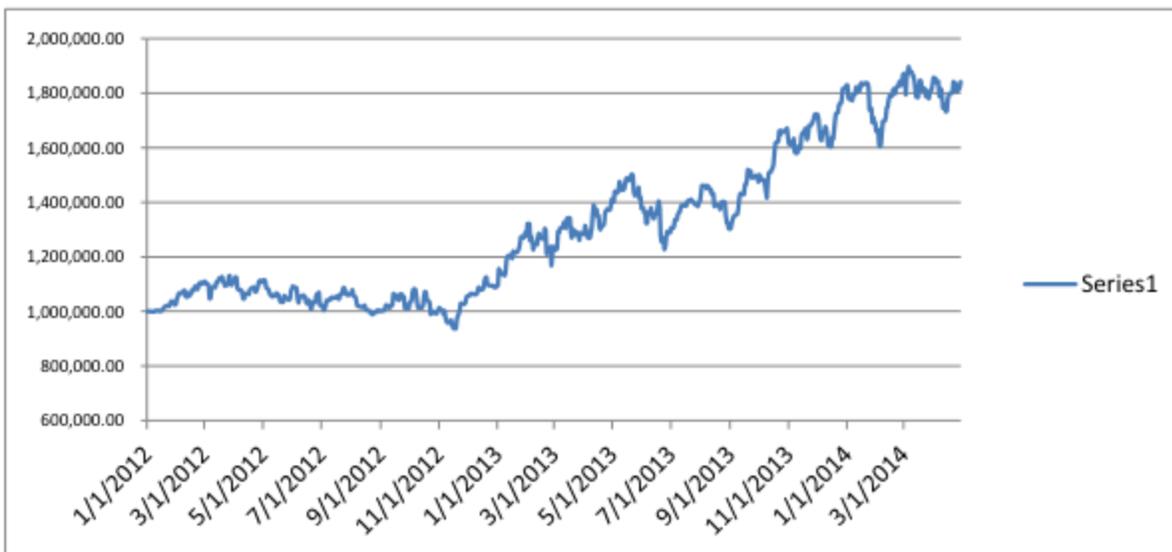


Current Date:	4/29/2014	Change on Day:	1.24%
Total Return since 1/1/12:	84.20%	MSCI World Change on Day	0.58%
T12M Return:	30.46%	No of Positions (+MTM) on Day	275
T90 Day Return:	8.68%	No of Positions (-MTM) on Day	137
T30 Day Return:	1.85%	Current No. of Positions:	443
Current Long Exposure @ Cost:	4,898,673	Current Leverage (Gross Exposures):	2.97
Current Short Exposure @ Cost:	(565,940)		
Net Exposure:	4,332,734		
Starting Capital:	1,000,000		
Current NAV:	1,842,000		

Key Metrics

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval
Win Ratio:	40% - 50% historically
T24M (+) NAV Days	52%
T24M Avg. Daily NAV (+) Change	1.02%
T24M Avg. Daily NAV (-) Change	-0.90%
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:	1.12
Historical Sharpe & Notes:	Historical sharpe ratio is in excess of 2.0X (backtest from 1995, see Investor Presentation). Our sharpe ratio increases materially during market downturns in excess of 20 days of realized volatility. Since we generate positive returns in these environments, the variance in our downside volatility is materially less than broader markets. Recessions, which generally result in market directionality in excess of 20 days of volatility are significant alpha capture opportunities for us. Additionally, by never dollar cost averaging and concurrently adding to our winners we have an inherent assymetry in our volatility profile.

NAV



Largest Exposures Current Positions 97.5th Percentile 2.5th Percentile (@ cost ex-MTM)			Largest MTM Gains Current Positions (90th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
24 Positions		22.51%	45 Positions		25.84%
941 HK Equity	(9,455)	0.17%	AEX Index	5,766	0.31%
ZA_TSY CREDIT	(11,615)	0.21%	JNJ US Equity	5,957	0.32%
XAG Curncy	(15,640)	0.29%	MAERSKB DC Equity	6,084	0.33%
CO1 Comdty	(19,698)	0.36%	ROG VX Equity	6,085	0.33%
MEXBOL Index	(20,915)	0.38%	XLI US Equity	6,120	0.33%
INDEXCF Index	(21,271)	0.39%	HON US Equity	6,133	0.33%
JP_TSY CREDIT	(22,684)	0.42%	NOVN VX Equity	6,305	0.34%
XAU Comdty	(23,727)	0.43%	AZN SS Equity	6,421	0.35%
SHCOMP Index	(26,960)	0.49%	SXMP Index	6,484	0.35%
NO_TSY CREDIT	(29,231)	0.53%	SX7E Index	6,531	0.35%
SE_TSY CREDIT	(55,416)	1.01%	UTX US Equity	6,624	0.36%
SPX Index	62,272	1.14%	SX6P Index	6,790	0.37%
DK_TSY CREDIT	67,396	1.23%	PSI20 Index	6,801	0.37%
CH_TSY CREDIT	68,798	1.26%	AZN US Equity	6,960	0.38%
CA_TSY CREDIT	(72,133)	1.32%	DAI GR Equity	6,961	0.38%
STBCNZL Index	73,231	1.34%	ACA FP Equity	7,007	0.38%
GB_TSY CREDIT	75,587	1.38%	SMI Index	7,088	0.38%
AT_TSY CREDIT	77,381	1.42%	AZN LN Equity	7,171	0.39%
IE_TSY CREDIT	78,270	1.43%	SXXP Index	7,203	0.39%
BE_TSY CREDIT	78,588	1.44%	MDT US Equity	7,546	0.41%
FR_TSY CREDIT	79,196	1.45%	SX5E Index	7,818	0.42%
NL_TSY CREDIT	79,461	1.45%	HEX Index	7,846	0.43%
DE_TSY CREDIT	80,183	1.47%	FTSEMIB Index	7,905	0.43%
FI_TSY CREDIT	80,881	1.48%	PRU LN Equity	8,170	0.44%
			TMO US Equity	8,194	0.44%
			BEL20 Index	8,447	0.46%
			MMM US Equity	8,933	0.48%
			IT_TSY CREDIT	9,068	0.49%
			DAX Index	9,076	0.49%
			TYC US Equity	9,773	0.53%
			NDX Index	9,799	0.53%
			IBEX Index	9,923	0.54%
			LUXXX Index	10,599	0.58%
			SXAP Index	10,704	0.58%
			KFX Index	11,074	0.60%
			ES_TSY CREDIT	11,332	0.62%
			XLV US Equity	12,028	0.65%
			SXIP Index	12,233	0.66%
			SXOP Index	12,684	0.69%
			SPX Index	18,079	0.98%

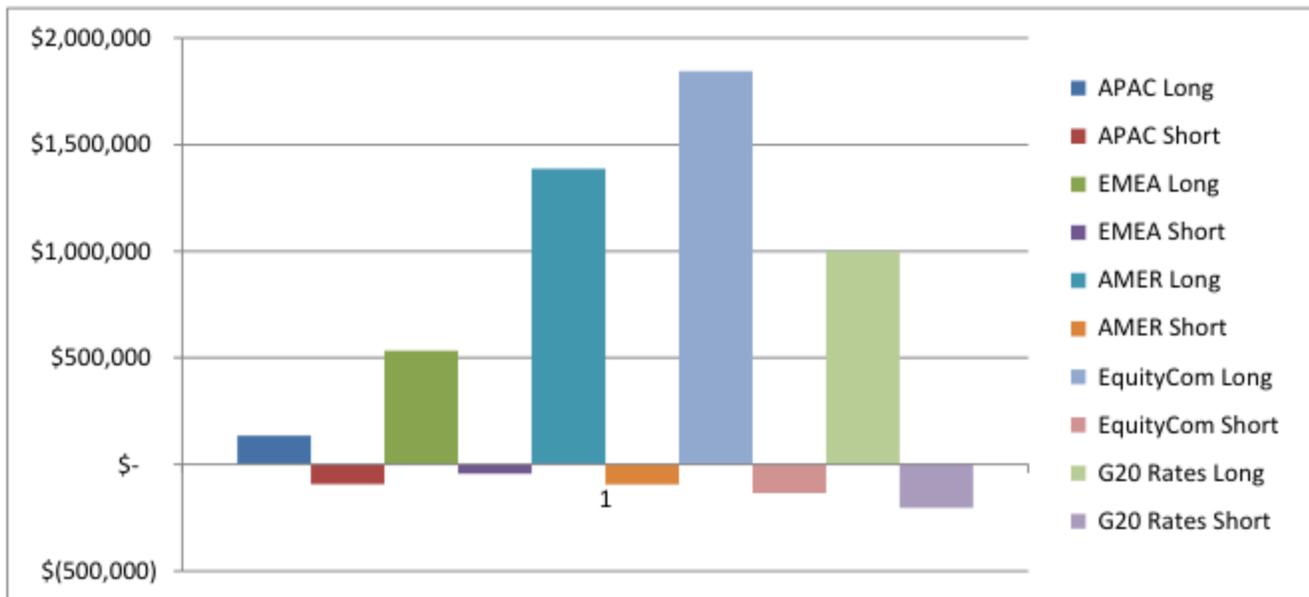
NAV Impact of MTM by Category & Exposure	
Listed Equity Long	0.759%
Listed Equity Short	-0.128%
EquityCom Long	0.858%
EquityCom Short	-0.071%
G20 Rates Long	-0.100%
G20 Rates Short	-0.023%

