

Current Date:	6/3/2014	Change on Day:	0.14%
Total Return since 1/1/12:	89.21%	MSCI World Change on Day	-0.08%
T12M Return:	38.64%	No of Positions (+MTM) on Day	201
T90 Day Return:	1.02%	No of Positions (-MTM) on Day	226
T30 Day Return:	1.47%	Current No. of Positions:	436
Current Long Exposure @ Cost:	5,774,932	Current Leverage (Gross Exposures):	3.29
Current Short Exposure @ Cost:	(442,505)		
Net Exposure:	5,332,428		
Starting Capital:	1,000,000		
Current NAV:	1,892,131		

Key Metrics

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval	
Win Ratio:	40% - 50% historically	
T24M (+) NAV Days	53%	No. of Profitable Positions T12M
T24M Avg. Daily NAV (+) Change	0.99%	
T24M Avg. Daily NAV (-) Change	-0.90%	Avg. Realized Gain/Avg. Realized
Target Vol-Adj. Risk Listed Equities	50.00%	59.34%
Target Vol-Adj. Risk Global Macro	50.00%	2.92
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:	1.19
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		20.72%	45 Positions		25.69%

DISCA US Equity	(6,841)	0.11%	AGN US Equity	5,298	0.28%
DUK US Equity	(6,884)	0.11%	CMCSK US Equity	5,317	0.28%
TGT US Equity	(8,574)	0.14%	NVS US Equity	5,649	0.30%
CO1 Comdty	(9,568)	0.15%	AZN US Equity	5,807	0.31%
IBOV Index	(11,198)	0.18%	AZN LN Equity	5,862	0.31%
XAG Curncy	(15,640)	0.25%	XLF US Equity	5,923	0.31%
SPGSCITR Index	(15,778)	0.25%	JNJ US Equity	6,104	0.32%
INDEXCF Index	(21,271)	0.34%	AEX Index	6,253	0.33%
XAU Comdty	(26,688)	0.43%	HON US Equity	6,293	0.33%
SHCOMP Index	(34,398)	0.55%	UTX US Equity	6,482	0.34%
JP_TSY CREDIT	(40,109)	0.65%	ROG VX Equity	6,761	0.36%
SE_TSY CREDIT	(44,333)	0.71%	XLI US Equity	6,797	0.36%
BE_TSY CREDIT	79,771	1.28%	ACA FP Equity	6,864	0.36%
AU_TSY CREDIT	81,398	1.31%	FTSEMIB Index	7,118	0.38%
AT_TSY CREDIT	81,569	1.31%	NOVN VX Equity	7,185	0.38%
FR_TSY CREDIT	82,246	1.32%	DAI GR Equity	7,211	0.38%
NL_TSY CREDIT	82,865	1.33%	SXXP Index	7,445	0.39%
DE_TSY CREDIT	84,524	1.36%	SX5E Index	7,640	0.40%
FI_TSY CREDIT	85,645	1.38%	SMI Index	7,773	0.41%
CA_TSY CREDIT	87,647	1.41%	SX6P Index	7,946	0.42%
MX_TSY CREDIT	87,928	1.41%	MAERSKB DC Equity	8,327	0.44%
GB_TSY CREDIT	89,647	1.44%	BEL20 Index	8,360	0.44%
US_TSY CREDIT	100,443	1.62%	TMO US Equity	8,496	0.45%
MY_TSY CREDIT	103,107	1.66%	MDT US Equity	8,526	0.45%
			PRU LN Equity	8,651	0.46%
			IT_TSY CREDIT	8,722	0.46%
			HEX Index	9,454	0.50%
			MMM US Equity	10,019	0.53%
			DAX Index	10,080	0.53%
			SXAP Index	10,529	0.56%
			IBEX Index	10,878	0.57%
			SXOP Index	11,003	0.58%
			ES_TSY CREDIT	11,083	0.59%
			KFX Index	11,592	0.61%
			LUXXX Index	11,652	0.62%
			NDX Index	11,896	0.63%
			TYC US Equity	12,014	0.63%
			SXIP Index	12,019	0.64%
			XLV US Equity	13,155	0.70%
			ISEQ Index	18,404	0.97%

NAV Impact of MTM by Category & Exposure	
Listed Equity Long	-0.022%
Listed Equity Short	0.003%
EquityCom Long	-0.120%
EquityCom Short	-0.013%
G20 Rates Long	-0.174%
G20 Rates Short	0.010%

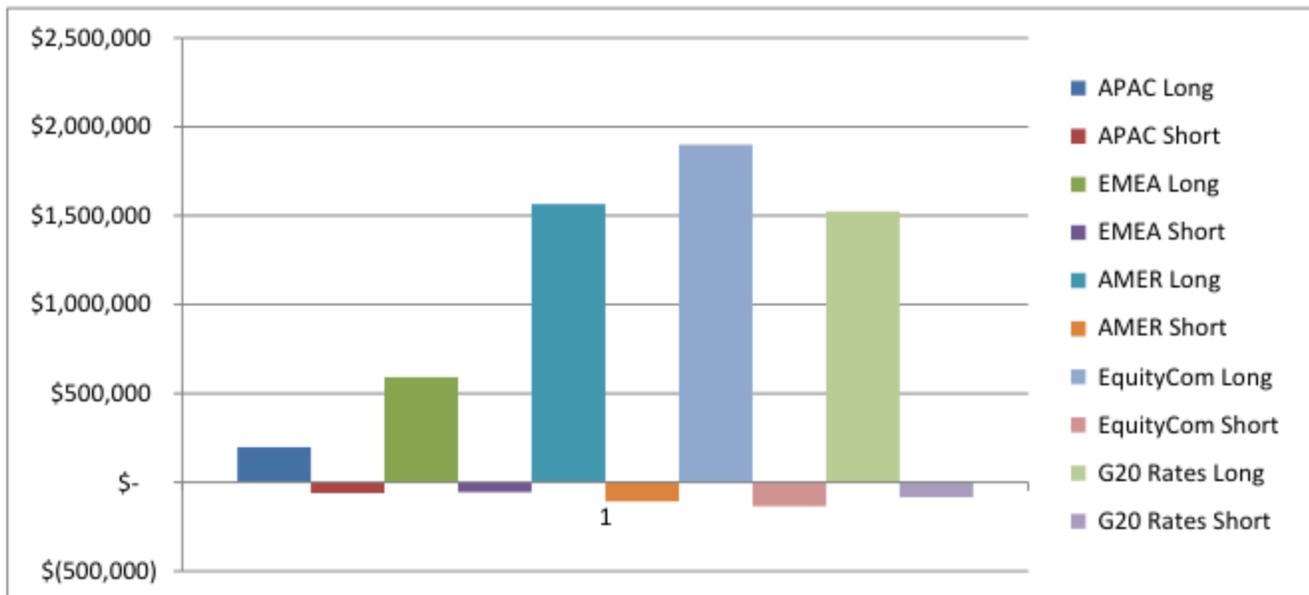
T12M Contribution (% of total Yr/Yr NAV Change by Category)	
Listed Equities	45.98%
EquityCom	46.43%
G20 Rates	7.70%

SPX Index	20,074	1.06%
SXTP Index	23,943	1.27%
SXDP Index	26,487	1.40%
IE_TSY CREDIT	32,471	1.72%
STBCNZL Index	36,571	1.93%

