%	(13.14)
ITUB4 BZ Equity	120	4,601	15.79	16.20	2.56	1.02%	(4.86)
ITW US Equity	3,880	14,011	67.84	86.62	51.81	0.53%	(24.34)
ITX SM Equity	40	(3,652)	146.45	144.84	2.17	0.50%	(3.05)
JCI US Equity	(8)	2,578	48.47	48.33	-0.25	1.22%	(13.94)
JNJ US Equity	5,789	18,409	76.50	100.56	89.49	0.35%	15.53
JPM US Equity	-	1,155	55.59	55.59	0.00	0.68%	3.89
KMB US Equity	335	9,903	107.52	111.16	7.01	0.48%	49.09
KMI US Equity	47	(6,775)	33.81	33.57	1.03	0.68%	1.46
KO US Equity	(4)	(4,445)	40.65	40.69	-0.25	0.32%	(5.32)
LBTYA US Equity	175	5,297	43.83	45.28	3.84	0.86%	(2.88)
LBTYK US Equity	211	6,609	41.75	43.09	4.17	0.77%	(16.64)
LIN GR Equity	382	9,647	199.93	207.84	5.21	0.76%	(57.53)
LLOY LN Equity	216	1,914	1.16	1.30	10.54	1.07%	(1.31)
LLY US Equity	44	4,953	59.03	59.55	1.29	0.69%	(32.01)
LMT US Equity	659	2,016	122.48	162.50	56.50	0.58%	(4.95)
LNKD US Equity	284	(2,461)	183.83	162.60	5.04	2.29%	(28.51)
LOW US Equity	9	4,313	46.77	46.87	0.18	1.10%	6.94
LVS US Equity	-	570	76.62	76.62	0.00	1.52%	5.79
LYB US Equity	1,566	2,297	59.29	99.71	95.86	0.71%	23.47
MA US Equity	136	3,476	73.94	76.82	3.71	1.05%	(9.89)
MAERSKB DC Equity	8,223	14,320		#N/A N/A	58.93	0.97%	
MC FP Equity	299	6,319	187.15	196.01	10.00	0.47%	12.19
MCD US Equity	52	9,603	100.64	101.19	1.22	0.44%	(20.28)
MCK US Equity	292	2,181	164.92	186.99	16.79	0.80%	50.38
MDLZ US Equity	4,151	13,641	28.68	37.41	46.74	0.65%	(0.05)
MDT US Equity	8,315	20,811	43.22	60.49	67.20	0.59%	87.07
MET US Equity	1,089	7,556	44.37	50.76	13.86	1.04%	(63.53)
MFC CN Equity	1,224	2,561	12.38	18.29	60.11	0.79%	(23.81)
MHS US Equity				#N/A N/A			
MMM US Equity	9,914	21,331	96.89	141.93	83.83	0.55%	115.85
MO US Equity	1,355	13,034	37.23	41.11	21.68	0.48%	112.40

MON US Equity	1,707	11,917	106.02	121.21	22.34	0.64%	52.95
MOS US Equity				49.72			-
MRK US Equity	1,688	11,769	50.18	57.38	17.06	0.84%	196.66
MS US Equity	47	2,280	30.40	31.03	1.74	1.19%	2.14
MSFT US Equity	1,094	8,506	35.55	40.12	20.70	0.62%	30.67
MUV2 GR Equity	741	6,116	197.70	221.66	14.02	0.86%	17.27
NAB AU Equity	(194)	13,313	31.51	31.06	-2.03	0.72%	70.15
NCM AU Equity				9.15			-
NEE US Equity	4,771	15,214	73.31	96.30	54.16	0.58%	(188.17)
NEM US Equity	550	(2,151)	30.61	22.78	17.14	1.49%	(47.55)
NESN VX Equity	1,129	11,809		#N/A N/A	18.71	0.51%	
NG/ LN Equity	3,189	13,258	11.96	14.84	39.64	0.61%	(33.84)
NKE US Equity	357	3,822	69.77	76.28	11.91	0.78%	(1.63)