SXTP Index	21,989	1.19%
ISEQ Index	23,547	1.28%
SXDP Index	26,542	1.44%
IE_TSY CREDIT	32,694	1.77%
STBCNZL Index	35,494	1.93%

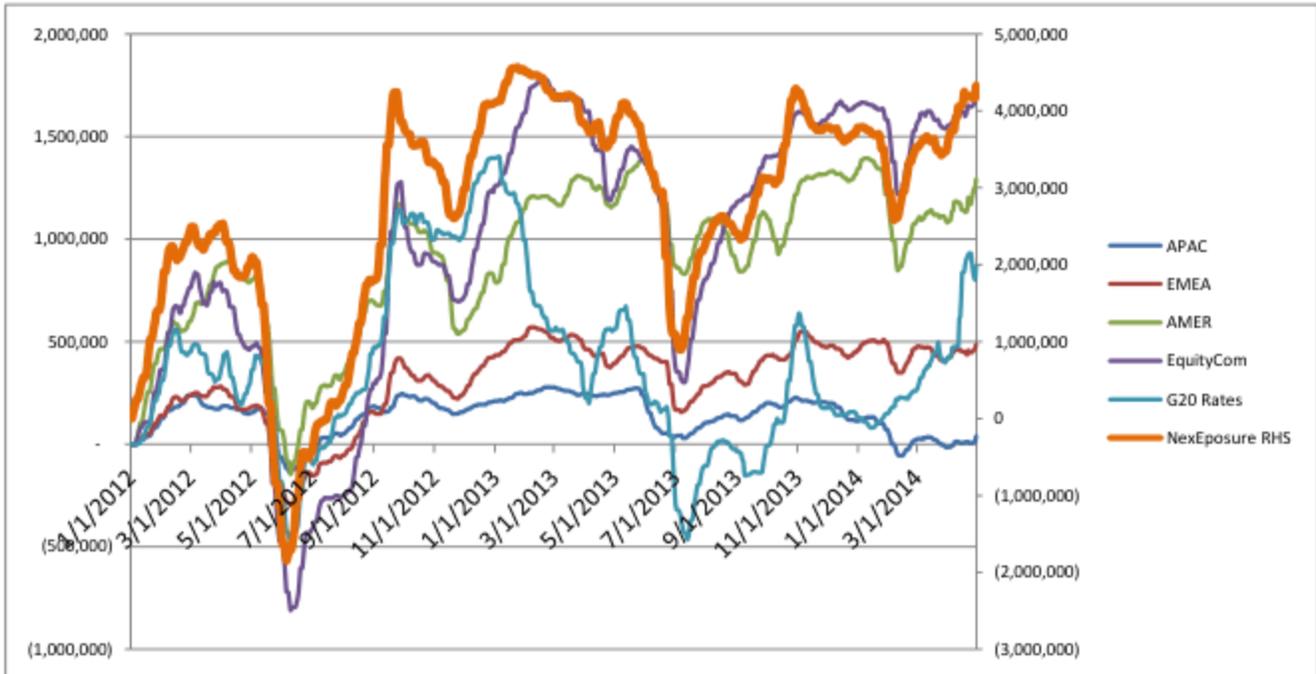
No. Names by Category

APAC Long	22
APAC Short	26
EMEA Long	76
EMEA Short	12
AMER Long	179
AMER Short	33
EquityCom Long	64
EquityCom Short	8
G20 Rates Long	16
G20 Rates Short	7
Total Long	357
Total Short	86

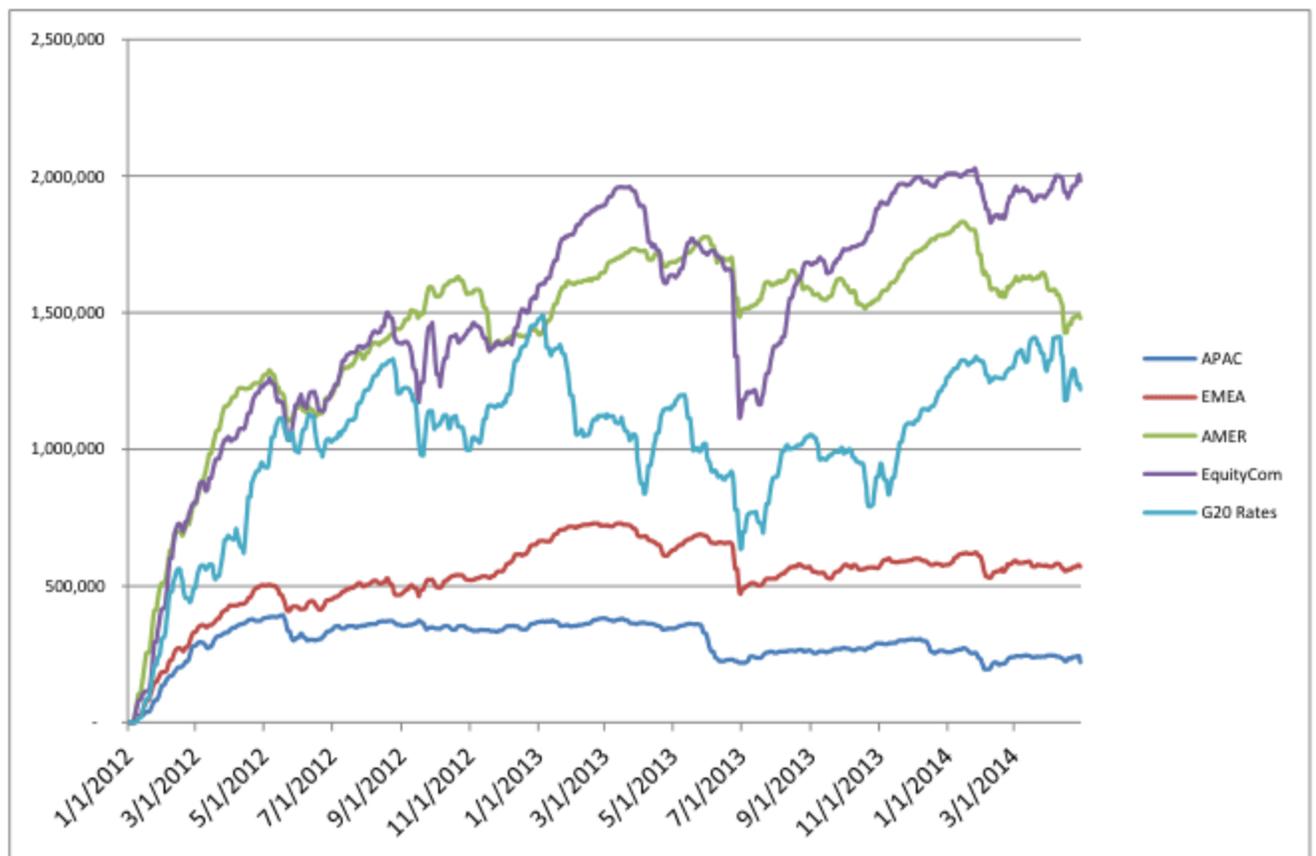
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