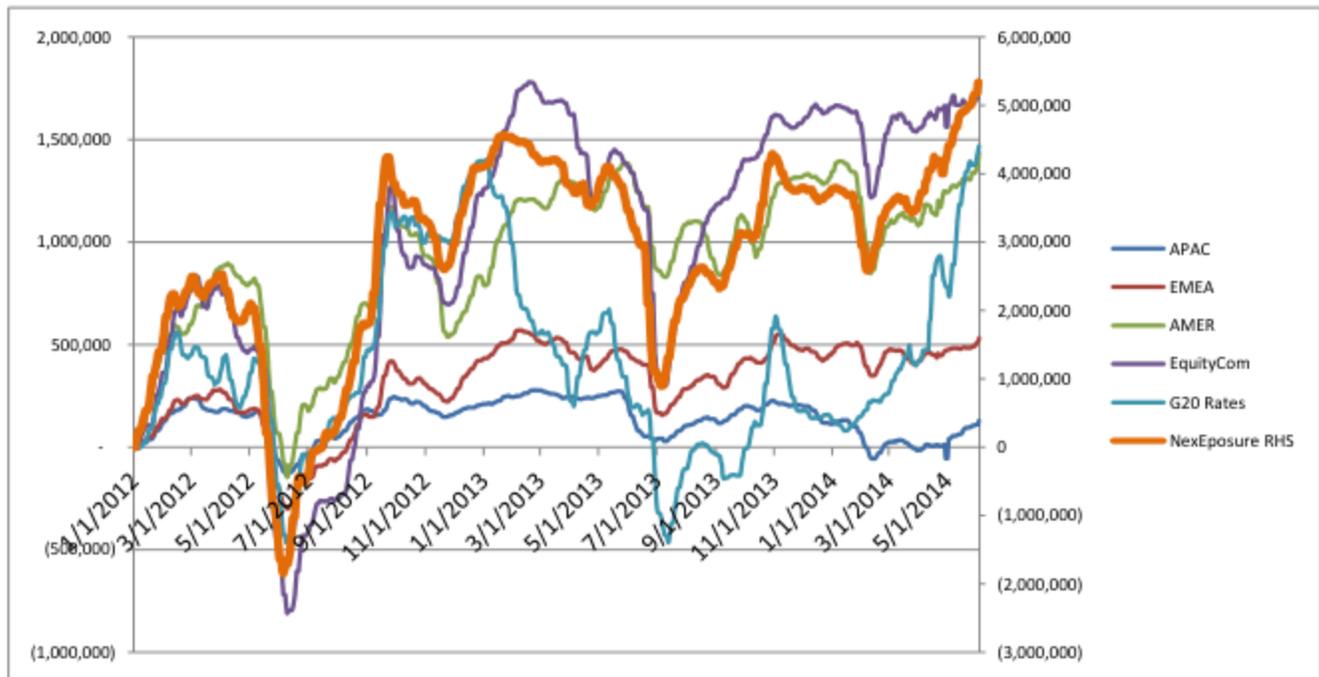
No. Names by Category

APAC Long	31
APAC Short	17
EMEA Long	73
EMEA Short	13
AMER Long	182
AMER Short	28
EquityCom Long	65
EquityCom Short	7
G20 Rates Long	21
G20 Rates Short	2
Total Long	369
Total Short	67

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



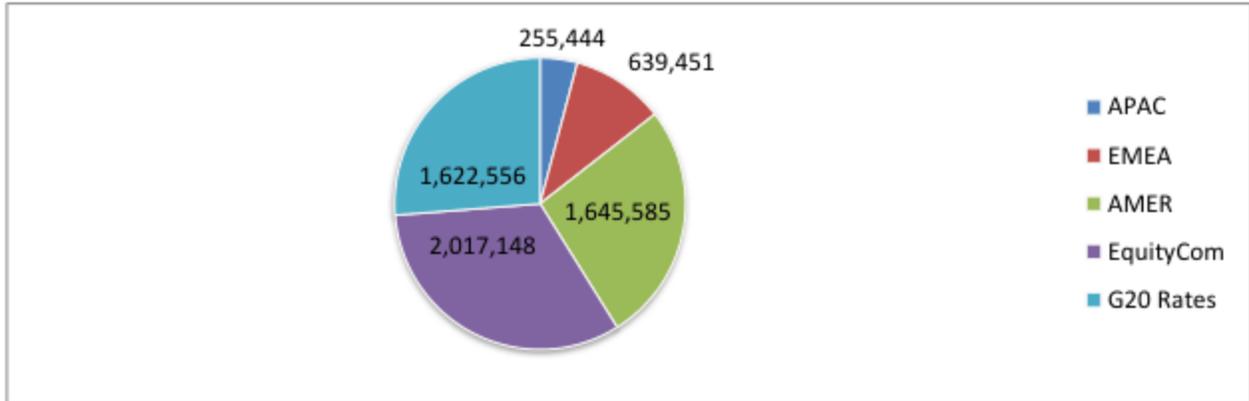
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



Current Gross Notional Risk by Category



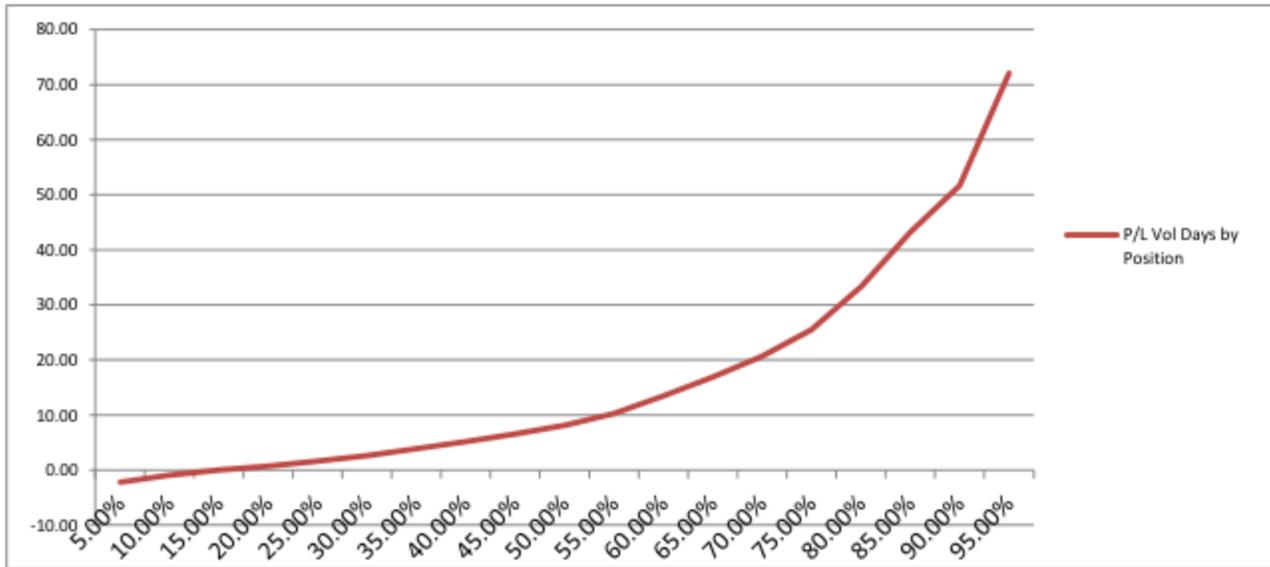
Performance Vs. MSCI World Index



Rolling 30 Day Realized Volatility - Atorus



Percentile Distribution of Current MTM Gains in Vol Days by Position (ex-99pct & ex-1st percentiles)