NOK US Equity	4,439	4,498	3.96	7.87	82.05	1.20%	36.58
NOV US Equity	545	10,804	78.01	81.94	7.16	0.70%	8.82
NOVN VX Equity	7,543	20,656		#N/A N/A	65.99	0.55%	
NOVOB DC Equity	458	9,444		#N/A N/A	5.13	0.95%	
NSC US Equity	2,446	10,342	81.54	100.83	36.95	0.64%	65.21
NVS US Equity	5,978	17,372	67.02	90.08	71.23	0.48%	6.35
OGXP3 BZ Equity	4,023	(4,107)	4.39	0.09	44.70	2.19%	(194.01)
OR FP Equity	407	8,826	167.38	175.10	7.29	0.63%	94.01
ORA FP Equity	1,846	8,559	13.80	16.78	20.56	1.05%	146.64
ORCL US Equity	1,979	8,768	34.27	42.00	42.18	0.54%	55.82
OXY US Equity	340	7,763	95.26	99.44	7.40	0.59%	52.11
PBR US Equity	(1)	(815)	14.71	14.73	-0.07	1.50%	(2.26)
PBR/A US Equity	(3)	(832)	15.73	15.79	-0.22	1.53%	(4.08)
PCLN US Equity	447	3,358	1,130.84	1,281.37	9.25	1.44%	57.45
PCP US Equity	70	4,610	248.55	252.34	1.65	0.92%	15.13
PEP US Equity	606	12,677	83.59	87.58	10.86	0.44%	96.54
PETR3 BZ Equity	7	(1,416)	7.43	7.40	0.31	1.54%	(8.36)
PETR4 BZ Equity	4	(1,327)	7.91	7.89	0.18	1.59%	(7.19)
PFE US Equity	(2)	1,935	29.65	29.62	-0.11	0.90%	(3.83)
PG US Equity	146	11,013	79.25	80.30	2.83	0.47%	22.54
PHIA NA Equity				31.64			-
PM US Equity	142	5,649	85.88	88.04	5.90	0.43%	57.87
PNC US Equity	937	9,010	76.60	84.57	14.24	0.73%	6.63
POT CN Equity	29	6,886	36.04	36.19	0.61	0.69%	(0.99)
POT US Equity	(25)	7,998	36.33	36.21	-0.50	0.62%	0.04
PRU LN Equity	8,732	10,521	12.76	23.35	110.33	0.75%	(60.24)
PSA US Equity	666	13,406	162.12	170.18	10.44	0.48%	(39.18)
PSX US Equity	1,803	6,461	65.64	83.96	33.80	0.83%	101.90
PX US Equity	2,598	16,340	113.54	131.59	36.57	0.43%	161.47
QCOM US Equity	2,499	12,547	66.83	80.14	34.45	0.58%	(62.30)
QQQ US Equity	2,671	9,597	71.29	91.14	44.51	0.63%	32.60
RAI US Equity	1,163	10,690	53.26	59.06	13.87	0.78%	133.18
RDS/A US Equity	592	11,546	75.02	78.86	9.56	0.54%	91.19
RDS/B US Equity	484	11,427	78.85	82.18	5.72	0.74%	67.54

RDSA LN Equity	733	9,744	36.73	39.50	12.23	0.62%	68.19
RDSA NA Equity	513	11,195	37.76	39.49	7.69	0.60%	63.98
RDSB LN Equity	556	10,889	39.07	41.07	6.90	0.74%	60.60
REGN US Equity	61	6,240	302.78	305.73	0.56	1.73%	(15.81)
RIO AU Equity	(182)	4,367	58.24	55.92	-4.00	1.04%	(56.81)
RIO LN Equity	(149)	4,819	54.78	53.14	-3.59	0.86%	(15.06)
RIO US Equity	(65)	4,934	54.03	53.33	-1.37	0.96%	14.81
ROG VX Equity	6,612	17,035		#N/A N/A	66.18	0.59%	
RY CN Equity	470	11,337	66.05	68.79	8.96	0.46%	(25.50)
SAB LN Equity	1,310	11,420	49.47	55.15	14.24	0.81%	58.02
