

Current Date:	5/13/2014	Change on Day:	-0.04%
Total Return since 1/1/12:	86.94%	MSCI World Change on Day	0.18%
T12M Return:	27.22%	No of Positions (+MTM) on Day	243
T90 Day Return:	6.86%	No of Positions (-MTM) on Day	198
T30 Day Return:	6.33%	Current No. of Positions:	442
Current Long Exposure @ Cost:	5,369,727	Current Leverage (Gross Exposures):	3.10
Current Short Exposure @ Cost:	(423,459)		
Net Exposure:	4,946,267		
Starting Capital:	1,000,000		
Current NAV:	1,869,373		

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	1.01%
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
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		20.17%	45 Positions		26.01%

KMI US Equity	(6,775)	0.12%	JNJ US Equity	5,878	0.31%
TGT US Equity	(8,574)	0.15%	ROG VX Equity	6,041	0.32%
941 HK Equity	(9,455)	0.16%	PSI20 Index	6,058	0.32%
MEXBOL Index	(10,458)	0.18%	EDF FP Equity	6,113	0.33%
SPGSCITR Index	(15,386)	0.27%	AEX Index	6,126	0.33%
XAG Curncy	(15,640)	0.27%	DAI GR Equity	6,431	0.34%
JP_TSY CREDIT	(15,794)	0.27%	HON US Equity	6,498	0.35%
CO1 Comdty	(19,698)	0.34%	FTSEMIB Index	6,559	0.35%
INDEXCF Index	(21,271)	0.37%	MAERSKB DC Equity	6,614	0.35%
XAU Comdty	(23,727)	0.41%	XLI US Equity	6,632	0.35%
SHCOMP Index	(33,248)	0.57%	SXMP Index	6,655	0.36%
SE_TSY CREDIT	(44,333)	0.77%	AZN SS Equity	6,657	0.36%
DK_TSY CREDIT	67,396	1.16%	UTX US Equity	6,829	0.37%
AU_TSY CREDIT	68,895	1.19%	SX6P Index	6,868	0.37%
CH_TSY CREDIT	69,857	1.21%	NOVN VX Equity	7,080	0.38%
STBCNZL Index	73,207	1.26%	AZN US Equity	7,177	0.38%
IE_TSY CREDIT	78,270	1.35%	AZN LN Equity	7,308	0.39%
BE_TSY CREDIT	79,771	1.38%	SXXP Index	7,357	0.39%
AT_TSY CREDIT	81,569	1.41%	SMI Index	7,387	0.40%
FR_TSY CREDIT	82,246	1.42%	SX5E Index	7,475	0.40%
NL_TSY CREDIT	82,865	1.43%	ACA FP Equity	7,489	0.40%
DE_TSY CREDIT	84,524	1.46%	MDT US Equity	8,430	0.45%
FI_TSY CREDIT	85,645	1.48%	BEL20 Index	8,704	0.47%
GB_TSY CREDIT	89,647	1.55%	TMO US Equity	8,723	0.47%
			HEX Index	8,819	0.47%
			PRU LN Equity	8,976	0.48%
			IT_TSY CREDIT	9,168	0.49%
			DAX Index	9,515	0.51%
			SXAP Index	9,625	0.51%
			MMM US Equity	10,094	0.54%
			IBEX Index	10,115	0.54%
			NDX Index	10,289	0.55%
			KFX Index	11,163	0.60%
			ES_TSY CREDIT	11,305	0.60%
			TYC US Equity	11,520	0.62%
			LUXXX Index	11,618	0.62%
			SXIP Index	11,820	0.63%
			SXOP Index	11,825	0.63%
			XLV US Equity	12,297	0.66%
			SPX Index	18,897	1.01%

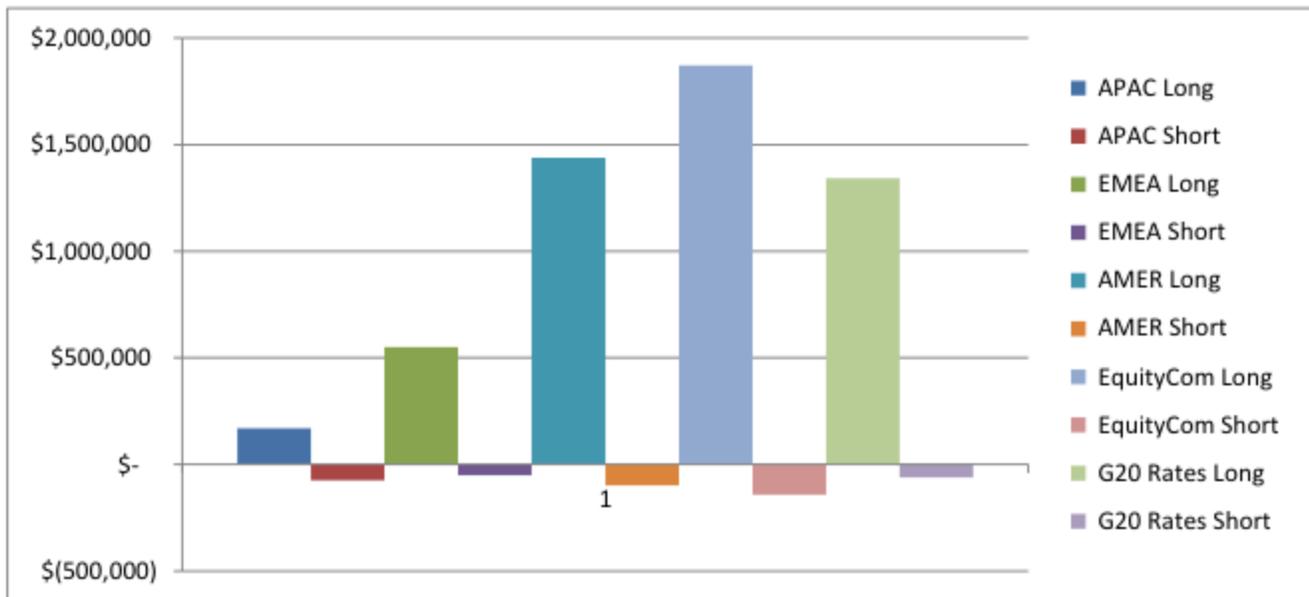
NAV Impact of MTM by Category & Exposure	
Listed Equity Long	0.299%
Listed Equity Short	-0.063%
EquityCom Long	-0.070%
EquityCom Short	-0.031%
G20 Rates Long	-0.022%
G20 Rates Short	-0.007%