Percentile	No. Vol Days	MTM Gains(Losses) % of NAV "Significant"	
0.00%	-16.19	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-2.21	(<7 Vol Days)	1.18%
10.00%	-0.92	MTM Gains(Losses) % of NAV "Significant"	
15.00%	0.00	(>7 Vol Days)	44.36%
20.00%	0.69		
25.00%	1.62		
30.00%	2.62		
35.00%	3.88		
40.00%	5.18		
45.00%	6.56		
50.00%	8.12		
55.00%	10.26		
60.00%	13.44		
65.00%	16.89		
70.00%	20.64		
75.00%	25.57		
80.00%	33.31		
85.00%	43.27		
90.00%	51.71		
95.00%	72.12		
100.00%	203.30		

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	(20)	930	56.98	55.78	-2.21	0.98%	(16.34)
005380 KS Equity	(49)	3,149	223.71	220.27	-1.62	0.97%	(8.59)
005490 KS Equity	75	(3,177)	288.33	281.49	2.69	0.88%	63.66
005930 KS Equity	47	4,464	1,427.20	1,442.22	1.17	0.90%	89.42
012330 KS Equity	752	5,584	246.07	279.23	15.49	0.87%	(23.96)
1 HK Equity	1,367	12,607	16.32	18.09	12.34	0.88%	
1299 HK Equity	289	5,954	4.83	5.06	6.74	0.72%	
13 HK Equity	895	4,897	11.51	13.62	19.32	0.95%	
16 HK Equity				13.87			
27 HK Equity	(14)	1,384	7.87	7.79	-0.58	1.69%	
2914 JP Equity	9	1,879	34.03	34.18	0.50	0.91%	0.57
3382 JP Equity	115	2,476	38.77	40.57	5.83	0.80%	15.73
4063 JP Equity	30	3,520	60.02	60.53	1.01	0.84%	21.84
4502 JP Equity	61	4,914	45.16	45.72	1.81	0.68%	36.91
4689 JP Equity	102	2,453	4.47	4.66	2.43	1.72%	(9.40)
5 HK Equity	(156)	(4,127)	10.12	10.50	-5.88	0.64%	
5108 JP Equity	(3)	1,739	35.90	35.84	-0.17	1.00%	1.91
5401 JP Equity	(19)	(5,599)	2.83	2.84	-0.43	0.80%	(42.72)
6301 JP Equity	(8)	835	22.28	22.07	-1.03	0.91%	7.02
6752 JP Equity				11.04			-
6902 JP Equity				47.17			-
6954 JP Equity	500	6,864	160.80	172.51	8.85	0.82%	92.68
7201 JP Equity	(64)	(2,999)	8.91	9.11	-2.48	0.87%	(19.07)
7203 JP Equity	(55)	(4,207)	56.57	57.31	-1.77	0.74%	(35.45)
7267 JP Equity	27	(4,675)	35.35	35.14	0.50	1.16%	(0.78)
762 HK Equity	(8)	(2,034)	1.49	1.50	-0.21	1.80%	
7751 JP Equity	26	5,733	32.79	32.94	0.74	0.62%	(4.80)
8031 JP Equity	(62)	(1,384)	14.41	15.06	-5.14	0.87%	(21.82)
8058 JP Equity	134	7,826	19.56	19.89	2.40	0.71%	(28.70)
8306 JP Equity	(40)	(3,668)	5.72	5.78	-1.08	1.02%	(52.43)
8316 JP Equity	(64)	(3,372)	40.72	41.50	-1.70	1.12%	(37.23)
8411 JP Equity	(11)	(1,971)	1.98	1.99	-1.07	0.50%	(59.16)
8604 JP Equity	(69)	(3,335)	6.56	6.70	-1.63	1.27%	65.13
8801 JP Equity	169	4,655	31.84	32.99	2.70	1.34%	
8802 JP Equity	(85)	(4,927)	24.58	25.00	-1.38	1.26%	(45.88)
9020 JP Equity	(75)	(5,379)	76.05	77.11	-1.88	0.74%	(59.09)
941 HK Equity	143	(3,782)	10.28	9.89	4.08	0.93%	
9432 JP Equity	813	8,614	55.52	60.76	12.62	0.75%	183.71
9433 JP Equity	275	5,790	56.65	59.34	4.64	1.02%	(9.12)
9437 JP Equity	(231)	(3,689)	15.68	16.66	-9.23	0.68%	(19.21)
9983 JP Equity	(95)	(2,292)	327.38	340.97	-4.11	1.01%	(31.33)

9984 JP Equity	10	1,425	73.56	74.09	0.60	1.19%	20.73
AAPL US Equity	1,394	8,145	542.57	635.42	17.72	0.97%	109.89
ABB US Equity				23.47			-
ABBN VX Equity	5	(878)	23.72	23.58	0.75	0.81%	3.18
ABBV US Equity	285	5,311	51.51	54.28	6.64	0.81%	6.30
ABEV US Equity	119	(3,634)	7.38	7.14	3.37	0.97%	(24.02)
ABEV3 BZ Equity	124	(3,012)	7.48	7.17	4.16	0.99%	(20.77)
ABI BB Equity	544	8,888	103.39	109.72	8.88	0.69%	22.66
ABT US Equity	96	5,326	39.13	39.84	3.61	0.50%	5.54
ABX CN Equity	623	(5,037)	18.10	15.86	10.95	1.13%	21.05
ABX US Equity	595	(4,456)	18.34	15.89	11.98	1.12%	17.96
ACA FP Equity	6,864	5,408	6.86	15.57	106.55	1.19%	48.27
ACE US Equity	647	11,217	97.31	102.92	17.68	0.33%	(80.67)
ACN US Equity	372	8,563	78.34	81.74	7.38	0.59%	42.47
ADP US Equity	214	6,767	76.41	78.84	6.17	0.51%	(48.79)
AFL US Equity	6	2,337	61.29	61.45	0.41	0.63%	(3.57)
AGN US Equity	5,298	9,698	109.36	169.11	30.14	1.81%	(163.04)
AI FP Equity	(463)	12,864	137.08	132.32	-4.46	0.81%	(54.83)
AIG US Equity	597	8,376	50.59	54.19	8.93	0.80%	6.18
AIR FP Equity	151	3,660	69.11	71.96	4.20	0.98%	(22.60)
ALV GR Equity	7	7,052	169.16	169.31	0.14	0.68%	(2.03)
ALVG IX Equity	26	5,730	168.55	169.33	0.68	0.67%	(2.27)
AMGN US Equity	42	5,046	116.20	117.16	1.02	0.81%	34.51
AMT US Equity	1,768	12,212	77.45	88.67	25.32	0.57%	17.40
AMZN US Equity	(21)	(2,898)	304.28	306.45	-0.45	1.59%	20.94
ANZ AU Equity	605	12,947	29.84	31.24	6.95	0.67%	31.05
APA US Equity	305	7,242	88.23	91.95	6.31	0.67%	(67.76)
APC US Equity	177	5,575	98.79	101.93	4.18	0.76%	(43.44)
AXP US Equity	2,935	10,696	71.89	91.61	44.38	0.62%	(28.21)
AZN LN Equity	5,862	12,676	49.95	73.05	20.56	2.25%	55.59
AZN SS Equity	5,254	12,119	50.98	73.09	19.49	2.22%	56.83
AZN US Equity	5,807	12,812	50.09	72.80	21.18	2.14%	(75.70)
BA US Equity	474	8,591	128.92	136.03	8.66	0.64%	31.68
BAC US Equity	0	947	15.21	15.21	0.00	0.93%	0.42
BARC LN Equity	30	5,219	4.06	4.08	0.42	1.37%	(60.72)
BAS GR Equity	1,344	7,790	98.39	115.36	24.58	0.70%	18.50
BATS LN Equity	841	7,532	53.69	59.69	14.04	0.80%	(43.69)
BAX US Equity	47	4,842	73.25	73.96	2.26	0.43%	(18.18)
BAYN GR Equity	566	9,764	136.20	144.10	7.61	0.76%	(39.72)
BBAS3 BZ Equity	35	(1,887)	10.29	10.10	1.25	1.48%	1.75
BBD US Equity	(309)	4,539	14.74	13.80	-5.79	1.17%	(2.76)
BBDC4 BZ Equity	(312)	4,490	14.77	13.81	-6.13	1.13%	(1.36)
BBL US Equity	56	(3,656)	63.52	62.55	1.83	0.84%	36.93
BBVA SM Equity	1,549	6,233	10.24	12.79	36.89	0.67%	(8.75)
BCE CN Equity	235	9,622	45.16	46.26	6.56	0.37%	48.63
BCS US Equity	15	5,457	16.29	16.33	0.23	1.17%	(58.44)
BEN US Equity	128	3,548	53.31	55.24	3.93	0.92%	(4.49)