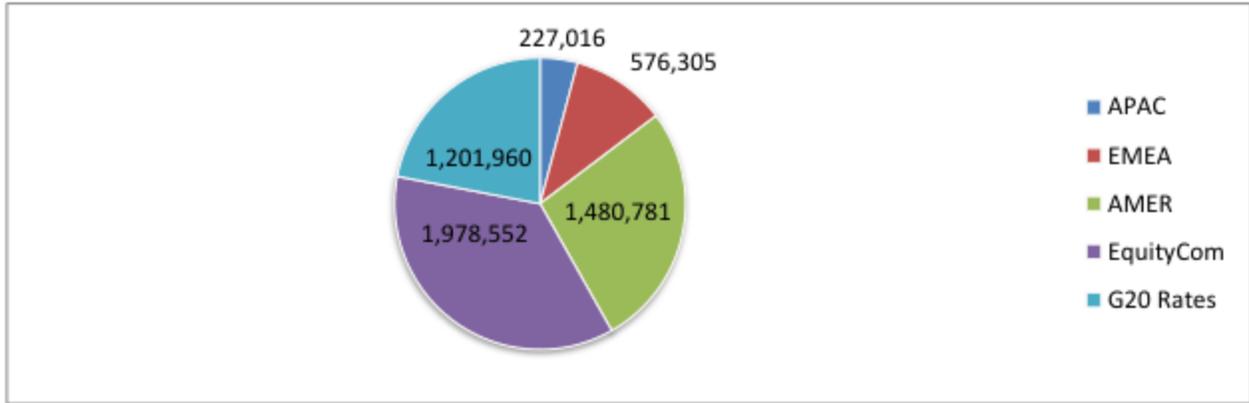
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



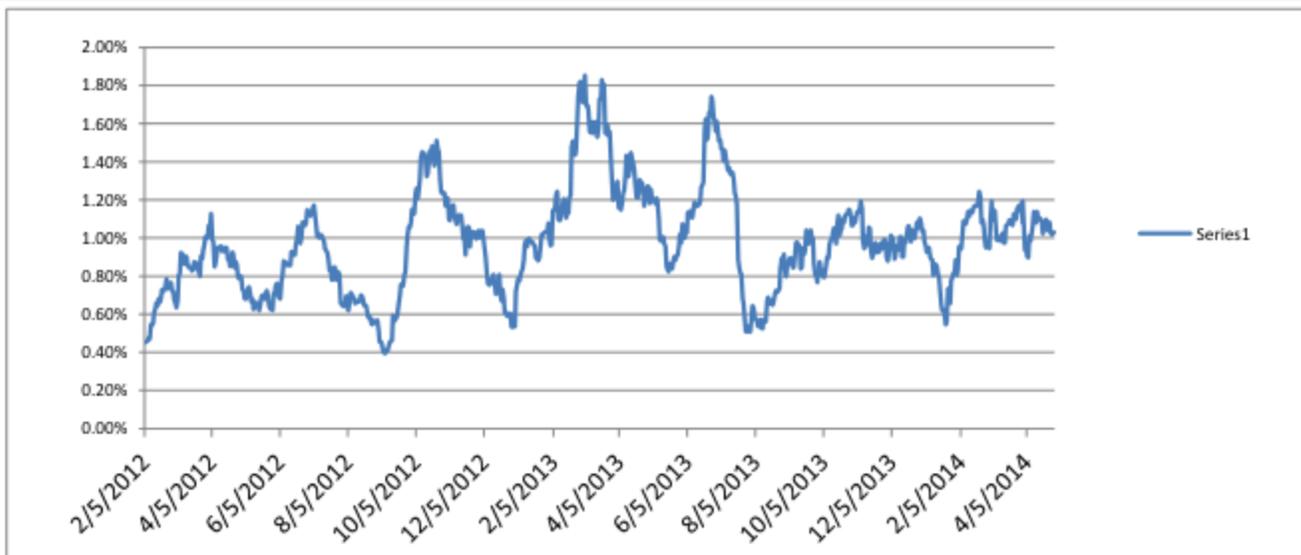
Current Gross Notional Risk by Category



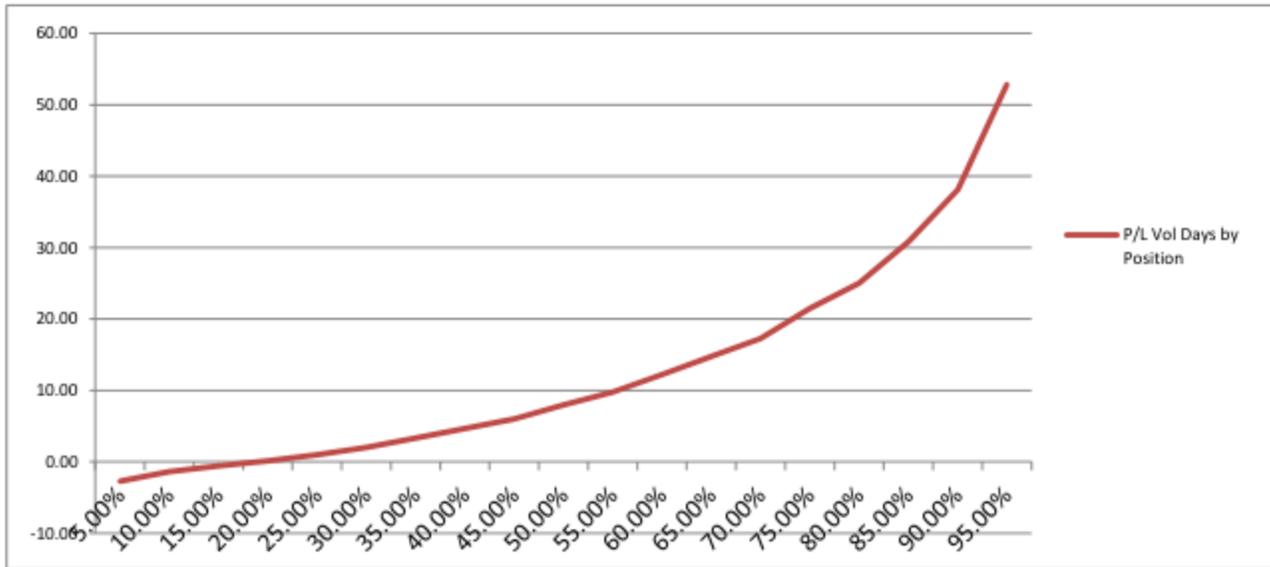
Performance Vs. MSCI World Index



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%	-20.80
5.00%	-2.88
10.00%	-1.38
15.00%	-0.67
20.00%	0.08
25.00%	1.30
30.00%	2.57
35.00%	3.34
40.00%	4.93
45.00%	6.81
50.00%	8.36
55.00%	10.74
60.00%	13.09
65.00%	15.70
70.00%	18.92
75.00%	22.44
80.00%	26.71
85.00%	32.48
90.00%	39.30
95.00%	55.93
100.00%	208.26

MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	1.01%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	44.65%