ISEQ Index	22,816	1.22%
SXTP Index	22,972	1.23%
SXDP Index	26,793	1.43%
IE_TSY CREDIT	32,719	1.75%
STBCNZL Index	36,718	1.96%

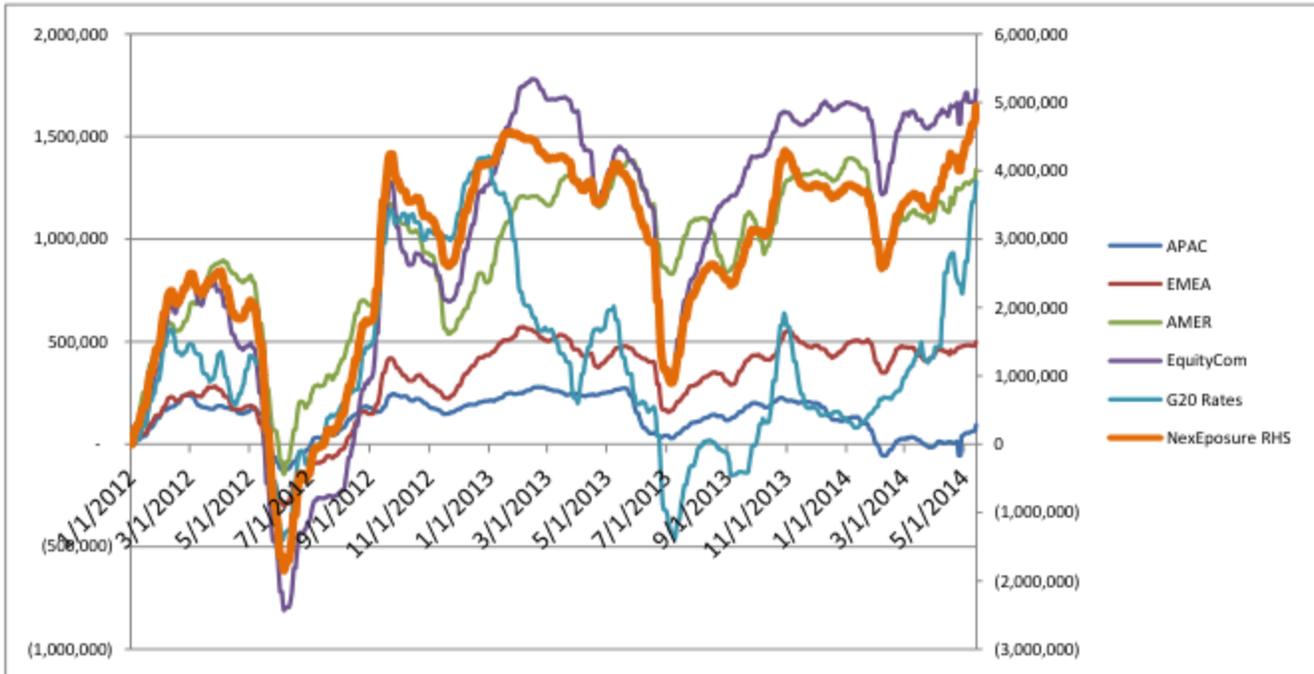
No. Names by Category

APAC Long	28
APAC Short	20
EMEA Long	70
EMEA Short	18
AMER Long	178
AMER Short	33
EquityCom Long	64
EquityCom Short	8
G20 Rates Long	21
G20 Rates Short	2
Total Long	361
Total Short	81