BG/ LN Equity	(353)	(3,788)	18.82	20.57	-8.48	1.10%	(9.33)
BHP AU Equity	(218)	9,507	34.66	33.88	-2.56	0.90%	51.52
BHP US Equity	16	7,278	67.13	67.28	0.25	0.88%	(92.60)
BIIB US Equity	305	1,066	246.08	316.52	20.01	1.43%	0.79
BIL SJ Equity	164	(4,833)	32.28	31.18	5.13	0.66%	35.79
BK US Equity	446	8,609	32.85	34.55	6.54	0.79%	(3.33)
BLK US Equity	79	3,418	301.56	308.53	4.17	0.55%	37.97
BLT LN Equity	105	(4,374)	32.07	31.30	3.03	0.79%	34.96
BMO CN Equity	634	14,492	67.31	70.26	11.15	0.39%	73.53
BMW GR Equity	1,320	5,212	99.71	124.97	31.05	0.82%	32.37
BMJ US Equity	(12)	925	49.57	48.93	-1.28	1.03%	1.25
BN FP Equity	(12)	3,971	74.29	74.07	-0.43	0.72%	(5.51)
BNP FP Equity	183	(4,695)	72.37	69.55	4.33	0.90%	(29.78)
BNS CN Equity	1,073	13,275	59.53	64.34	19.84	0.41%	102.70
BP/ LN Equity	868	10,304	7.78	8.43	14.96	0.56%	(26.18)
BRK/B US Equity	861	14,978	120.05	126.95	16.03	0.36%	(107.78)
BSBR US Equity	39	3,680	6.72	6.79	0.98	1.08%	7.46
BUD US Equity	522	9,049	103.87	109.86	8.58	0.67%	22.78
BX US Equity	6	2,814	31.07	31.14	0.15	1.39%	(4.29)
C US Equity	32	3,768	47.59	47.99	1.41	0.60%	20.95
CA FP Equity	218	3,932	34.13	36.02	6.33	0.87%	(28.01)
CAT US Equity	2,091	14,645	91.07	104.07	20.22	0.71%	117.04
CBA AU Equity	1,522	17,559	69.83	75.89	17.55	0.49%	(23.73)
CBS US Equity	3	3,321	59.76	59.82	0.10	1.01%	(16.54)
CCL US Equity	664	6,257	36.24	40.08	13.37	0.79%	6.45
CELG US Equity	125	4,560	151.00	155.12	2.65	1.03%	39.13
CFR VX Equity	542	9,275	98.34	104.09	8.12	0.72%	(24.92)
CL US Equity	3,021	22,469	59.33	67.31	30.33	0.44%	(304.54)
CM CN Equity	546	12,827	84.57	88.17	8.62	0.49%	2.52
CMCSA US Equity	264	7,922	50.64	52.33	5.41	0.62%	(30.97)
CMCSK US Equity	5,317	12,610	36.59	52.02	71.24	0.59%	(58.84)
CNI US Equity	2,385	13,535	51.64	60.74	35.63	0.49%	(34.92)
CNQ CN Equity	1,197	10,769	37.12	41.24	13.41	0.83%	125.18
CNR CN Equity	2,326	13,557	51.83	60.73	36.87	0.47%	(27.28)
COF US Equity	1,004	7,903	69.91	78.80	21.30	0.60%	25.45
COP US Equity	348	8,399	76.46	79.63	7.62	0.54%	10.75
COST US Equity	144	9,550	113.97	115.68	2.59	0.58%	(4.23)
COV LN Equity				#N/A N/A			
COV US Equity	948	7,190	64.52	73.02	20.91	0.63%	40.54
CRM US Equity	(28)	1,371	52.32	51.27	-1.01	2.03%	(25.16)
CS FP Equity	(5)	1,866	24.61	24.55	-0.27	0.90%	1.13
CSCO US Equity	41	6,415	24.50	24.65	0.84	0.76%	(21.01)
CSX US Equity	1,586	9,665	24.99	29.10	29.48	0.56%	(161.34)
CVE CN Equity				29.74			-
CVS US Equity	2,668	12,539	64.26	77.93	39.94	0.53%	(85.63)
CVX US Equity	41	(4,572)	123.46	122.34	1.80	0.50%	(0.37)
D US Equity	1,886	13,256	61.12	69.82	22.90	0.62%	80.32