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)	(1,967)	55.72	56.30	-1.04	1.00%	(15.22)
005380 KS Equity	42	3,149	224.39	227.41	1.33	1.01%	11.55
005490 KS Equity	(210)	(3,011)	272.57	291.63	-5.91	1.18%	(83.82)
005930 KS Equity	(42)	(1,121)	1,278.08	1,326.22	-4.24	0.89%	19.50
012330 KS Equity	1,027	5,584	247.00	292.44	19.56	0.94%	3.11
1 HK Equity	962	12,607	16.18	17.41	11.34	0.67%	(8.49)
1299 HK Equity	198	5,954	4.79	4.95	3.40	0.98%	126.89
13 HK Equity	2,617	12,243	11.40	13.84	27.41	0.78%	101.51
16 HK Equity				12.63			-
27 HK Equity	(13)	74	9.40	8.03	-8.68	1.97%	(3.30)
2914 JP Equity	4	(3,774)		#N/A N/A	0.12	0.94%	
3382 JP Equity	30	1,329		#N/A N/A	2.35	0.95%	
4063 JP Equity	(77)	2,344		#N/A N/A	-2.88	1.15%	
4502 JP Equity	8	(3,151)		#N/A N/A	0.29	0.88%	
4689 JP Equity	0	(357)		#N/A N/A	0.07	2.01%	
5 HK Equity	(17)	(3,197)	10.17	10.22	-0.68	0.77%	(26.98)
5108 JP Equity	-	832		#N/A N/A	0.00	1.00%	
5401 JP Equity	401	(4,349)		#N/A N/A	8.54	1.08%	
6301 JP Equity	(38)	(1,238)		#N/A N/A	-2.84	1.09%	
6752 JP Equity				#N/A N/A			
6902 JP Equity				#N/A N/A			
6954 JP Equity	965	6,393	6,392.98	#N/A N/A	14.32	1.05%	
7201 JP Equity	124	(2,999)	(3,742.97)	#N/A N/A	4.47	0.93%	
7203 JP Equity	218	(4,207)	(5,259.85)	#N/A N/A	5.68	0.91%	
7267 JP Equity	396	(4,294)	(4,885.01)	#N/A N/A	9.13	1.01%	
762 HK Equity	(133)	(3,929)	(5,161.69)	1.42	-2.78	1.21%	(176.81)
7751 JP Equity	63	(5,492)	(6,865.02)	#N/A N/A	1.54	0.74%	
8031 JP Equity	(36)	(3,821)	(4,775.88)	#N/A N/A	-1.01	0.94%	
8058 JP Equity	52	(2,761)	(4,383.01)	#N/A N/A	2.05	0.92%	
8306 JP Equity	226	(3,668)	(4,603.66)	#N/A N/A	4.39	1.40%	
8316 JP Equity	110	(1,984)	(2,000.57)	#N/A N/A	4.39	1.26%	
8411 JP Equity	31	(4,309)		#N/A N/A	1.01	0.71%	
8604 JP Equity	316	(3,335)	(3,504.39)	#N/A N/A	7.46	1.27%	
8801 JP Equity	(97)	2,660		#N/A N/A	-2.82	1.29%	
8802 JP Equity	432	(4,463)		#N/A N/A	7.29	1.33%	
9020 JP Equity	254	(5,379)		#N/A N/A	4.07	1.16%	
941 HK Equity	836	(9,455)	10.19	9.29	7.28	1.21%	(324.45)
9432 JP Equity	132	6,077		#N/A N/A	1.97	1.10%	
9433 JP Equity	(33)	(1,000)		#N/A N/A	-2.74	1.21%	
9437 JP Equity	(145)	(6,149)		#N/A N/A	-2.33	1.02%	
9983 JP Equity	104	(2,751)		#N/A N/A	2.75	1.37%	

9984 JP Equity	(56)	2,175		#N/A N/A	-1.37	1.88%	
AAPL US Equity	908	6,302	518.25	592.89	15.76	0.91%	71.78
ABB US Equity	144	5,329	23.59	24.23	3.26	0.83%	(404.30)
ABBN VX Equity	163	5,570	23.63	24.32	3.32	0.88%	(390.81)
ABBV US Equity	88	2,296	49.39	51.29	2.69	1.43%	38.53
ABEV US Equity	45	4,344	7.61	7.69	1.27	0.81%	0.34
ABEV3 BZ Equity	78	4,143	7.59	7.73	2.12	0.89%	0.27
ABI BB Equity	686	8,888	103.14	111.10	11.04	0.70%	72.36
ABT US Equity	(32)	4,097	38.86	38.56	-1.10	0.71%	39.98
ABX CN Equity	242	(3,366)	18.97	17.60	4.89	1.47%	(24.60)
ABX US Equity	236	(3,243)	18.99	17.61	5.11	1.42%	(18.95)
ACA FP Equity	7,007	5,408	6.83	15.69	111.91	1.16%	(2.61)
ACE US Equity	511	8,813	96.79	102.41	13.20	0.44%	65.09
ACN US Equity	198	10,703	77.97	79.41	2.18	0.85%	118.72
ADP US Equity	57	3,867	75.63	76.74	2.19	0.67%	56.97
AFL US Equity	(12)	3,645	62.99	62.79	-0.47	0.68%	57.50
AGN US Equity	4,887	9,698	110.56	166.28	25.63	1.97%	(23.15)
AI FP Equity	474	9,303	135.66	142.57	8.12	0.63%	(29.68)
AIG US Equity	364	7,022	49.93	52.52	6.30	0.82%	59.08
AIR FP Equity	301	1,408	57.15	69.35	23.13	0.92%	(10.33)
ALV GR Equity	130	5,509	167.39	171.33	3.12	0.75%	62.64
ALVG IX Equity	128	5,509	167.40	171.30	3.03	0.77%	60.06
AMGN US Equity	1,680	9,154	94.49	111.82	14.86	1.23%	114.44
AMT US Equity	974	11,367	76.70	83.27	16.81	0.51%	(10.47)
AMZN US Equity	95	(1,925)	312.70	297.28	2.61	1.89%	(26.46)
ANZ AU Equity	682	7,586	29.55	32.21	12.97	0.69%	(1.57)
APA US Equity	-	1,027	88.09	88.09	0.00	0.81%	14.93
APC US Equity	61	2,501	97.78	100.15	1.99	1.21%	19.23
AXP US Equity	2,345	10,373	71.56	87.74	25.73	0.88%	135.06
AZN LN Equity	7,171	12,676	49.80	77.98	35.95	1.57%	(203.20)
AZN SS Equity	6,421	12,119	50.82	77.74	35.03	1.51%	(252.70)
AZN US Equity	6,960	12,812	50.30	77.63	38.32	1.42%	(9.50)
BA US Equity	78	4,613	125.87	128.01	2.09	0.82%	29.77
BAC US Equity	4,678	6,530	8.82	15.14	61.93	1.16%	19.80
BARC LN Equity	138	3,874	4.05	4.19	3.40	1.05%	0.48
BAS GR Equity	1,256	7,333	97.30	113.97	18.50	0.93%	76.98
BATS LN Equity	630	7,532	53.98	58.49	11.04	0.76%	84.62
BAX US Equity	3	1,938	73.05	73.14	0.15	0.86%	5.02
BAYN GR Equity	226	4,438	132.62	139.37	4.94	1.03%	49.16
BBAS3 BZ Equity	(33)	(456)	10.07	10.79	-3.56	2.01%	(17.35)
BBD US Equity	164	3,222	14.49	15.23	3.07	1.66%	81.38
BBDC4 BZ Equity	161	3,172	14.49	15.23	2.98	1.70%	78.82
BBL US Equity	(64)	(2,585)	62.89	64.44	-2.73	0.90%	(21.27)
BBVA SM Equity	1,260	5,790	10.12	12.32	22.60	0.96%	66.96
BCE CN Equity	(10)	2,360	44.18	43.99	-0.97	0.44%	11.46
BCS US Equity	173	3,122	16.00	16.89	5.01	1.10%	31.62
BEN US Equity	(25)	1,468	52.54	51.65	-1.64	1.05%	(4.23)