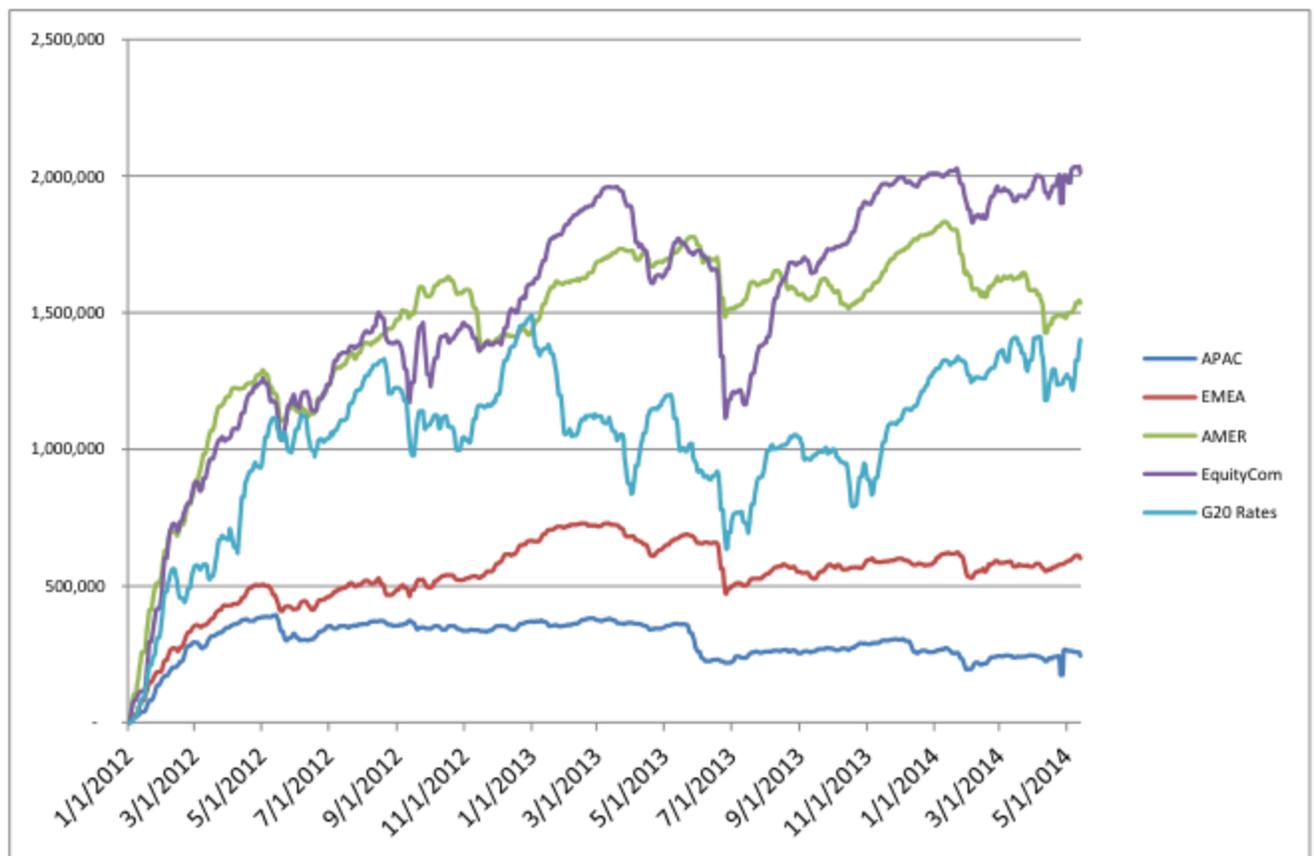
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



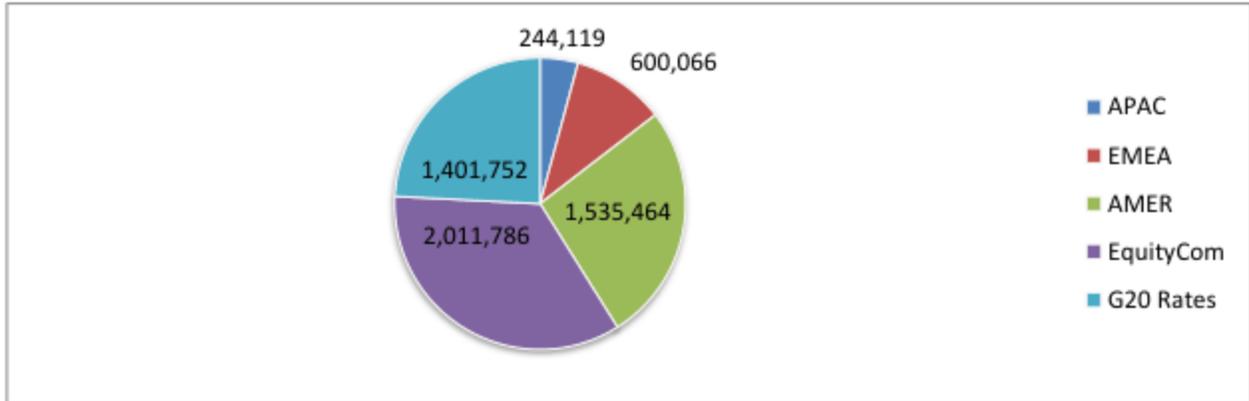
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



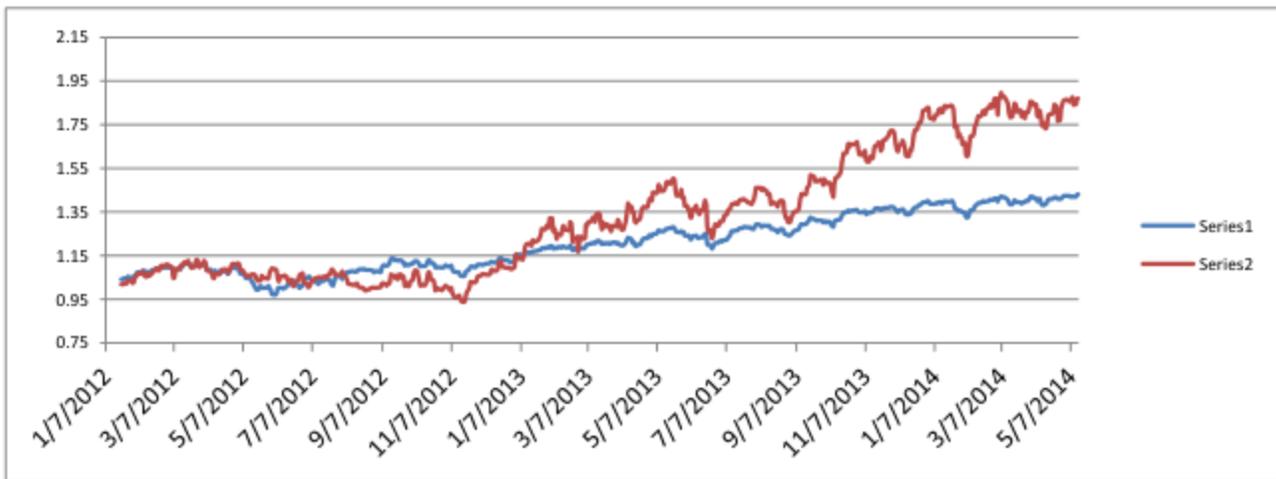
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