SAN FP Equity	(27)	(4,530)	105.52	106.14	-0.87	0.68%	(12.38)
SAN SM Equity	1,639	9,357	8.65	10.17	30.00	0.58%	(21.80)
SAN US Equity	1,295	7,569	8.66	10.15	22.85	0.75%	(48.23)
SAP GR Equity	(11)	(385)	74.34	76.44	-3.46	0.82%	(0.62)
SAP US Equity	(8)	(375)	74.84	76.43	-2.48	0.86%	(1.12)
SBUX US Equity	23	5,700	72.66	72.95	0.56	0.73%	(27.29)
SGO FP Equity	2,325	7,880	44.14	57.16	39.14	0.75%	11.22
SI US Equity				#N/A N/A			
SIE GR Equity	852	5,345	114.81	133.12	18.72	0.85%	13.93
SLB US Equity	1,981	9,071	84.83	103.36	37.40	0.58%	153.70
SMSN LI Equity	156	6,583	694.98	711.46	2.31	1.03%	131.56
SO US Equity	(192)	11,861	44.10	43.40	-2.64	0.61%	4.52
SPG US Equity	(293)	12,778	168.89	165.11	-4.54	0.51%	(8.64)
SREN VX Equity				#N/A N/A			
STAN LN Equity	2	5,034	22.52	22.53	0.05	0.72%	15.56
STL NO Equity	1,722	11,476		#N/A N/A	17.14	0.88%	
STT US Equity	17	3,883	64.77	65.06	0.46	0.97%	7.23
SU CN Equity	450	11,105	36.96	38.46	4.72	0.86%	21.80
SU FP Equity	730	8,613	86.36	93.68	8.08	1.05%	(72.71)
SU US Equity	437	9,658	36.78	38.45	5.34	0.85%	11.09
SWEDA SS Equity	71	4,735		#N/A N/A	2.12	0.71%	
SYNN VX Equity	(321)	(4,132)		#N/A N/A	-17.23	0.45%	
T US Equity	(2)	(1,802)	35.29	35.32	-0.12	0.68%	2.15
TD CN Equity	876	12,480	46.19	49.43	14.86	0.47%	(11.66)
TEF SM Equity	291	7,580	16.07	16.68	5.27	0.73%	29.46
TEF US Equity	289	6,344	15.95	16.67	5.51	0.83%	44.14
TGT US Equity	1,056	(8,574)	63.57	55.74	14.37	0.86%	(52.68)
TJX US Equity	6	(1,698)	54.56	54.36	0.40	0.94%	(1.53)
TLS AU Equity	944	13,319	4.66	4.99	13.25	0.54%	153.45
TLSN SS Equity	(312)	(5,268)		#N/A N/A	-9.93	0.60%	
TM US Equity	191	(5,774)	115.16	111.35	5.55	0.60%	(74.53)
TMO US Equity	8,525	10,218	63.59	116.64	98.65	0.85%	73.40
TOT US Equity	1,077	7,801	61.19	69.64	19.79	0.70%	7.40
TRP CN Equity	(15)	1,773	47.14	46.73	-1.58	0.55%	6.13
TRV US Equity	1,084	12,867	86.72	94.03	15.79	0.53%	80.29
TSCO LN Equity	565	(6,286)	5.60	5.09	8.35	1.08%	(74.25)
TWC US Equity	893	5,234	120.22	140.73	28.11	0.61%	17.62

TWX US Equity	365	8,859	67.50	70.28	5.15	0.80%	(35.05)
TXN US Equity	4,057	12,205	34.93	46.54	32.34	1.03%	72.55
TYC US Equity	11,872	24,080	29.17	43.55	59.96	0.82%	(278.69)
UBS US Equity	57	2,373	19.76	20.23	3.51	0.68%	(9.99)
UBSN VX Equity	55	2,230	#N/A	N/A	3.11	0.79%	
UCG IM Equity	2,914	5,500	5.62	8.60	40.90	1.30%	(15.91)
ULVR LN Equity	267	6,329	42.99	44.80	6.69	0.63%	53.93