DAI GR Equity	7,211	13,908	62.40	94.76	56.49	0.92%	67.70
DBK GR Equity	212	(5,592)	41.73	40.15	4.53	0.84%	31.09
DD US Equity	3,384	13,534	55.15	68.94	53.06	0.47%	(84.41)
DDAIF US Equity	4,119	8,377	63.65	94.95	56.15	0.88%	89.49
DE US Equity	523	10,094	86.40	90.88	11.01	0.47%	(58.50)
DELL US Equity				#N/A	N/A		
DG FP Equity	4,367	10,090	51.79	74.21	85.39	0.51%	37.66
DGE LN Equity	85	2,332	30.88	32.00	4.18	0.87%	1.34
DHR US Equity	311	8,786	75.99	78.68	5.48	0.64%	23.11
DIS US Equity	2,333	11,429	69.69	83.92	32.00	0.64%	(55.73)
DISCA US Equity	(136)	(6,841)	76.08	77.60	-2.06	0.96%	(21.80)
DNB NO Equity	532	6,302	17.63	19.12	11.25	0.75%	38.80
DOW US Equity	3,065	7,396	37.20	52.61	46.76	0.89%	24.61
DPW GR Equity	173	660	29.25	36.91	28.53	0.92%	(4.32)
DTE GR Equity	856	7,575	15.14	16.85	11.56	0.98%	(8.55)
DTV US Equity	3,521	10,622	62.01	82.57	30.50	1.09%	9.19
DUK US Equity	(9)	(6,884)	70.52	70.62	-0.29	0.46%	21.79
DVN US Equity	1,866	11,659	64.38	74.68	21.19	0.76%	143.30
EBAY US Equity	(0)	(2,849)	50.54	50.54	-0.01	0.93%	4.18
ECL US Equity	333	10,218	105.74	109.18	8.48	0.38%	17.41
EDF FP Equity	4,588	9,189	23.04	34.55	48.02	1.04%	(237.07)
EMC US Equity	544	10,986	25.17	26.41	7.54	0.66%	(83.33)
EMR US Equity	30	8,739	66.74	66.97	0.58	0.59%	(7.13)
ENB CN Equity	509	12,532	45.79	47.65	9.28	0.44%	37.22
ENEL IM Equity	2,317	8,902	4.48	5.65	28.05	0.93%	3.97
ENI IM Equity	583	11,929	24.50	25.70	7.29	0.67%	88.55
EOAN GR Equity	131	4,560	19.05	19.60	3.09	0.93%	40.69
EOG US Equity	2,619	5,841	73.34	106.23	39.23	1.14%	58.35
EPD US Equity	2,450	13,689	64.25	75.76	29.83	0.60%	44.61
ERICB SS Equity	(73)	7,934	12.42	12.30	-1.10	0.84%	(56.57)
ESRX US Equity	(59)	5,382	70.49	69.73	-1.33	0.82%	(7.78)
ETN US Equity	75	5,260	72.42	73.46	2.27	0.63%	(4.33)
F US Equity				16.58			-
FB US Equity	1,119	2,630	44.13	62.91	23.10	1.84%	6.57
FCX US Equity	101	6,027	33.41	33.97	1.88	0.89%	(25.87)
FDX US Equity	468	4,920	130.92	143.38	16.25	0.59%	(42.42)
FOX US Equity	335	6,139	32.68	34.46	5.88	0.93%	(9.10)
FOXA US Equity	302	5,663	33.62	35.42	5.69	0.94%	(10.02)
FP FP Equity	1,693	14,528	62.62	69.92	17.80	0.65%	(2.48)
G IM Equity	77	5,340	22.53	22.85	1.91	0.75%	43.55
GE US Equity	2,611	13,140	22.33	26.76	51.43	0.39%	7.24
GILD US Equity	207	4,205	78.55	82.42	4.21	1.17%	59.38
GIS US Equity	2,014	23,967	50.72	54.98	21.78	0.39%	29.05
GLE FP Equity				57.28			-
GLEN LN Equity	(150)	(2,955)	5.20	5.46	-7.13	0.71%	14.41
GLW US Equity	3,651	12,039	16.40	21.37	48.29	0.63%	14.11
GM US Equity	42	4,859	34.87	35.17	1.20	0.73%	65.13

GOOG US Equity	(42)	4,165	551.65	546.20	-0.92	1.09%	(38.09)
GS US Equity	(46)	4,854	162.54	161.02	-1.08	0.87%	56.75
GSK LN Equity	99	5,707	26.09	26.54	2.23	0.78%	(28.84)
GSZ FP Equity	1,141	11,763	25.75	28.25	12.61	0.77%	177.46
HAL US Equity	2,028	7,135	50.73	65.15	30.64	0.93%	9.52
HD US Equity	653	8,762	75.07	80.67	9.86	0.76%	(15.19)
HMB SS Equity	9	7,694	42.61	42.66	0.18	0.65%	(15.05)
HON US Equity	6,293	11,930	60.95	93.11	98.41	0.54%	(43.31)
HPQ US Equity	2,296	7,791	25.99	33.65	32.20	0.92%	88.63
HSBA LN Equity	137	8,008	10.28	10.45	2.52	0.68%	(46.25)
IBE SM Equity	2,224	7,531	5.57	7.22	54.90	0.54%	20.72
IBM US Equity	100	(6,355)	187.59	184.63	2.45	0.64%	32.68
IMT LN Equity	2,891	13,847	36.88	44.58	32.42	0.64%	(82.70)
INTC US Equity	1,513	12,794	24.62	27.54	23.23	0.51%	163.75
ISP IM Equity	4,243	5,699	1.92	3.36	62.18	1.20%	(28.06)
ITUB US Equity	(176)	5,715	15.87	15.40	-3.10	0.99%	2.52
ITUB4 BZ Equity	(104)	4,601	15.79	15.44	-2.22	1.02%	1.75
ITW US Equity	3,966	14,011	67.68	86.84	62.57	0.45%	(40.23)
ITX SM Equity	43	(3,652)	146.92	145.18	2.27	0.52%	(11.98)
JCI US Equity	5	3,669	48.48	48.55	0.13	1.14%	1.47
JNJ US Equity	6,104	18,676	77.10	102.29	86.42	0.38%	105.43
JPM US Equity	(9)	3,459	55.62	55.47	-0.41	0.67%	8.19
KMB US Equity	422	9,903	106.72	111.27	9.29	0.46%	(77.16)
KMI US Equity	38	(6,775)	33.94	33.75	0.91	0.62%	(27.14)
KO US Equity	(8)	(2,222)	40.77	40.92	-1.26	0.30%	(6.47)
LBTYA US Equity	195	5,724	43.58	45.06	4.00	0.85%	(46.74)
LBTYK US Equity	257	7,489	41.58	43.00	4.67	0.73%	(62.07)
LIN GR Equity	483	9,647	200.39	210.42	6.36	0.79%	23.48
LLOY LN Equity	219	1,914	1.16	1.29	11.08	1.03%	(9.37)
LLY US Equity	21	4,953	59.09	59.34	0.63	0.66%	5.53
LMT US Equity	682	2,016	122.50	163.91	64.03	0.53%	0.31
LNKD US Equity	381	(2,461)	184.34	155.81	6.81	2.27%	(7.87)
LOW US Equity	34	4,313	46.83	47.19	0.72	1.09%	4.89
LVS US Equity	10	1,864	74.67	75.05	0.37	1.39%	(50.68)
LYB US Equity	1,581	2,297	59.36	100.22	110.56	0.62%	4.41
MA US Equity	138	3,998	73.90	76.44	3.62	0.95%	(22.71)
MAERSKB DC Equity	8,327	14,377	1,640.92	2,591.26	64.15	0.90%	(147.37)
MC FP Equity	327	6,646	188.52	197.80	9.39	0.52%	32.64
MCD US Equity	137	9,603	100.19	101.61	3.09	0.46%	(43.65)
MCK US Equity	327	2,181	166.29	191.22	19.80	0.76%	20.84
MDLZ US Equity	4,319	13,763	28.81	37.86	48.88	0.64%	45.11
MDT US Equity	8,526	20,811	43.14	60.82	73.56	0.56%	(55.66)
MET US Equity	1,235	7,556	45.30	52.70	16.42	1.00%	184.71
MFC CN Equity	1,237	2,561	12.58	18.66	67.45	0.72%	63.44
MHS US Equity				#N/A	N/A		
MMM US Equity	10,019	21,331	97.17	142.80	103.42	0.45%	88.04
MO US Equity	1,452	13,034	37.11	41.25	22.43	0.50%	(45.96)