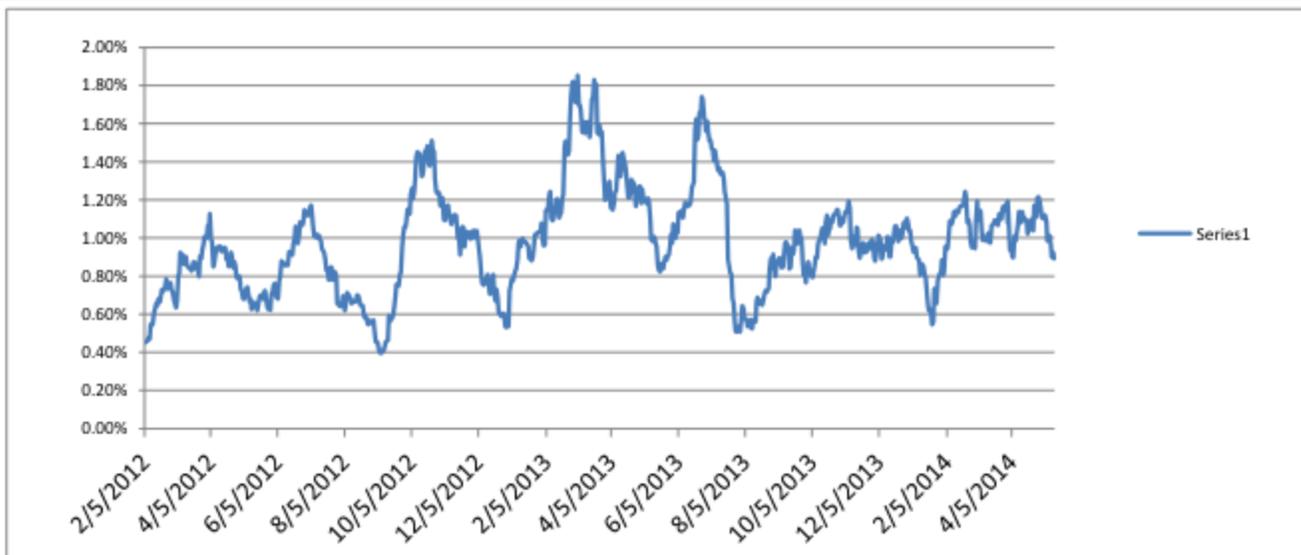
Current Gross Notional Risk by Category



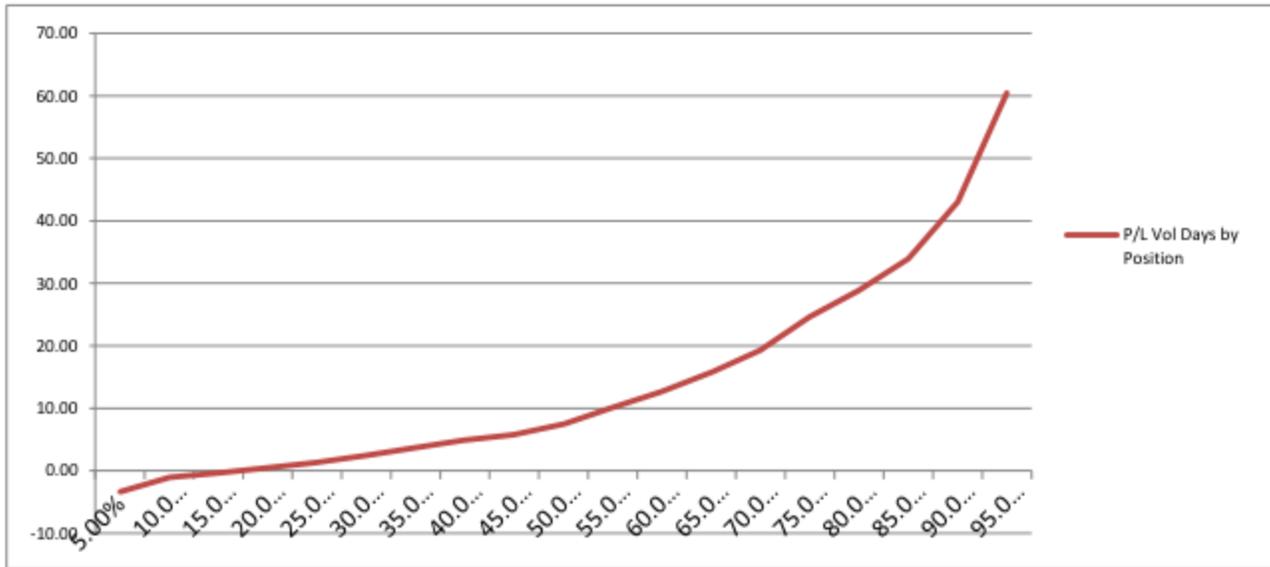
Performance Vs. MSCI World Index



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%	-16.18
5.00%	-3.36
10.00%	-1.07
15.00%	-0.34
20.00%	0.45
25.00%	1.36
30.00%	2.49
35.00%	3.70
40.00%	4.91
45.00%	5.78
50.00%	7.47
55.00%	10.14
60.00%	12.70
65.00%	15.75
70.00%	19.36
75.00%	24.64
80.00%	28.91
85.00%	33.96
90.00%	43.08
95.00%	60.49
100.00%	182.12

MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	1.16%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	44.61%