UNA NA Equity	199	7,481	42.16	43.28	4.00	0.67%	75.24
UNH US Equity	2,330	10,191	64.28	78.98	31.50	0.73%	55.80
UNP US Equity	2,347	13,092	167.40	197.41	29.11	0.62%	30.42
UPS US Equity	4,444	14,806	79.87	103.84	45.46	0.66%	54.04
USB US Equity	2,980	14,393	34.77	41.98	46.03	0.45%	17.53
UTX US Equity	6,330	15,190	82.05	116.24	63.49	0.66%	21.57
V US Equity	359	5,407	200.80	214.15	8.20	0.81%	8.21
VALE US Equity	325	(2,664)	14.92	13.10	9.57	1.27%	(30.23)
VALE3 BZ Equity	376	(2,939)	15.07	13.14	8.13	1.57%	(40.10)
VIAB US Equity	3,865	9,272	60.42	85.60	65.27	0.64%	3.88
VIV FP Equity				26.19			-
VMW US Equity	504	4,785	89.16	98.55	7.28	1.45%	151.05
VOD LN Equity	315	(3,727)	3.83	3.51	9.53	0.89%	(17.11)
VOD US Equity	306	(3,458)	38.42	35.02	9.39	0.94%	(5.52)
VOW3 GR Equity	72	3,208	259.69	265.48	3.43	0.65%	9.92
VRX CN Equity	473	2,771	109.70	128.44	12.33	1.39%	55.15
VRX US Equity	707	1,880	93.20	128.28	27.78	1.35%	31.76
VTI US Equity	733	5,134	86.91	99.32	29.78	0.48%	12.78
VWO US Equity	72	5,559	42.23	42.77	2.08	0.62%	19.33
VZ US Equity	4	5,565	49.62	49.65	0.11	0.63%	(9.54)
WBC AU Equity	451	11,844	30.87	32.04	5.22	0.73%	74.50
WES AU Equity	413	13,490	39.08	40.28	4.46	0.69%	99.00
WFC US Equity	3,483	12,761	39.49	50.27	54.65	0.50%	(78.02)
WLP US Equity	4,742	10,369	74.31	108.30	46.90	0.98%	(11.61)
WMT US Equity	(39)	9,262	76.31	75.99	-0.90	0.47%	36.51
WOW AU Equity	7	3,061	34.75	34.83	0.28	0.87%	15.06
XOM US Equity	1,560	15,723	92.14	101.28	23.74	0.42%	(35.78)
XTA LN Equity				#N/A	N/A		
YHOO US Equity	23	2,439	34.57	34.90	0.70	1.33%	10.67
YUM US Equity	278	7,655	74.04	76.73	5.98	0.61%	(8.50)
ZURN VX Equity	62	7,615		#N/A	N/A	2.03	0.40%

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	19,863	62,272	1,455.70	1,920.03	74.16	0.43%	440.83
NDX Index	11,932	37,348	2,831.19	3,735.72	47.92	0.67%	311.43
RTY Index	369	10,580	1,101.66	1,140.07	4.15	0.84%	32.67

SPTSX Index	1,334	39,053	13,011.63	13,455.96	9.62	0.36%	65.62
MEXBOL Index	55	14,885	3,258.95	3,270.93	0.60	0.61%	47.54
IBOV Index	3	(6,691)	23,547.23	23,537.60	0.04	1.06%	(3.56)
MERVAL Index	1,247	17,235	902.65	967.95	5.45	1.33%	362.29
UKX Index	4,641	43,528	10,379.92	11,486.74	23.48	0.45%	167.13
DAX Index	10,075	36,674	10,610.77	13,525.85	41.27	0.67%	57.20
CAC Index	1,921	24,884	5,723.77	6,165.57	14.65	0.53%	26.89
IBEX Index	10,485	41,399	11,656.78	14,608.99	38.51	0.66%	(43.28)
SMI Index	7,926	51,115		#N/A N/A	47.98	0.32%	