MON US Equity	1,837	11,917	105.13	121.34	25.75	0.60%	(115.10)
MOS US Equity				49.00			-
MRK US Equity	1,787	11,769	50.17	57.79	18.31	0.83%	(4.57)
MS US Equity	29	2,280	30.33	30.71	1.21	1.04%	(5.27)
MSFT US Equity	1,271	8,724	35.24	40.37	23.82	0.61%	(120.42)
MUV2 GR Equity	701	6,116	196.78	219.35	12.99	0.88%	(31.41)
NAB AU Equity	(105)	13,313	31.48	31.23	-1.13	0.70%	(16.68)
NCM AU Equity				9.02			-
NEE US Equity	4,987	15,275	73.26	97.18	56.96	0.57%	(34.01)
NEM US Equity	565	(2,485)	29.21	22.57	15.25	1.49%	4.12
NESN VX Equity	1,204	11,809	71.22	78.48	21.61	0.47%	50.01
NG/ LN Equity	3,332	13,405	11.84	14.78	45.32	0.55%	(209.85)
NKE US Equity	379	4,704	70.17	75.82	11.11	0.73%	(57.39)
NOK US Equity	4,627	4,498	3.94	7.98	85.58	1.20%	(64.91)
NOV US Equity	(426)	8,643	79.06	75.34	-4.97	0.99%	130.76
NOVN VX Equity	7,185	20,816	66.14	88.97	60.88	0.57%	10.61
NOVOB DC Equity	420	9,444	40.90	42.72	5.15	0.86%	135.67
NSC US Equity	2,440	10,479	80.35	99.06	40.71	0.57%	(219.85)
NVS US Equity	5,649	17,610	67.26	88.83	65.44	0.49%	3.30
OGXP3 BZ Equity	4,025	(4,107)	4.35	0.09	38.23	2.56%	83.17
OR FP Equity	306	8,826	168.36	174.19	5.85	0.59%	53.36
ORA FP Equity	1,602	8,559	13.81	16.40	16.82	1.11%	6.08
ORCL US Equity	1,949	8,853	34.21	41.74	42.60	0.52%	(35.88)
OXY US Equity	376	8,580	95.97	100.18	8.14	0.54%	28.49
PBR US Equity	85	(1,657)	14.72	13.96	3.23	1.59%	(16.62)
PBR/A US Equity	99	(1,673)	15.73	14.80	3.57	1.66%	(16.43)
PCLN US Equity	425	4,234	1,148.16	1,263.51	7.68	1.31%	(40.83)
PCP US Equity	147	4,610	250.90	258.89	3.91	0.81%	45.02
PEP US Equity	661	12,677	83.62	87.98	12.76	0.41%	4.06
PETR3 BZ Equity	143	(2,348)	7.43	6.98	3.87	1.58%	(26.21)
PETR4 BZ Equity	145	(2,200)	7.91	7.39	3.94	1.67%	(22.81)
PFE US Equity	8	3,859	29.56	29.62	0.23	0.87%	(13.26)
PG US Equity	166	11,013	78.74	79.93	3.33	0.45%	(71.23)
PHIA NA Equity				31.85			-
PM US Equity	163	7,343	86.03	87.94	5.98	0.37%	(37.49)
PNC US Equity	1,036	9,010	76.63	85.45	17.22	0.67%	3.96
POT CN Equity	(28)	6,886	35.73	35.58	-0.60	0.69%	(59.09)
POT US Equity	(101)	7,998	36.03	35.58	-2.04	0.62%	(62.37)
PRU LN Equity	8,651	10,521	12.68	23.12	115.90	0.71%	(116.07)
PSA US Equity	834	13,406	161.34	171.38	12.59	0.49%	(68.09)
PSX US Equity	1,916	6,461	65.38	84.77	39.02	0.76%	(33.44)
PX US Equity	2,897	16,521	113.72	133.66	44.17	0.40%	(0.35)
QCOM US Equity	2,542	12,547	66.85	80.40	38.67	0.52%	5.69
QQQ US Equity	2,666	9,597	71.30	91.11	49.32	0.56%	1.29
RAI US Equity	1,163	10,690	53.31	59.11	13.15	0.83%	10.48
RDS/A US Equity	593	11,546	75.37	79.24	9.86	0.52%	56.75
RDS/B US Equity	479	11,427	79.32	82.65	5.58	0.75%	71.81

RDSA LN Equity	714	9,744	36.92	39.62	12.66	0.58%	51.80
RDSA NA Equity	489	11,195	38.01	39.67	7.95	0.55%	77.41
RDSB LN Equity	525	10,889	39.36	41.26	6.87	0.70%	83.68
REGN US Equity	123	6,240	304.01	310.00	1.23	1.61%	25.78
RIO AU Equity	(178)	2,620	59.13	55.36	-6.10	1.12%	44.53
RIO LN Equity	(145)	2,891	54.71	52.11	-5.40	0.93%	0.82
RIO US Equity	(127)	3,947	53.77	52.09	-2.90	1.11%	(15.43)
ROG VX Equity	6,761	17,035	213.79	298.63	71.96	0.55%	112.13
RY CN Equity	419	11,337	65.92	68.36	7.89	0.47%	(23.17)
SAB LN Equity	1,245	11,420	49.52	54.92	14.37	0.76%	11.77
SAN FP Equity	(32)	(4,530)	105.53	106.27	-1.03	0.68%	(0.54)
SAN SM Equity	1,703	9,483	8.68	10.24	31.93	0.56%	13.67
SAN US Equity	1,349	7,733	8.70	10.21	24.79	0.70%	4.80
SAP GR Equity	-	1,076	76.23	76.23	0.00	0.80%	2.92
SAP US Equity	-	1,113	76.23	76.23	0.00	0.78%	5.98
SBUX US Equity	95	7,471	73.24	74.17	1.88	0.68%	42.49
SGO FP Equity	2,303	7,956	44.33	57.16	43.86	0.66%	20.68
SI US Equity				#N/A	N/A		
SIE GR Equity	863	5,345	114.64	133.15	19.92	0.81%	(9.12)
SLB US Equity	2,048	9,464	85.11	103.52	39.12	0.55%	(50.06)
SMSN LI Equity	127	7,952	703.74	714.95	1.61	0.99%	74.73
SO US Equity	(116)	11,861	44.13	43.70	-1.69	0.58%	5.32
SPG US Equity	(186)	12,778	168.42	166.00	-3.04	0.48%	(39.43)
SREN VX Equity				88.37			-
STAN LN Equity	(13)	5,034	22.49	22.43	-0.40	0.67%	(6.62)
STL NO Equity	1,629	11,476	26.82	30.63	16.89	0.84%	24.73
STT US Equity	16	3,883	65.28	65.55	0.45	0.90%	30.75
SU CN Equity	470	11,105	37.10	38.67	5.29	0.80%	43.96
SU FP Equity	796	8,613	86.77	94.79	9.65	0.96%	44.28
SU US Equity	458	9,658	36.93	38.68	6.06	0.78%	40.96
SWEDA SS Equity	110	4,735	25.94	26.55	3.41	0.68%	(4.87)
SYNN VX Equity	(294)	(4,132)	359.69	385.28	-16.19	0.44%	(1.79)
T US Equity	(10)	(3,663)	35.20	35.29	-0.41	0.64%	13.97
TD CN Equity	896	12,877	46.60	49.84	15.16	0.46%	93.98
TEF SM Equity	339	7,580	15.96	16.67	6.40	0.70%	(54.21)
TEF US Equity	295	6,344	15.86	16.59	5.94	0.78%	(37.44)
TGT US Equity	927	(8,574)	63.60	56.73	12.18	0.89%	(4.05)
TJX US Equity	10	(2,968)	54.27	54.09	0.36	0.91%	11.96
TLS AU Equity	893	13,319	4.65	4.96	13.45	0.50%	(23.44)
TLSN SS Equity	(261)	(5,268)	6.96	7.30	-7.92	0.62%	45.33
TM US Equity	69	(5,774)	115.95	114.56	1.97	0.61%	(40.26)
TMO US Equity	8,496	10,218	64.11	117.42	105.15	0.79%	154.31
TOT US Equity	1,127	7,801	60.95	69.76	20.69	0.70%	(34.88)
TRP CN Equity	-	1,151	46.27	46.27	0.00	0.54%	(6.43)
TRV US Equity	1,050	12,867	86.17	93.20	16.04	0.51%	(88.34)
TSCO LN Equity	636	(6,286)	5.54	4.98	10.18	0.99%	64.28
TWC US Equity	952	5,234	119.83	141.63	30.60	0.59%	(20.38)