BG/ LN Equity	(462)	(3,503)	17.51	19.82	-14.42	0.92%	(164.77)
BHP AU Equity	92	6,689	34.33	34.80	1.59	0.86%	(64.52)
BHP US Equity	264	6,839	67.77	70.39	4.12	0.94%	61.04
BIIB US Equity	192	1,066	245.93	290.13	9.52	1.89%	32.25
BIL SJ Equity	(8)	(1,598)	32.02	32.18	-0.61	0.84%	
BK US Equity	245	8,609	32.86	33.80	3.50	0.81%	133.22
BLK US Equity	85	3,418	293.93	301.22	2.51	0.99%	25.20
BLT LN Equity	3	(3,182)	32.13	32.10	0.10	0.86%	(9.50)
BMO CN Equity	388	11,017	66.19	68.52	7.40	0.48%	(42.32)
BMW GR Equity	1,345	5,212	99.22	124.82	25.14	1.03%	27.33
BMJ US Equity	(19)	582	50.47	48.88	-2.82	1.16%	(14.67)
BN FP Equity	(4)	3,945	73.10	73.03	-0.13	0.72%	20.80
BNP FP Equity	1,334	5,498	61.78	76.77	23.98	1.01%	1.03
BNS CN Equity	341	10,072	58.15	60.12	7.52	0.45%	134.90
BP/ LN Equity	789	9,797	7.76	8.39	10.12	0.80%	236.13
BRK/B US Equity	916	13,041	119.88	128.30	14.51	0.48%	92.74
BSBR US Equity	(391)	(4,903)	6.18	6.68	-4.55	1.75%	(724.38)
BUD US Equity	648	9,049	103.62	111.04	10.32	0.69%	67.57
BX US Equity	(27)	1,871	30.35	29.92	-0.80	1.81%	(19.56)
C US Equity	(21)	3,763	48.12	47.85	-0.55	1.01%	32.14
CA FP Equity	501	3,932	34.37	38.74	14.48	0.88%	25.20
CAT US Equity	2,357	14,434	90.25	104.98	22.86	0.71%	123.28
CBA AU Equity	767	11,594	68.84	73.40	11.25	0.59%	18.20
CBS US Equity	41	253	49.35	57.34	13.72	1.18%	0.41
CCL US Equity	552	6,257	36.20	39.40	8.79	1.00%	198.82
CELG US Equity	(3)	(116)	142.74	146.05	-1.40	1.65%	(2.82)
CFR VX Equity	230	7,019	96.74	99.90	4.27	0.77%	(32.35)
CL US Equity	2,623	20,847	59.76	67.28	23.66	0.53%	(113.90)
CM CN Equity	604	10,376	83.40	88.26	13.19	0.44%	100.40
CMCSA US Equity	139	4,527	50.01	51.54	3.03	1.01%	6.45
CMCSK US Equity	4,875	12,096	36.26	50.88	41.84	0.96%	81.45
CNI US Equity	1,669	12,873	51.38	58.04	17.46	0.74%	(10.44)
CNQ CN Equity	1,336	10,769	36.73	41.29	16.16	0.77%	216.88
CNR CN Equity	1,639	12,425	51.30	58.06	19.03	0.69%	16.37
COF US Equity	477	7,124	68.86	73.46	10.82	0.62%	32.94
COP US Equity	35	4,333	74.40	75.00	1.19	0.67%	25.48
COST US Equity	126	7,900	113.72	115.54	3.29	0.48%	(18.60)
COV LN Equity				#N/A N/A			
COV US Equity	687	7,080	64.09	70.31	11.53	0.84%	76.38
CRM US Equity	(100)	822	56.04	49.94	-7.37	1.66%	4.09
CS FP Equity	774	2,155	19.39	26.36	37.87	0.95%	44.30
CSCO US Equity	(18)	5,008	23.24	23.15	-0.43	0.86%	38.98
CSX US Equity	1,109	8,914	25.07	28.19	17.06	0.73%	34.89
CVE CN Equity				29.99			-
CVS US Equity	1,799	11,815	63.98	73.72	27.48	0.55%	(15.99)
CVX US Equity	(83)	(657)	112.39	126.61	-20.80	0.61%	(5.88)
D US Equity	2,536	13,059	60.65	72.43	38.65	0.50%	(5.42)

DAI GR Equity	6,961	13,908	62.20	93.34	42.83	1.17%	170.57
DBK GR Equity	6	1,906	44.29	44.44	0.31	1.08%	45.75
DD US Equity	2,869	12,980	54.99	67.15	37.65	0.59%	86.29
DDAIF US Equity	4,042	8,377	63.20	93.70	36.23	1.33%	169.58
DE US Equity	805	9,783	86.71	93.85	12.78	0.64%	94.55
DELL US Equity				#N/A	N/A		
DG FP Equity	4,697	10,090	51.66	75.71	68.55	0.68%	150.37
DGE LN Equity	(16)	2,332	30.86	30.65	-0.68	0.99%	8.34
DHR US Equity	(11)	5,021	73.46	73.30	-0.31	0.73%	1.00
DIS US Equity	1,446	9,908	68.36	78.34	16.33	0.89%	67.84
DISCA US Equity	106	(4,082)	77.65	75.63	3.02	0.86%	2.73
DNB NO Equity	105	3,191	16.67	17.21	3.35	0.98%	27.51
DOW US Equity	2,292	7,396	37.11	48.61	27.93	1.11%	214.08
DPW GR Equity	163	660	29.41	36.66	18.01	1.37%	0.96
DTE GR Equity	765	3,835	13.54	16.25	23.24	0.86%	94.35
DTV US Equity	2,501	10,622	61.97	76.57	22.92	1.03%	(4.40)
DUK US Equity	180	7,514	72.92	74.67	4.49	0.53%	25.99
DVN US Equity	1,320	11,143	63.30	70.80	14.54	0.81%	92.61
EBAY US Equity	(44)	6,678	54.29	53.93	-0.71	0.93%	63.14
ECL US Equity	(56)	9,210	105.21	104.58	-0.82	0.74%	(50.28)
EDF FP Equity	5,612	9,189	23.45	37.76	65.39	0.93%	(389.55)
EMC US Equity	(25)	10,986	25.35	25.30	-0.29	0.79%	12.62
EMR US Equity	157	8,739	66.80	67.99	2.42	0.74%	(30.98)
ENB CN Equity	689	11,028	45.29	48.13	12.56	0.50%	154.85
ENEL IM Equity	2,324	8,525	4.44	5.65	32.15	0.85%	126.95
ENI IM Equity	755	11,929	24.33	25.87	9.69	0.65%	211.16
EOAN GR Equity	60	2,996	18.77	19.14	2.92	0.69%	32.39
EOG US Equity	2,180	5,841	72.84	100.02	38.34	0.97%	165.89
EPD US Equity	1,899	13,127	63.70	72.91	20.05	0.72%	347.93
ERICB SS Equity	(284)	7,934	12.49	12.06	-3.60	1.00%	(12.54)
ESRX US Equity	641	9,815	66.69	71.04	9.16	0.71%	45.23
ETN US Equity	(6)	5,260	72.48	72.40	-0.11	1.05%	(138.40)
F US Equity	(247)	(2,897)	14.82	16.08	-9.61	0.89%	(27.33)
FB US Equity	790	2,630	44.06	57.30	13.51	2.22%	66.04
FCX US Equity	156	5,057	33.25	34.28	2.90	1.07%	70.33
FDX US Equity	210	2,491	124.78	135.31	13.02	0.65%	15.54
FOX US Equity	(92)	3,508	32.01	31.19	-2.30	1.14%	9.38
FOXA US Equity	(101)	3,236	32.94	31.94	-2.68	1.16%	3.34
FP FP Equity	1,865	13,022	61.76	70.61	18.85	0.76%	264.28
G IM Equity	352	4,550	21.70	23.38	9.86	0.79%	49.56
GE US Equity	2,585	13,140	22.32	26.71	35.79	0.55%	0.88
GILD US Equity	14	1,409	74.73	75.47	0.54	1.83%	16.14
GIS US Equity	1,142	18,262	49.84	52.95	12.75	0.49%	(40.81)
GLE FP Equity	802	3,248	49.51	61.73	21.16	1.17%	128.18
GLEN LN Equity	(43)	(3,693)	5.22	5.28	-1.30	0.89%	(21.90)
GLW US Equity	3,353	11,635	16.25	20.93	30.93	0.93%	41.06
GM US Equity	14	(1,890)	34.16	33.91	0.85	0.88%	(8.36)