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	(11)	(2,475)	55.84	56.08	-0.45	0.96%	(36.23)
005380 KS Equity	36	3,149	224.39	226.92	1.12	1.00%	59.84
005490 KS Equity	(249)	(2,258)	272.57	302.60	-10.48	1.05%	(21.65)
005930 KS Equity	(72)	(1,176)	1,296.86	1,376.34	-6.83	0.90%	(30.82)
012330 KS Equity	808	5,584	247.00	282.74	15.45	0.94%	93.03
1 HK Equity	657	12,607	16.18	17.02	5.35	0.97%	190.88
1299 HK Equity	188	5,954	4.79	4.94	3.13	1.01%	59.63
13 HK Equity	588	4,897	11.40	12.77	13.27	0.90%	20.04
16 HK Equity				12.74			-
27 HK Equity	(11)	(1,841)	7.60	7.65	-0.27	2.13%	(13.18)
2914 JP Equity	-	950	33.71	33.71	0.00	0.89%	10.52
3382 JP Equity	60	2,327	38.42	39.42	3.47	0.75%	14.54
4063 JP Equity	(14)	1,261	59.48	58.81	-1.06	1.07%	22.03
4502 JP Equity	(17)	3,925	44.99	44.80	-0.52	0.81%	7.80
4689 JP Equity	96	(1,855)	4.51	4.27	2.56	2.01%	10.98
5 HK Equity	(17)	(4,127)	10.15	10.19	-0.72	0.59%	(14.40)
5108 JP Equity	(177)	3,466	35.93	34.18	-5.07	1.01%	(75.00)
5401 JP Equity	213	(5,599)	2.81	2.71	3.58	1.06%	(55.53)
6301 JP Equity	6	1,264	21.90	22.02	0.49	1.04%	34.39
6752 JP Equity				10.58			-
6902 JP Equity				42.69			-
6954 JP Equity	450	6,629	6,392.98	169.10	7.04	0.96%	94.58
7201 JP Equity	(26)	(2,999)	(3,742.97)	8.93	-0.91	0.93%	(133.62)
7203 JP Equity	84	(4,207)	(5,259.85)	54.97	2.41	0.83%	(64.30)
7267 JP Equity	258	(4,675)	(4,885.01)	33.38	4.69	1.18%	(118.56)
762 HK Equity	(6)	1,286	(5,161.69)	1.58	-0.28	1.62%	(9.70)
7751 JP Equity	(29)	(1,098)	(6,865.02)	32.26	-3.67	0.71%	(4.38)
8031 JP Equity	(280)	(3,821)	(4,775.88)	15.13	-8.53	0.86%	(34.60)
8058 JP Equity	32	3,225	(4,383.01)	19.31	1.09	0.90%	20.88
8306 JP Equity	(6)	(3,668)	(4,603.66)	5.64	-0.13	1.30%	(65.32)
8316 JP Equity	5	(1,984)	(2,000.57)	41.05	0.20	1.24%	(25.21)
8411 JP Equity	8	4,324		1.97	0.29	0.61%	21.83
8604 JP Equity	241	(3,335)	(3,504.39)	6.00	5.35	1.35%	(61.14)
8801 JP Equity	143	2,660	30.48	32.11	3.99	1.35%	128.35
8802 JP Equity	99	(4,920)	24.34	23.85	1.49	1.36%	(91.77)
9020 JP Equity	(1)	(5,379)	75.21	75.23	-0.03	0.90%	(65.54)
941 HK Equity	485	(9,455)	10.19	9.67	5.20	0.99%	4.93
9432 JP Equity	388	6,077	53.19	56.58	7.20	0.89%	26.54
9433 JP Equity	82	3,581	55.66	56.93	1.91	1.20%	81.17
9437 JP Equity	(262)	(6,149)	15.59	16.26	-5.01	0.85%	(53.17)
9983 JP Equity	55	(3,406)	323.49	318.23	1.14	1.42%	(106.71)

9984 JP Equity	(25)	435	75.35	71.31	-3.37	1.68%	5.91
AAPL US Equity	909	7,342	527.64	592.97	13.44	0.92%	25.12
ABB US Equity				23.62			-
ABBN VX Equity	(39)	(2,982)	23.43	23.73	-1.47	0.88%	(0.91)
ABBV US Equity	131	3,330	50.23	52.21	2.81	1.40%	(11.24)
ABEV US Equity	(52)	(3,165)	7.37	7.49	-1.64	1.00%	(7.00)
ABEV3 BZ Equity	(49)	(2,405)	7.40	7.55	-1.88	1.09%	(15.29)
ABI BB Equity	540	8,888	103.14	109.41	7.75	0.78%	(34.08)
ABT US Equity	82	4,097	38.87	39.64	2.99	0.67%	46.55
ABX CN Equity	289	(3,761)	18.78	17.34	6.81	1.13%	12.71
ABX US Equity	280	(3,812)	18.71	17.34	6.54	1.12%	14.21
ACA FP Equity	7,489	5,408	6.83	16.30	120.62	1.15%	(77.86)
ACE US Equity	606	10,287	97.54	103.28	16.58	0.36%	29.50
ACN US Equity	193	8,563	77.97	79.72	3.80	0.59%	54.61
ADP US Equity	169	5,027	76.36	78.92	5.26	0.64%	3.64
AFL US Equity	56	4,556	62.88	63.65	1.72	0.71%	32.43
AGN US Equity	4,479	9,698	110.56	161.62	24.37	1.89%	176.31
AI FP Equity	631	12,073	137.39	144.57	9.28	0.56%	(49.44)
AIG US Equity	537	7,022	49.93	53.75	8.53	0.90%	76.71
AIR FP Equity	(181)	(2,978)	67.47	71.57	-5.64	1.08%	(159.90)
ALV GR Equity	(87)	8,815	169.19	167.54	-1.33	0.74%	2.14
ALVG IX Equity	(45)	7,162	168.61	167.55	-0.87	0.72%	5.24
AMGN US Equity	38	(3,302)	112.50	111.20	1.07	1.07%	19.74
AMT US Equity	1,765	11,811	77.02	88.53	25.02	0.60%	31.34
AMZN US Equity	25	(2,898)	306.51	303.88	0.44	1.97%	(37.93)
ANZ AU Equity	425	12,947	29.78	30.75	4.34	0.76%	63.96
APA US Equity	152	4,994	87.41	90.07	3.71	0.82%	21.82
APC US Equity	86	2,501	97.78	101.13	2.50	1.37%	(6.04)
AXP US Equity	2,582	10,373	71.56	89.37	28.77	0.87%	(44.59)
AZN LN Equity	7,308	12,676	49.80	78.51	33.77	1.71%	176.46
AZN SS Equity	6,657	12,119	50.82	78.73	31.89	1.72%	219.82
AZN US Equity	7,177	12,812	50.30	78.48	34.00	1.65%	150.96
BA US Equity	344	8,072	128.04	133.50	5.12	0.83%	60.59
BAC US Equity	(12)	(3,184)	14.98	15.03	-0.35	1.08%	(11.26)
BARC LN Equity	216	5,219	4.11	4.28	2.97	1.40%	(57.68)
BAS GR Equity	1,322	7,333	97.30	114.84	19.31	0.93%	27.29
BATS LN Equity	576	7,532	53.98	58.10	10.36	0.74%	(44.42)
BAX US Equity	133	4,842	73.52	75.54	5.16	0.53%	11.80
BAYN GR Equity	327	7,767	135.04	140.72	4.63	0.91%	8.71
BBAS3 BZ Equity	(8)	884	10.89	10.79	-0.55	1.74%	5.65
BBD US Equity	273	4,012	14.70	15.70	4.78	1.42%	4.29
BBDC4 BZ Equity	266	3,436	14.58	15.71	5.36	1.45%	8.83
BBL US Equity	(17)	(331)	62.89	66.08	-5.57	0.91%	(1.70)
BBVA SM Equity	1,251	5,891	10.15	12.30	26.38	0.81%	(20.61)
BCE CN Equity	134	5,498	44.37	45.46	6.06	0.40%	25.12
BCS US Equity	227	5,457	16.46	17.15	3.05	1.36%	(41.82)
BEN US Equity	149	2,447	52.49	55.68	5.67	1.07%	16.60