TWX US Equity	445	9,814	67.54	70.60	5.95	0.76%	(34.68)
TXN US Equity	4,202	12,205	34.98	47.02	35.79	0.96%	23.90
TYC US Equity	12,014	24,080	28.90	43.32	68.20	0.73%	(328.84)
UBS US Equity	43	2,373	19.61	19.96	2.85	0.63%	(18.23)
UBSN VX Equity	38	2,230	19.66	19.99	2.23	0.75%	(13.86)
UCG IM Equity	3,063	5,500	5.64	8.77	43.51	1.28%	18.68
ULVR LN Equity	274	6,329	43.10	44.97	7.42	0.58%	17.79
UNA NA Equity	211	7,481	42.32	43.51	4.35	0.65%	28.69
UNH US Equity	2,422	10,249	64.61	79.88	39.48	0.60%	51.43
UNP US Equity	2,470	13,372	166.77	197.58	32.16	0.57%	(112.29)
UPS US Equity	4,488	14,806	79.44	103.52	50.58	0.60%	(104.03)
USB US Equity	3,037	14,509	34.92	42.24	48.03	0.44%	51.12
UTX US Equity	6,482	15,190	82.63	117.90	73.66	0.58%	153.99
V US Equity	346	7,029	201.52	211.45	6.93	0.71%	(77.21)
VALE US Equity	366	(2,664)	14.72	12.69	10.15	1.36%	40.56
VALE3 BZ Equity	432	(2,939)	14.87	12.69	10.24	1.44%	44.08
VIAB US Equity	3,988	9,272	60.86	87.03	69.72	0.62%	96.66
VIV FP Equity				26.37			-
VMW US Equity	397	4,785	88.53	95.87	5.67	1.46%	(36.86)
VOD LN Equity	320	(3,874)	3.80	3.48	9.69	0.85%	27.40
VOD US Equity	312	(3,458)	38.13	34.68	10.26	0.88%	28.57
VOW3 GR Equity	80	3,208	259.95	266.44	4.24	0.59%	3.28
VRX CN Equity	578	2,771	109.59	132.45	14.73	1.42%	(3.47)
VRX US Equity	786	1,880	93.22	132.21	31.05	1.35%	0.61
VTI US Equity	749	5,134	86.89	99.58	34.68	0.42%	(0.98)
VWO US Equity	18	3,335	42.43	42.66	0.91	0.59%	16.02
VZ US Equity	56	5,565	48.92	49.41	1.62	0.62%	(79.15)
WBC AU Equity	429	11,844	30.85	31.96	5.31	0.68%	(8.67)
WES AU Equity	380	13,490	38.79	39.89	4.22	0.67%	(102.20)
WFC US Equity	3,730	12,761	39.50	51.04	56.79	0.51%	3.78
WLP US Equity	4,747	10,592	74.57	107.99	52.83	0.85%	(48.64)
WMT US Equity	66	9,262	76.20	76.74	1.51	0.47%	(13.76)
WOW AU Equity	28	4,724	34.64	34.84	0.69	0.85%	(25.93)
XOM US Equity	1,369	16,063	92.46	100.34	22.74	0.37%	29.67
XTA LN Equity				#N/A N/A			
YHOO US Equity	11	2,439	34.58	34.73	0.37	1.17%	0.37
YUM US Equity	398	8,158	74.89	78.54	8.00	0.61%	74.20
ZURN VX Equity	94	8,429	293.42	296.69	2.85	0.39%	(27.09)

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	20,074	62,272	1,455.15	1,924.24	80.75	0.40%	(31.23)
NDX Index	11,896	37,348	2,828.99	3,730.07	50.84	0.63%	(38.11)
RTY Index	262	10,580	1,098.98	1,126.15	3.02	0.82%	(26.39)