GOOG US Equity	(26)	(1,335)	515.21	525.31	-1.36	1.44%	(38.14)
GS US Equity	(17)	(1,683)	156.31	157.92	-1.07	0.96%	(20.52)
GSK LN Equity	384	5,707	26.22	27.98	7.17	0.94%	(2.96)
GSZ FP Equity	413	11,150	25.29	26.22	5.02	0.74%	(32.14)
HAL US Equity	1,837	6,543	49.74	63.71	26.91	1.04%	126.90
HD US Equity	611	7,619	73.80	79.72	10.81	0.74%	(47.18)
HMB SS Equity	(46)	(3,245)	41.18	41.76	-1.88	0.76%	14.09
HON US Equity	6,133	11,930	61.10	92.51	77.06	0.67%	21.58
HPQ US Equity	2,175	7,393	25.45	32.94	22.47	1.31%	283.40
HSBA LN Equity	38	4,565	10.16	10.25	1.42	0.59%	51.41
IBE SM Equity	1,800	7,501	5.56	6.89	39.28	0.61%	49.13
IBM US Equity	(31)	(1,168)	190.16	195.13	-3.08	0.85%	(12.48)
IMT LN Equity	2,469	13,136	36.73	43.63	28.95	0.65%	237.27
INTC US Equity	1,149	12,041	24.19	26.50	14.23	0.67%	132.66
ISP IM Equity	4,324	5,699	1.93	3.39	57.06	1.33%	109.57
ITUB US Equity	256	4,335	15.61	16.53	4.04	1.46%	49.45
ITUB4 BZ Equity	247	3,252	15.40	16.57	4.88	1.56%	31.20
ITW US Equity	3,498	14,011	67.84	84.77	32.76	0.76%	83.09
ITX SM Equity	(58)	(3,652)	146.45	148.76	-2.10	0.75%	6.43
JCI US Equity	14	599	42.92	43.94	1.88	1.26%	2.38
JNJ US Equity	5,957	16,787	74.76	101.29	67.79	0.52%	94.81
JPM US Equity	12	1,888	55.66	56.01	0.73	0.87%	24.37
KMB US Equity	355	9,903	107.52	111.38	6.82	0.53%	44.93
KMI US Equity	164	(6,775)	33.81	32.99	3.10	0.78%	(104.95)
KO US Equity	(12)	5,636	40.78	40.70	-0.40	0.54%	(49.08)
LBTYA US Equity	4	(664)	39.65	39.39	0.63	1.02%	4.27
LBTYK US Equity	12	(2,842)	38.22	38.06	0.42	1.02%	19.99
LIN GR Equity	271	8,087	198.03	204.67	5.14	0.65%	99.90
LLOY LN Equity	282	1,914	1.10	1.26	12.82	1.15%	11.59
LLY US Equity	35	4,953	59.03	59.45	0.93	0.77%	64.74
LMT US Equity	651	2,016	122.48	162.03	34.90	0.93%	12.42
LNKD US Equity	442	(2,461)	183.83	150.85	7.19	2.50%	(31.67)
LOW US Equity	(206)	5,011	48.33	46.42	-5.33	0.77%	6.70
LVS US Equity	1,070	4,085	61.33	77.39	14.13	1.85%	152.70
LYB US Equity	1,224	2,297	59.29	90.87	62.50	0.85%	3.82
MA US Equity	(6)	277	73.43	71.94	-1.63	1.27%	2.84
MAERSKB DC Equity	6,084	14,148	1,642.52	2,348.81	41.27	1.04%	403.13
MC FP Equity	244	5,711	186.24	194.21	5.57	0.77%	(64.28)
MCD US Equity	56	6,304	100.37	101.27	2.06	0.43%	64.26
MCK US Equity	40	2,181	164.92	167.95	2.03	0.90%	(1.27)
MDLZ US Equity	3,291	13,641	28.68	35.60	40.09	0.60%	(109.01)
MDT US Equity	7,546	20,811	43.22	58.90	43.19	0.84%	171.09
MET US Equity	1,246	7,556	44.37	51.68	16.51	1.00%	142.17
MFC CN Equity	1,624	3,201	12.38	18.65	61.68	0.82%	78.65
MHS US Equity				#N/A N/A			
MMM US Equity	8,933	21,331	96.89	137.47	65.77	0.64%	72.54
MO US Equity	1,013	10,839	36.70	40.12	17.35	0.54%	81.43

MON US Equity	537	11,917	106.02	110.79	5.94	0.76%	72.06
MOS US Equity				49.95			-
MRK US Equity	1,930	11,769	50.18	58.42	17.84	0.92%	335.66
MS US Equity	2	2,280	30.40	30.42	0.07	1.26%	36.21
MSFT US Equity	1,213	8,007	35.30	40.65	15.69	0.97%	(32.43)
MUV2 GR Equity	1,119	6,116	197.70	233.85	27.98	0.65%	85.27
NAB AU Equity	465	9,956	31.52	32.99	6.90	0.68%	(65.10)
NCM AU Equity				9.74			-
NEE US Equity	5,081	14,891	72.92	97.80	54.41	0.63%	81.30
NEM US Equity	426	(1,757)	33.09	25.06	13.35	1.82%	(19.13)
NESN VX Equity	941	9,821	69.64	76.31	16.80	0.57%	14.89
NG/ LN Equity	2,353	13,258	11.96	14.09	31.15	0.57%	216.73
NKE US Equity	189	2,940	68.03	72.41	7.06	0.91%	18.66
NOK US Equity	3,892	4,498	3.96	7.39	53.50	1.62%	351.40
NOV US Equity	132	9,753	77.58	78.63	1.54	0.88%	82.26
NOVN VX Equity	6,305	18,291	63.81	85.80	42.85	0.80%	121.43
NOVOB DC Equity	1,120	9,444	40.35	45.14	12.88	0.92%	2.27
NSC US Equity	1,661	9,797	80.78	94.47	22.41	0.76%	56.73
NVS US Equity	5,059	15,510	65.07	86.29	39.31	0.83%	247.71
OGXP3 BZ Equity	4,024	(4,107)	4.39	0.09	53.26	1.84%	153.59
OR FP Equity	122	5,025	163.47	167.42	3.63	0.67%	(91.17)
ORA FP Equity	1,178	7,118	13.32	15.52	16.95	0.98%	302.41
ORCL US Equity	1,559	7,995	33.68	40.24	19.76	0.99%	61.26
OXY US Equity	184	7,355	95.04	97.42	2.99	0.84%	56.01
PBR US Equity	(53)	(738)	13.35	14.31	-3.12	2.32%	(28.95)
PBR/A US Equity	(155)	(1,677)	13.87	15.15	-3.95	2.34%	(66.93)
PCLN US Equity	499	2,920	983.89	1,151.92	10.02	1.70%	63.99
PCP US Equity	(58)	4,727	255.24	252.14	-1.12	1.09%	73.64
PEP US Equity	409	10,723	83.02	86.19	8.41	0.45%	(53.02)
PETR3 BZ Equity	(52)	(561)	6.54	7.16	-4.04	2.31%	(19.41)
PETR4 BZ Equity	(112)	(1,249)	6.95	7.57	-3.69	2.43%	(42.54)
PFE US Equity	171	5,476	30.70	31.65	3.43	0.91%	(35.38)
PG US Equity	468	11,013	79.25	82.61	9.09	0.47%	9.72
PHIA NA Equity	2	(6,100)	31.96	31.95	0.06	0.60%	(29.77)
PM US Equity	811	9,010	78.38	85.44	11.17	0.81%	40.86
PNC US Equity	46	4,291	82.62	83.50	1.11	0.95%	23.12
POT CN Equity	15	2,642	35.72	35.92	0.61	0.93%	12.71
POT US Equity	8,170	10,521	20.23	35.94	82.04	0.95%	109.74
PRU LN Equity	1,120	12,888	20.86	22.67	21.84	0.40%	165.66
PSA US Equity	1,794	6,222	136.48	175.83	32.76	0.88%	37.44
PSX US Equity	2,232	16,340	73.78	83.86	21.46	0.64%	43.89
PX US Equity	2,226	12,547	109.61	129.05	23.86	0.74%	(55.26)
QCOM US Equity	2,149	7,968	61.97	78.68	34.07	0.79%	88.71
QQQ US Equity	609	9,925	81.90	86.92	8.83	0.70%	92.92
RAI US Equity	318	9,288	54.45	56.31	8.36	0.41%	104.91
RDS/A US Equity	518	9,236	72.44	76.50	11.94	0.47%	89.16
RDS/B US Equity	503	7,114	76.26	81.65	14.63	0.48%	75.73