FTSEMIB Index	6,728	25,266	23,118.94	29,274.80	21.22	1.26%	(70.78)
PSI20 Index	4,825	24,476	8,041.34	9,626.38	19.41	1.02%	(214.63)
ISEQ Index	18,418	32,079	4,246.25	6,684.22	67.01	0.86%	(92.62)
ICEXI Index	1,033	11,839		#N/A N/A	16.73	0.52%	
AEX Index	6,138	45,212	488.20	554.49	30.93	0.44%	254.21
BEL20 Index	8,445	47,159	3,649.75	4,303.29	39.82	0.45%	73.77
LUXXX Index	11,262	41,632		#N/A N/A	37.19	0.73%	
KFX Index	11,483	39,946		#N/A N/A	43.32	0.66%	
HEX Index	8,884	41,676		#N/A N/A	34.62	0.62%	
OMX Index	2,192	23,118		#N/A N/A	15.79	0.60%	
ATX Index	(124)	(3,078)		#N/A N/A	-5.16	0.78%	
ASE Index	-	1,710	1,641.53	1,641.53	0.00	1.75%	(17.43)
OSEBX Index	4,734	27,164		#N/A N/A	27.65	0.63%	
INDEXCF Index	(1,136)	(21,271)	39.64	41.76	-4.12	1.30%	(248.50)
TOP40 Index	2,741	36,288	3,996.66	4,298.58	9.76	0.77%	237.85
SENSEX Index	4,640	43,256	371.48	411.33	13.14	0.82%	(609.08)
NKY Index	262	13,269	141.70	144.51	2.39	0.83%	33.92
HSI Index	560	29,992	2,913.59	2,967.98	3.14	0.59%	(92.12)
SHCOMP Index	1,667	(34,398)	343.81	327.15	8.43	0.57%	70.46
KOSPI Index	2,205	44,039	1.88	1.98	10.42	0.48%	36.55
AS51 Index	1,226	33,715	4,948.24	5,128.14	7.04	0.52%	189.47
STBCNZL Index	36,710	73,207	444.47	667.35	101.06	0.50%	65.92
EEM US Equity	28	5,479	42.92	43.14	0.82	0.62%	15.36
IYR US Equity	214	9,689	69.78	71.32	5.80	0.38%	12.51
MDY US Equity	5,234	14,269	184.03	251.53	66.04	0.56%	110.73
JNK US Equity	49	9,733	41.30	41.51	5.16	0.10%	16.52
XLF US Equity	5,827	13,610	15.57	22.24	84.88	0.50%	43.80
XLU US Equity	849	10,859	39.38	42.46	11.78	0.66%	33.18
XLK US Equity	2,914	12,860	30.80	37.78	39.54	0.57%	92.40
XLI US Equity	6,716	16,147	38.20	54.09	80.70	0.52%	93.37
XLP US Equity	748	12,093	42.09	44.69	16.63	0.37%	101.36
XLY US Equity	1,394	5,441	52.24	65.62	41.13	0.62%	28.24
XLE US Equity	949	11,776	88.27	95.38	17.19	0.47%	108.99
XLB US Equity	4,578	15,173	37.71	49.09	59.55	0.51%	199.14
XLV US Equity	13,005	24,346	38.87	59.63	97.31	0.55%	296.74
SXXP Index	7,411	47,431	405.49	468.84	38.01	0.41%	103.68
SXAP Index	10,566	28,526	520.28	712.99	40.75	0.91%	107.25
SXKP Index	4,856	37,626	366.14	413.39	22.33	0.58%	65.74

SX6P Index	7,550	38,710	359.38	429.47	38.34	0.51%	(15.41)
SXEP Index	4,179	51,146	456.85	494.18	13.50	0.61%	219.10
SXIP Index	11,932	28,923	222.31	314.01	79.36	0.52%	10.36
SXNP Index	5,052	28,685	483.46	568.60	32.98	0.53%	(0.60)
SX3P Index	1,639	31,675	679.66	714.83	13.81	0.37%	182.60