SPTSX Index	1,365	41,166	13,067.53	13,500.72	10.35	0.32%	109.30
MEXBOL Index	(33)	8,931	3,263.99	3,251.95	-0.60	0.62%	13.89
IBOV Index	320	(11,198)	23,555.34	22,881.43	2.83	1.01%	(71.71)
MERVAL Index	899	20,801	913.21	952.69	3.30	1.31%	57.59
UKX Index	4,655	44,458	10,369.23	11,454.90	24.49	0.43%	(149.24)
DAX Index	10,080	36,878	10,620.60	13,523.58	48.17	0.57%	(12.52)
CAC Index	1,807	25,792	5,737.94	6,139.88	15.24	0.46%	2.37
IBEX Index	10,878	41,799	11,657.92	14,691.87	43.32	0.60%	(100.12)
SMI Index	7,773	51,684	8,403.69	9,667.60	48.06	0.31%	15.12
FTSEMIB Index	7,118	25,266	23,035.16	29,524.51	25.66	1.10%	(117.36)
PSI20 Index	5,155	24,476	8,025.00	9,715.08	22.87	0.92%	(60.17)
ISEQ Index	18,404	32,079	4,240.92	6,674.03	69.76	0.82%	
ICEXI Index	1,037	14,393	6.90	7.40	13.53	0.53%	29.23
AEX Index	6,253	45,813	490.16	557.06	35.11	0.39%	125.09
BEL20 Index	8,360	47,540	3,643.56	4,284.28	45.82	0.38%	(162.65)
LUXXX Index	11,652	41,632	1,657.83	2,121.82	38.44	0.73%	(454.12)
KFX Index	11,592	40,166	102.16	131.65	45.77	0.63%	60.34
HEX Index	9,454	42,314	8,526.95	10,432.12	39.01	0.57%	(224.97)
OMX Index	2,161	23,477	191.30	208.91	16.88	0.55%	(48.13)
ATX Index	-	4,006	3,429.69	3,429.69	0.00	0.71%	(18.05)
ASE Index	76	5,085	1,658.29	1,683.16	0.88	1.71%	(29.34)
OSEBX Index	4,900	27,594	86.64	102.03	31.15	0.57%	56.76
INDEXCF Index	(1,244)	(21,271)	39.70	42.02	-4.41	1.33%	(27.91)
TOP40 Index	1,879	36,288	3,981.77	4,187.92	6.59	0.79%	(142.18)
SENSEX Index	5,293	43,256	373.50	419.20	14.20	0.86%	263.79
NKY Index	392	13,269	142.47	146.68	3.75	0.79%	73.84
HSI Index	654	29,992	2,940.06	3,004.21	3.64	0.60%	
SHCOMP Index	1,740	(34,398)	343.31	325.95	8.81	0.57%	
KOSPI Index	1,728	45,441	1.89	1.96	8.10	0.47%	137.79
AS51 Index	1,061	33,715	4,916.12	5,070.90	6.37	0.49%	(225.71)
STBCNZL Index	36,571	73,207	443.20	664.61	104.15	0.48%	(312.94)
EEM US Equity	(18)	3,287	43.16	42.92	-0.92	0.61%	18.38
IYR US Equity	282	10,928	69.91	71.71	6.89	0.37%	(14.05)
MDY US Equity	5,247	14,269	184.08	251.78	69.43	0.53%	6.20
JNK US Equity	(1)	10,785	41.29	41.29	-0.08	0.11%	(5.22)
XLF US Equity	5,923	13,610	15.59	22.38	89.07	0.49%	26.22
XLU US Equity	923	10,859	39.53	42.89	13.69	0.62%	44.12
XLK US Equity	2,906	12,860	30.75	37.70	41.49	0.54%	(25.05)
XLI US Equity	6,797	16,147	38.16	54.22	92.54	0.45%	(25.36)
XLP US Equity	816	12,093	41.94	44.77	18.11	0.37%	(45.97)
XLY US Equity	1,425	7,073	54.75	65.78	34.39	0.59%	(15.48)
XLE US Equity	923	12,309	88.86	95.52	18.52	0.40%	45.87
XLB US Equity	4,655	15,233	37.66	49.17	66.26	0.46%	(44.39)
XLV US Equity	13,155	24,346	38.94	59.98	99.10	0.55%	68.90
SXXP Index	7,445	47,827	405.19	468.27	43.25	0.36%	(102.50)
SXAP Index	10,529	28,641	522.17	714.14	47.60	0.77%	99.74
SXKP Index	4,911	37,626	364.23	411.77	25.07	0.52%	(221.54)

SX6P Index	7,946	38,710	358.24	431.77	43.29	0.47%	(148.60)
SXEP Index	4,165	51,146	457.07	494.29	14.16	0.58%	26.39
SXIP Index	12,019	28,923	221.57	313.64	91.70	0.45%	(135.66)
SXNP Index	5,138	29,211	483.41	568.44	37.80	0.47%	(97.04)
SX3P Index	1,671	31,675	681.94	717.90	13.98	0.38%	111.63
SXDP Index	26,487	61,074	608.62	872.57	99.47	0.44%	(77.84)
SX4P Index	4,307	28,017	926.01	1,068.36	30.95	0.50%	(41.89)
SX8P Index	542	10,159	368.12	387.76	7.98	0.67%	6.57
SXOP Index	11,003	44,264	387.05	483.26	45.43	0.55%	(77.50)
SXQP Index	1,745	45,829	806.82	837.54	9.84	0.39%	(22.61)
SXRP Index	(43)	16,765	429.99	428.89	-0.61	0.42%	(95.43)
SXMP Index	1,619	12,917	303.25	341.25	25.47	0.49%	(149.61)
SXTP Index	23,943	39,247	171.35	275.88	86.72	0.70%	(258.76)
SX7E Index	3,727	12,087	159.23	208.33	32.59	0.95%	(60.95)
SX5E Index	7,640	41,424	3,730.45	4,418.51	36.29	0.51%	34.73
SPGSCITR Index	82	(15,778)	5,009.98	4,984.02	1.40	0.37%	20.94
XAG Curncy	1,848	(15,640)	21.33	18.81	16.98	0.70%	(48.01)
CO1 Comdty	59	(9,568)	109.49	108.82	1.16	0.53%	0.88
CL1 Comdty	953	30,849	99.58	102.66	4.56	0.68%	58.97
NG1 Comdty	2,932	15,160	3.88	4.63	13.35	1.45%	66.69
XAU Comdty	879	(26,688)	87.87	84.98	6.88	0.48%	(114.01)
IBOXHY Index	3,793	53,418	220.09	235.72	147.81	0.05%	(7.98)
US_TSY CREDIT	352	100,443	763.64	766.31	3.22	0.11%	(223.11)
CA_TSY CREDIT	221	87,647	1,212.65	1,215.71	1.02	0.25%	(280.26)
MX_TSY CREDIT	693	87,928	219.92	221.65	2.33	0.34%	(552.29)
AU_TSY CREDIT	983	81,398	1,502.56	1,520.70	4.73	0.26%	(189.71)
JP_TSY CREDIT	146	(40,109)	815.70	812.74	1.65	0.22%	89.94
MY_TSY CREDIT	21	103,107	170.21	170.24	0.10	0.21%	18.18
SG_TSY CREDIT	324	66,005	220.84	221.92	2.30	0.21%	(193.71)
AT_TSY CREDIT	3,878	81,569	357.71	374.71	19.54	0.24%	(166.14)
BE_TSY CREDIT	5,220	79,771	476.72	507.91	26.39	0.25%	(185.34)
FI_TSY CREDIT	3,372	85,645	349.02	362.76	17.86	0.22%	(159.22)
FR_TSY CREDIT	4,349	82,246	1,681.11	1,770.01	22.54	0.23%	(174.79)
DE_TSY CREDIT	2,809	84,524	1,245.31	1,286.70	14.32	0.23%	(157.18)
IE_TSY CREDIT	32,471	78,270	336.80	476.52	203.30	0.20%	(41.82)
IT_TSY CREDIT	8,722	54,986	1,615.78	1,872.09	57.01	0.28%	(11.57)
NL_TSY CREDIT	3,584	82,865	1,328.55	1,386.02	18.51	0.23%	(153.79)
ES_TSY CREDIT	11,083	50,187	392.77	479.50	87.15	0.25%	75.48
DK_TSY CREDIT	2,837	67,396	727.36	757.97	14.53	0.29%	(180.22)
NO_TSY CREDIT	(316)	50,762	346.75	344.60	-2.55	0.24%	(170.70)
PL_TSY CREDIT	1,758	35,151	427.73	449.12	21.86	0.23%	(113.06)
ZA_TSY CREDIT	-	3,908	82.58	82.58	0.00	0.77%	(27.25)
SE_TSY CREDIT	293	(44,333)	463.04	459.98	2.26	0.29%	95.84
CH_TSY CREDIT	2,897	69,857	1,007.64	1,049.42	17.96	0.23%	(72.03)
GB_TSY CREDIT	1,935	89,647	1,502.38	1,534.80	9.84	0.22%	(321.68)