BG/ LN Equity	(633)	(4,735)	18.76	21.27	-14.35	0.93%	8.49
BHP AU Equity	296	8,431	34.33	35.53	4.33	0.81%	219.43
BHP US Equity	363	6,839	67.77	71.37	5.62	0.94%	60.90
BIIB US Equity	225	1,066	245.93	297.79	12.61	1.67%	1.58
BIL SJ Equity	(8)	(469)	32.63	33.22	-2.33	0.77%	(6.65)
BK US Equity	517	8,609	32.86	34.84	7.40	0.81%	45.50
BLK US Equity	87	3,418	296.18	303.68	2.95	0.86%	(14.08)
BLT LN Equity	(40)	(1,279)	32.17	33.17	-3.91	0.80%	(15.87)
BMO CN Equity	522	13,003	66.63	69.30	9.66	0.42%	14.01
BMW GR Equity	1,221	5,212	99.22	122.46	31.02	0.76%	32.50
BMY US Equity	186	3,908	49.86	52.24	4.49	1.06%	18.69
BN FP Equity	(15)	(566)	71.77	73.73	-3.89	0.70%	(9.83)
BNP FP Equity	25	(2,667)	73.12	72.43	0.99	0.95%	24.49
BNS CN Equity	548	10,804	58.36	61.31	11.58	0.44%	(4.89)
BP/ LN Equity	824	9,797	7.76	8.42	11.37	0.74%	(67.35)
BRK/B US Equity	830	14,233	120.53	127.56	11.79	0.49%	38.94
BSBR US Equity	26	2,143	6.67	6.75	0.89	1.38%	7.19
BUD US Equity	532	9,049	103.62	109.72	8.27	0.71%	(14.51)
BX US Equity	(24)	(1,532)	29.10	29.56	-0.86	1.83%	(23.19)
C US Equity	(10)	3,768	47.52	47.39	-0.34	0.78%	10.28
CA FP Equity	251	3,932	34.37	36.56	6.24	1.02%	(30.49)
CAT US Equity	2,661	14,645	90.43	106.86	27.48	0.66%	113.88
CBA AU Equity	1,222	15,737	69.34	74.73	14.63	0.53%	86.56
CBS US Equity	21	(2,800)	57.39	56.95	0.64	1.19%	17.75
CCL US Equity	557	6,257	36.20	39.43	10.76	0.83%	(53.41)
CELG US Equity	67	2,632	147.09	150.85	1.72	1.48%	26.93
CFR VX Equity	80	7,019	96.74	97.84	1.77	0.64%	(71.53)
CL US Equity	2,618	20,847	59.70	67.20	26.65	0.47%	(9.60)
CM CN Equity	699	11,908	84.09	89.02	14.11	0.42%	3.40
CMCSA US Equity	22	4,527	50.01	50.24	0.54	0.89%	(47.22)
CMCSK US Equity	4,463	12,096	36.26	49.64	44.93	0.82%	(164.37)
CNI US Equity	2,052	12,873	51.38	59.56	25.09	0.64%	6.57
CNQ CN Equity	1,059	10,769	36.73	40.35	11.70	0.84%	94.92
CNR CN Equity	2,014	12,610	51.40	59.61	25.32	0.63%	12.45
COF US Equity	895	7,124	68.86	77.51	20.69	0.61%	(8.95)
COP US Equity	242	4,959	74.90	78.56	6.61	0.74%	28.64
COST US Equity	190	9,550	114.02	116.29	3.70	0.54%	(9.87)
COV LN Equity				#N/A N/A			
COV US Equity	894	7,080	64.09	72.18	18.80	0.67%	(7.11)
CRM US Equity	(10)	(960)	52.22	52.74	-0.49	2.02%	2.93
CS FP Equity	(4)	(1,632)	24.10	24.15	-0.24	0.97%	(15.26)
CSCO US Equity	(2)	(1,388)	22.86	22.90	-0.23	0.68%	17.58
CSX US Equity	1,557	9,051	25.13	29.45	25.57	0.67%	152.38
CVE CN Equity				28.94			-
CVS US Equity	2,335	12,136	64.26	76.62	32.68	0.59%	(48.60)
CVX US Equity	11	5,738	125.37	125.62	0.35	0.57%	27.93
D US Equity	1,943	13,256	60.80	69.71	24.90	0.59%	42.07