SXDP Index	26,545	61,074	609.16	873.92	90.19	0.48%	258.75
SX4P Index	4,221	27,423	924.54	1,066.84	28.28	0.54%	32.71
SX8P Index	535	10,159	367.89	387.27	7.93	0.66%	11.87
SXOP Index	11,163	43,901	386.96	485.35	42.60	0.60%	47.24
SXQP Index	1,715	44,881	806.50	837.32	10.08	0.38%	273.10
SXRP Index	15	16,765	432.46	432.85	0.20	0.45%	48.50
SXMP Index	1,576	9,936	296.53	343.57	27.60	0.57%	53.80
SXTP Index	23,599	39,247	172.05	275.50	75.44	0.80%	168.88
SX7E Index	3,701	12,087	159.85	208.79	29.28	1.05%	(70.41)
SX5E Index	7,644	40,877	3,720.00	4,415.66	33.30	0.56%	37.04
SPGSCITR Index	(58)	(12,481)	5,012.08	5,035.25	-1.30	0.35%	(27.12)
XAG Curncy	1,645	(15,640)	21.28	19.04	15.47	0.68%	(3.90)
CO1 Comdty	(41)	(9,568)	109.50	109.97	-0.85	0.51%	(13.88)
CL1 Comdty	1,298	30,849	99.40	103.58	6.38	0.66%	269.14
NG1 Comdty	2,724	15,160	3.86	4.56	11.67	1.54%	(232.30)
XAU Comdty	666	(23,727)	86.87	84.43	5.95	0.47%	(230.40)
IBOXHY Index	3,743	53,418	220.12	235.55	146.98	0.05%	49.43
US_TSY CREDIT	710	100,443	765.33	770.74	7.27	0.10%	(72.13)
CA_TSY CREDIT	1,100	109,559	1,216.53	1,228.74	4.34	0.23%	222.89
MX_TSY CREDIT	1,519	82,898	221.11	225.16	5.95	0.31%	255.72
AU_TSY CREDIT	1,346	81,398	1,506.03	1,530.93	7.10	0.23%	900.96
JP_TSY CREDIT	(112)	(30,073)	817.28	820.34	-1.79	0.21%	(82.40)
MY_TSY CREDIT	354	103,107	170.18	170.76	1.72	0.20%	236.84
SG_TSY CREDIT	586	66,005	221.48	223.45	4.17	0.21%	335.46
AT_TSY CREDIT	4,032	81,569	358.40	376.12	20.91	0.24%	43.26
BE_TSY CREDIT	5,395	79,771	477.76	510.07	27.95	0.24%	30.07
FI_TSY CREDIT	3,563	85,645	349.64	364.19	19.47	0.21%	51.47
FR_TSY CREDIT	4,556	82,246	1,684.51	1,777.83	23.95	0.23%	33.70
DE_TSY CREDIT	2,964	84,524	1,247.55	1,291.30	15.67	0.22%	40.67
IE_TSY CREDIT	32,115	78,270	336.92	475.17	206.08	0.20%	179.17
IT_TSY CREDIT	8,710	54,986	1,616.07	1,872.08	59.13	0.27%	(2.72)
NL_TSY CREDIT	3,756	82,865	1,330.92	1,391.24	19.99	0.23%	38.62
ES_TSY CREDIT	11,019	50,187	392.28	478.41	89.97	0.24%	(52.41)
DK_TSY CREDIT	3,085	67,396	729.23	762.61	17.02	0.27%	99.96
NO_TSY CREDIT	124	50,645	347.94	348.79	1.09	0.22%	189.93
PL_TSY CREDIT	1,759	35,151	429.04	450.51	23.27	0.22%	181.13
ZA_TSY CREDIT	(57)	9,661	86.48	85.97	-0.89	0.66%	127.92
SE_TSY CREDIT	(32)	(44,333)	464.03	464.37	-0.26	0.28%	(77.41)
CH_TSY CREDIT	2,949	69,857	1,008.64	1,051.22	18.82	0.22%	147.82
GB_TSY CREDIT	2,263	89,647	1,507.67	1,545.73	12.59	0.20%	213.36