RDSA LN Equity	251	7,620	37.00	38.22	7.30	0.45%	78.77
RDSA NA Equity				38.08			-
RDSB LN Equity	552	9,209	38.45	40.75	11.42	0.52%	86.41
REGN US Equity	(169)	6,240	302.56	294.60	-1.38	1.95%	319.86
RIO AU Equity	(162)	3,506	59.27	56.66	-4.90	0.94%	(58.08)
RIO LN Equity	(93)	4,819	54.81	53.78	-1.86	1.03%	(5.27)
RIO US Equity	(0)	4,934	54.04	54.04	0.00	1.10%	43.72
ROG VX Equity	6,085	17,035	212.78	288.79	53.56	0.67%	(78.11)
RY CN Equity	107	8,293	65.48	66.33	2.90	0.45%	95.40
SAB LN Equity	1,054	9,453	48.63	54.05	11.20	1.00%	116.90
SAN FP Equity	(13)	1,964	106.47	105.75	-0.82	0.83%	(27.29)
SAN SM Equity	1,312	8,103	8.48	9.86	19.94	0.81%	119.67
SAN US Equity	1,077	7,021	8.57	9.89	16.95	0.91%	95.55
SAP GR Equity	(83)	5,241	80.58	79.33	-1.91	0.83%	53.19
SAP US Equity	(80)	5,649	80.61	79.49	-1.80	0.78%	79.88
SBUX US Equity				70.79			-
SGO FP Equity	2,955	7,836	44.08	60.71	37.06	1.02%	10.57
SI US Equity	521	5,671	118.49	129.38	11.28	0.81%	(4.55)
SIE GR Equity	684	5,345	114.81	129.50	14.62	0.88%	(21.07)
SLB US Equity	1,874	8,483	83.83	102.35	31.46	0.70%	113.96
SMSN LI Equity	(43)	(2,409)	643.80	655.24	-1.74	1.02%	39.21
SO US Equity	597	10,777	43.97	46.41	9.64	0.57%	(13.44)
SPG US Equity	300	8,178	166.14	172.24	6.82	0.54%	69.56
SREN VX Equity				86.46			-
STAN LN Equity	19	(2,352)	22.09	21.91	0.86	0.91%	(35.63)
STL NO Equity	1,458	9,825	26.16	30.04	17.17	0.86%	453.21
STT US Equity	(27)	813	66.45	64.33	-2.87	1.15%	12.66
SU CN Equity	636	8,181	36.12	38.93	7.97	0.98%	385.98
SU FP Equity	704	7,356	85.28	93.44	8.25	1.16%	(27.12)
SU US Equity	563	9,658	36.78	38.93	6.06	0.96%	441.83
SWEDA SS Equity	201	3,653	24.78	26.14	5.11	1.08%	65.49
SYNN VX Equity	(460)	(5,164)	359.52	391.58	-14.53	0.61%	(20.40)
T US Equity	(12)	1,820	35.61	35.38	-0.82	0.81%	22.13
TD CN Equity	423	10,892	45.74	47.52	8.89	0.44%	149.40
TEF SM Equity	317	6,355	15.90	16.69	7.14	0.70%	74.09
TEF US Equity	287	5,961	15.89	16.66	6.71	0.72%	72.64
TGT US Equity	218	(8,574)	63.57	61.96	4.09	0.62%	8.39
TJX US Equity	1,464	5,695	46.52	58.47	32.66	0.79%	0.64
TLS AU Equity	365	7,919	4.60	4.81	8.51	0.54%	26.23
TLSN SS Equity	(164)	(4,027)	6.95	7.24	-3.79	1.08%	(61.01)
TM US Equity	372	(5,442)	115.49	107.59	8.06	0.85%	(37.45)
TMO US Equity	8,194	10,218	63.59	114.58	80.90	0.99%	156.99
TOT US Equity	1,204	6,885	60.09	70.59	22.69	0.77%	122.44
TRP CN Equity	(17)	(720)	45.78	46.84	-3.61	0.64%	(10.07)
TRV US Equity	631	8,793	84.62	90.69	12.59	0.57%	110.84
TSCO LN Equity	556	(6,286)	5.60	5.10	8.67	1.02%	(32.08)
TWC US Equity	894	5,234	120.22	140.75	18.06	0.95%	8.10

TWX US Equity	(64)	4,244	65.73	64.76	-1.68	0.90%	(17.21)
TXN US Equity	3,872	12,205	34.93	46.01	28.00	1.13%	91.65
TYC US Equity	9,773	24,080	29.17	41.00	49.09	0.83%	179.02
UBS US Equity	362	5,489	19.43	20.72	7.07	0.93%	101.66
UBSN VX Equity	300	5,158	19.51	20.64	6.47	0.90%	52.93
UCG IM Equity	3,326	5,391	5.58	9.03	51.09	1.21%	96.96
ULVR LN Equity	180	6,329	42.99	44.21	3.28	0.87%	50.24
UNA NA Equity	112	5,283	41.53	42.41	2.75	0.77%	31.86
UNH US Equity	1,732	10,191	64.28	75.21	19.93	0.85%	(108.68)
UNP US Equity	1,743	12,014	165.36	189.36	19.87	0.73%	96.87
UPS US Equity	3,414	14,806	79.87	98.29	45.55	0.51%	56.34
USB US Equity	2,361	14,238	34.71	40.47	25.20	0.66%	143.43
UTX US Equity	6,624	15,190	82.05	117.83	52.99	0.82%	86.91
V US Equity	179	2,163	187.49	202.99	7.05	1.17%	29.31
VALE US Equity	273	(2,664)	14.92	13.39	6.45	1.59%	(39.05)
VALE3 BZ Equity	329	(2,939)	15.07	13.38	6.91	1.62%	(32.13)
VIAB US Equity	3,570	9,272	60.42	83.67	44.32	0.87%	(3.47)
VIV FP Equity	76	2,668	26.19	26.94	3.76	0.76%	(2.87)
VMW US Equity	45	4,785	89.16	89.99	0.58	1.62%	(33.26)
VOD LN Equity	113	(3,581)	3.85	3.73	3.56	0.88%	(59.68)
VOD US Equity	89	(3,458)	38.42	37.43	3.03	0.85%	(68.94)
VOW3 GR Equity	99	3,208	259.69	267.72	2.95	1.05%	(15.84)
VRX CN Equity	699	1,611	92.95	133.27	24.08	1.80%	(5.45)
VRX US Equity	803	1,880	93.20	133.04	23.24	1.84%	(7.45)
VTI US Equity	607	5,134	86.91	97.19	21.11	0.56%	46.34
VWO US Equity	(21)	(3,940)	40.84	41.05	-0.64	0.82%	(56.43)
VZ US Equity	230	(6,492)	48.44	46.72	6.54	0.54%	(35.03)
WBC AU Equity	546	7,708	30.76	32.94	10.22	0.69%	(55.26)
WES AU Equity	279	11,339	39.08	40.05	3.76	0.66%	(160.37)
WFC US Equity	3,187	11,582	38.70	49.34	46.44	0.59%	127.30
WLP US Equity	2,960	10,369	74.31	95.53	29.36	0.97%	65.44
WMT US Equity	410	8,812	76.15	79.69	9.92	0.47%	2.94
WOW AU Equity	233	7,134	34.33	35.45	3.76	0.87%	23.18
XOM US Equity	1,667	14,589	91.42	101.87	21.48	0.53%	157.87
XTA LN Equity				#N/A	N/A		
YHOO US Equity	(4)	798	35.34	35.17	-0.29	1.71%	22.08
YUM US Equity	324	7,151	73.86	77.21	5.04	0.90%	(37.62)
ZURN VX Equity	(167)	7,208	293.61	286.95	-3.22	0.72%	12.72

Current Portfolio - Global Macro Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)	P/L in Vol Days	30P Realized Vol	Change on Day (in USD)
SPX Index	18,079	62,272	1,455.70	1,878.33	46.55	0.62%	382.54
NDX Index	9,799	37,348	2,831.19	3,573.99	26.91	0.97%	385.22
RTY Index	5,570	19,170	868.48	1,120.83	30.20	0.96%	83.50