DAI GR Equity	6,431	13,908	62.20	90.97	41.88	1.10%	290.72
DBK GR Equity	(10)	(1,240)	42.53	42.86	-0.77	1.01%	(8.12)
DD US Equity	3,001	13,266	55.21	67.71	41.78	0.54%	(111.32)
DDAIF US Equity	3,686	8,377	63.20	91.02	36.15	1.22%	147.71
DE US Equity	773	10,094	86.88	93.53	14.61	0.52%	(36.21)
DELL US Equity				#N/A	N/A		
DG FP Equity	4,501	10,090	51.66	74.70	67.51	0.66%	(100.66)
DGE LN Equity	47	2,332	30.86	31.48	2.36	0.85%	11.54
DHR US Equity	116	5,021	73.91	75.61	3.26	0.71%	48.89
DIS US Equity	2,001	10,085	68.57	82.17	24.05	0.83%	(54.30)
DISCA US Equity	259	(5,746)	76.47	73.03	4.36	1.03%	43.69
DNB NO Equity	311	4,148	17.01	18.29	6.92	1.08%	7.50
DOW US Equity	2,575	7,396	37.11	50.04	35.64	0.98%	20.59
DPW GR Equity	190	660	29.41	37.87	25.63	1.12%	5.19
DTE GR Equity	1,224	6,712	14.87	17.59	20.39	0.89%	60.43
DTV US Equity	4,394	10,622	61.97	87.61	35.77	1.16%	62.42
DUK US Equity	(40)	2,037	73.20	71.80	-4.09	0.48%	0.01
DVN US Equity	1,580	11,143	63.30	72.28	15.83	0.90%	240.69
EBAY US Equity	(48)	(3,055)	50.75	51.55	-1.45	1.09%	(30.09)
ECL US Equity	55	9,210	105.22	105.84	0.99	0.60%	39.31
EDF FP Equity	6,113	9,189	23.45	39.04	72.33	0.92%	(1.37)
EMC US Equity	118	10,986	25.35	25.63	1.43	0.75%	17.97
EMR US Equity	207	8,739	66.80	68.38	3.57	0.66%	33.24
ENB CN Equity	549	12,231	45.61	47.65	8.61	0.52%	(103.56)
ENEL IM Equity	2,543	8,902	4.48	5.76	36.18	0.79%	(92.77)
ENI IM Equity	816	11,929	24.33	25.99	11.79	0.58%	(54.39)
EOAN GR Equity	(64)	2,996	18.76	18.37	-2.64	0.81%	(40.16)
EOG US Equity	2,580	5,841	72.84	105.02	36.71	1.20%	145.97
EPD US Equity	1,905	13,127	63.70	72.94	19.77	0.73%	(43.01)
ERICB SS Equity	(70)	7,934	12.51	12.40	-0.82	1.07%	115.45
ESRX US Equity	(54)	(2,394)	67.05	68.58	-2.43	0.94%	(3.39)
ETN US Equity	74	5,260	72.48	73.50	1.50	0.93%	35.95
F US Equity	(199)	(2,897)	14.82	15.83	-7.59	0.90%	2.20
FB US Equity	958	2,630	44.06	60.10	15.63	2.33%	61.30
FCX US Equity	342	5,057	33.25	35.50	7.13	0.95%	99.97
FDX US Equity	311	2,865	126.61	140.35	16.26	0.67%	13.15
FOX US Equity	232	4,560	32.53	34.18	3.92	1.30%	(34.17)
FOXA US Equity	201	3,721	33.22	35.02	4.03	1.34%	(24.32)
FP FP Equity	1,961	14,528	62.63	71.09	19.38	0.70%	(183.49)
G IM Equity	171	5,607	21.99	22.67	4.33	0.71%	(56.72)
GE US Equity	2,685	13,140	22.32	26.88	38.97	0.52%	86.14
GILD US Equity	156	4,205	77.50	80.38	2.42	1.54%	9.24
GIS US Equity	1,737	21,315	50.27	54.37	17.92	0.45%	38.65
GLE FP Equity	711	3,248	49.51	60.35	19.03	1.15%	(39.12)
GLEN LN Equity	(204)	(2,770)	5.22	5.61	-11.99	0.61%	(22.29)
GLW US Equity	3,695	11,635	16.25	21.41	38.37	0.83%	86.32
GM US Equity	23	4,771	34.81	34.97	0.49	0.96%	26.45