SPTSX Index	1,000	28,839	12,859.70	13,305.76	7.51	0.46%	309.38
MEXBOL Index	263	(20,915)	3,142.45	3,103.00	1.74	0.72%	(335.87)
IBOV Index	17	7,531	23,232.67	23,283.60	0.17	1.30%	85.98
MERVAL Index	(381)	(2,163)	725.60	853.24	-14.48	1.21%	(9.59)
UKX Index	4,276	39,964	10,288.22	11,389.02	19.16	0.56%	513.75
DAX Index	9,076	36,674	10,610.77	13,236.63	30.27	0.82%	546.52
CAC Index	2,121	24,884	5,723.77	6,211.75	13.30	0.64%	154.13
IBEX Index	9,923	39,643	11,555.29	14,447.69	32.04	0.78%	542.22
SMI Index	7,088	44,753	8,236.84	9,541.47	32.62	0.49%	95.53
FTSEMIB Index	7,905	25,266	23,118.94	30,352.22	29.88	1.05%	625.81
PSI20 Index	6,801	24,289	8,026.78	10,274.38	31.84	0.88%	271.14
ISEQ Index	23,547	40,099	4,246.25	6,739.77	66.99	0.88%	419.66
ICEXI Index	4,224	37,337	6.63	7.38	23.08	0.49%	(311.81)
AEX Index	5,766	42,697	484.85	550.33	26.42	0.51%	455.92
BEL20 Index	8,447	44,681	3,619.60	4,303.88	34.93	0.54%	4.25
LUXXX Index	10,599	41,304	1,669.35	2,097.72	45.72	0.56%	(6.06)
KFX Index	11,074	38,048	100.82	130.16	34.83	0.84%	325.34
HEX Index	7,846	40,933	8,513.93	10,145.88	22.80	0.84%	720.51
OMX Index	2,122	23,118	191.41	208.98	10.73	0.86%	197.08
ATX Index	218	9,226	3,409.58	3,490.03	2.43	0.97%	153.49
ASE Index	5,553	19,369	1,282.88	1,650.69	22.18	1.29%	(38.77)
OSEBX Index	3,110	24,683	85.16	95.89	18.18	0.69%	437.21
INDEXCF Index	1,629	(21,271)	39.64	36.60	5.13	1.49%	(245.87)
TOP40 Index	1,559	30,530	3,953.94	4,155.89	6.33	0.81%	
SENSEX Index	797	34,586	364.78	373.18	4.06	0.57%	20.26
NKY Index	(102)	10,616		#N/A N/A	-1.02	0.95%	
HSI Index	(181)	29,992	2,913.49	2,896.04	-0.80	0.75%	431.68
SHCOMP Index	1,701	(26,960)	344.53	322.79	8.06	0.78%	(226.32)
KOSPI Index	985	29,082	1.85	1.91	5.46	0.62%	68.08
AS51 Index	869	21,983	4,890.10	5,083.31	5.87	0.67%	(165.13)
STBCNZL Index	35,494	73,231	444.47	659.90	97.96	0.49%	688.08
EEM US Equity	(6)	(3,879)	41.34	41.41	-0.21	0.78%	(36.82)
IYR US Equity	19	5,558	69.18	69.41	0.67	0.51%	3.22
MDY US Equity	4,742	14,269	184.03	245.18	44.72	0.74%	66.14
JNK US Equity	10	8,156	41.27	41.32	0.80	0.15%	(1.98)
XLF US Equity	5,556	13,610	15.57	21.93	63.16	0.65%	185.31
XLU US Equity	1,038	10,399	39.23	43.14	18.53	0.54%	(47.52)
XLK US Equity	2,313	12,860	30.80	36.34	21.50	0.84%	105.11
XLI US Equity	6,120	16,147	38.20	52.68	54.75	0.69%	59.33
XLP US Equity	584	10,839	41.85	44.10	13.85	0.39%	(49.00)
XLY US Equity	1,180	5,441	52.24	63.57	25.28	0.86%	30.34
XLE US Equity	756	9,734	87.06	93.82	11.62	0.67%	48.30
XLB US Equity	3,861	14,930	37.57	47.29	32.92	0.79%	132.05
XLV US Equity	12,028	24,346	38.87	58.07	57.63	0.86%	214.22
SXXP Index	7,203	43,407	400.51	466.98	28.01	0.59%	471.21
SXAP Index	10,704	28,526	520.28	715.52	31.30	1.20%	220.88
SXKP Index	4,741	37,626	366.14	412.27	18.41	0.68%	678.63

SX6P Index	6,790	37,653	357.87	422.41	33.12	0.54%	402.04
SXEP Index	4,091	45,842	452.16	492.51	14.89	0.60%	1,089.18
SXIP Index	12,233	28,923	222.31	316.33	56.06	0.75%	613.35
SXNP Index	4,858	28,384	482.69	565.30	23.66	0.72%	(96.95)
SX3P Index	1,211	24,010	670.96	704.79	9.94	0.51%	164.25
SXDP Index	26,542	61,074	609.16	873.89	71.49	0.61%	333.77
SX4P Index	3,882	25,840	917.36	1,055.16	20.98	0.72%	261.81
SX8P Index	1,996	17,778	343.07	381.58	13.58	0.83%	233.18
SXOP Index	12,684	41,808	382.78	498.91	36.40	0.83%	902.62
SXQP Index	910	34,762	799.27	820.19	5.08	0.51%	79.44
SXRP Index	147	16,765	432.46	436.25	1.52	0.58%	97.66
SXMP Index	6,484	22,890	261.12	335.08	43.27	0.65%	90.01
SXTP Index	21,989	39,247	172.05	268.44	64.53	0.87%	475.79
SX7E Index	6,531	18,886	159.85	215.12	29.55	1.17%	496.24
SX5E Index	7,818	40,148	3,709.25	4,431.51	26.96	0.72%	522.68
SPGSCITR Index	(18)	19,077	5,061.77	5,056.98	-0.22	0.44%	118.62
XAG Curncy	1,332	(15,640)	21.28	19.46	13.09	0.65%	116.83
CO1 Comdty	(15)	(19,698)	108.90	108.98	-0.11	0.66%	(156.56)
CL1 Comdty	584	30,849	99.40	101.28	2.98	0.63%	137.15
NG1 Comdty	4,738	18,950	3.86	4.83	16.65	1.50%	177.85
XAU Comdty	(75)	(23,727)	92.59	92.88	-0.51	0.62%	(390.88)
IBOXHY Index	3,227	53,418	220.12	233.42	100.12	0.06%	9.22
US_TSY CREDIT	(23)	31,223	762.37	761.80	-0.72	0.10%	(28.23)
CA_TSY CREDIT	2,657	(72,133)	1,245.64	1,199.75	13.11	0.28%	(341.29)
MX_TSY CREDIT	(12)	(4,412)	213.84	214.40	-0.72	0.36%	(11.52)
AU_TSY CREDIT	274	52,225	1,495.06	1,502.90	1.54	0.34%	7.34
JP_TSY CREDIT	334	(22,684)	821.88	809.77	5.72	0.26%	(9.95)
MY_TSY CREDIT	(26)	(7,874)	167.76	168.31	-1.15	0.28%	(25.73)
SG_TSY CREDIT	(49)	12,730	220.87	220.02	-1.65	0.24%	(6.34)
AT_TSY CREDIT	4,032	77,381	357.33	375.95	19.82	0.26%	(172.87)
BE_TSY CREDIT	5,116	78,588	477.27	508.34	25.18	0.26%	(216.79)
FI_TSY CREDIT	3,764	80,881	348.62	364.85	19.57	0.24%	(136.66)
FR_TSY CREDIT	4,428	79,196	1,680.58	1,774.54	22.25	0.25%	(168.37)
DE_TSY CREDIT	3,210	80,183	1,244.62	1,294.45	15.67	0.26%	(162.68)
IE_TSY CREDIT	32,694	78,270	336.92	477.66	208.26	0.20%	(113.71)
IT_TSY CREDIT	9,068	54,986	1,616.07	1,882.59	72.17	0.23%	(123.27)
NL_TSY CREDIT	3,881	79,461	1,327.94	1,392.81	19.25	0.25%	(157.08)
ES_TSY CREDIT	11,332	50,187	392.28	480.86	102.06	0.22%	(132.77)
DK_TSY CREDIT	3,252	67,396	729.23	764.42	15.72	0.31%	(188.96)
NO_TSY CREDIT	(89)	(29,231)	341.94	342.98	-1.00	0.31%	(92.05)
PL_TSY CREDIT	1,169	31,505	426.98	442.82	14.33	0.26%	3.69
ZA_TSY CREDIT	31	(11,615)	83.22	83.00	0.37	0.74%	(87.65)
SE_TSY CREDIT	(14)	(55,416)	464.03	464.15	-0.07	0.34%	155.92
CH_TSY CREDIT	3,636	68,798	1,007.78	1,061.04	20.98	0.25%	(291.69)
GB_TSY CREDIT	1,855	75,587	1,500.30	1,537.12	9.22	0.27%	60.00