GOOG US Equity	(33)	(1,463)	521.13	532.87	-1.56	1.44%	(17.25)
GS US Equity				160.27			-
GSK LN Equity	264	5,707	26.22	27.43	5.30	0.87%	36.02
GSZ FP Equity	623	11,150	25.29	26.70	6.95	0.80%	(30.52)
HAL US Equity	1,916	7,135	50.67	64.28	27.67	0.97%	50.36
HD US Equity	385	7,619	73.80	77.52	6.33	0.80%	(69.84)
HMB SS Equity	(12)	(2,058)	41.29	41.52	-0.87	0.65%	(19.69)
HON US Equity	6,498	11,930	61.10	94.38	92.64	0.59%	39.55
HPQ US Equity	2,235	7,393	25.45	33.15	29.38	1.03%	116.81
HSBA LN Equity	26	4,569	10.19	10.25	0.96	0.60%	14.26
IBE SM Equity	2,077	7,531	5.56	7.09	44.00	0.63%	(62.83)
IBM US Equity	(19)	(4,032)	191.43	192.33	-0.62	0.76%	1.53
IMT LN Equity	2,801	13,136	36.73	44.56	30.55	0.70%	79.00
INTC US Equity	1,122	12,041	24.19	26.45	16.59	0.56%	21.29
ISP IM Equity	3,849	5,699	1.93	3.23	52.89	1.28%	(200.66)
ITUB US Equity	342	5,439	15.83	16.83	5.01	1.25%	2.44
ITUB4 BZ Equity	321	4,601	15.79	16.89	5.37	1.30%	10.16
ITW US Equity	3,974	14,011	67.84	87.08	43.16	0.66%	(21.72)
ITX SM Equity	(26)	(3,652)	146.45	147.49	-1.28	0.55%	13.28
JCI US Equity	(8)	(1,133)	44.93	45.23	-0.52	1.30%	1.07
JNJ US Equity	5,878	17,142	75.17	100.95	73.63	0.47%	83.65
JPM US Equity	(13)	(1,599)	54.23	54.68	-1.02	0.81%	(5.27)
KMB US Equity	321	9,903	107.52	111.01	5.86	0.55%	49.56
KMI US Equity	282	(6,775)	33.81	32.40	5.60	0.74%	(16.81)
KO US Equity	42	5,506	40.80	41.11	1.41	0.54%	40.12
LBTYA US Equity	62	3,592	43.18	43.93	1.64	1.06%	37.48
LBTYK US Equity	49	3,530	41.31	41.88	1.35	1.02%	33.96
LIN GR Equity	319	8,087	198.03	205.84	6.29	0.63%	63.52
LLOY LN Equity	329	2,488	1.14	1.29	10.82	1.22%	(10.00)
LLY US Equity	74	4,953	59.03	59.90	2.12	0.70%	41.51
LMT US Equity	741	2,016	122.48	167.48	48.30	0.76%	12.85
LNKD US Equity	468	(2,461)	183.83	148.86	7.23	2.63%	46.81
LOW US Equity	(35)	717	48.07	45.85	-4.79	1.01%	(6.31)
LVS US Equity	783	3,268	61.33	76.03	13.29	1.80%	(14.20)
LYB US Equity	1,439	2,297	59.29	96.42	78.84	0.79%	5.41
MA US Equity	45	3,476	73.94	74.90	0.99	1.31%	0.74
MAERSKB DC Equity	6,614	14,148	1,642.52	2,410.40	46.86	1.00%	34.36
MC FP Equity	299	5,711	186.24	195.98	7.58	0.69%	(18.75)
MCD US Equity	242	9,603	100.64	103.18	5.77	0.44%	24.45
MCK US Equity	196	2,181	164.92	179.71	10.18	0.88%	83.09
MDLZ US Equity	4,382	13,641	28.68	37.90	42.35	0.76%	138.02
MDT US Equity	8,430	20,811	43.22	60.73	59.19	0.68%	(93.16)
MET US Equity	1,291	7,556	44.37	51.95	16.23	1.05%	7.77
MFC CN Equity	1,656	3,201	12.38	18.78	60.56	0.85%	8.94
MHS US Equity				#N/A	N/A		
MMM US Equity	10,094	21,331	96.89	142.75	79.35	0.60%	19.30
MO US Equity	1,146	12,469	37.10	40.51	20.84	0.44%	48.67

MON US Equity	1,211	11,917	106.02	116.79	12.31	0.83%	86.06
MOS US Equity				49.25			-
MRK US Equity	1,315	11,769	50.18	55.79	12.47	0.90%	139.51
MS US Equity	1	2,280	30.40	30.42	0.04	1.36%	13.41
MSFT US Equity	1,142	8,007	35.30	40.34	17.88	0.80%	93.93
MUV2 GR Equity	542	6,116	197.70	215.22	10.59	0.84%	(11.49)
NAB AU Equity	329	13,313	31.52	32.30	3.64	0.68%	67.49
NCM AU Equity				9.68			-
NEE US Equity	4,731	14,972	73.03	96.10	46.06	0.69%	(5.43)
NEM US Equity	443	(1,819)	32.73	24.76	15.22	1.60%	(21.24)
NESN VX Equity	1,207	10,957	70.38	78.13	20.48	0.54%	(9.40)
NG/ LN Equity	2,599	13,258	11.96	14.31	38.11	0.51%	(89.80)
NKE US Equity	293	2,940	68.03	74.80	12.54	0.79%	20.86
NOK US Equity	3,906	4,498	3.96	7.41	55.61	1.56%	15.12
NOV US Equity	442	9,753	77.58	81.09	5.78	0.78%	89.07
NOVN VX Equity	7,080	18,291	63.81	88.50	49.70	0.78%	(50.38)
NOVOB DC Equity	753	9,444	40.35	43.56	8.25	0.97%	(18.60)
NSC US Equity	2,049	10,109	81.19	97.65	29.80	0.68%	129.44
NVS US Equity	5,577	16,173	65.78	88.47	57.48	0.60%	(26.27)
OGXP3 BZ Equity	4,032	(4,107)	4.39	0.08	52.60	1.87%	100.23
OR FP Equity	300	8,826	167.38	173.07	4.88	0.70%	(69.30)
ORA FP Equity	1,813	7,941	13.61	16.71	22.00	1.04%	(5.25)
ORCL US Equity	1,947	7,995	33.68	41.88	28.95	0.84%	12.91
OXY US Equity	190	7,355	95.04	97.49	3.82	0.68%	82.28
PBR US Equity	20	1,607	15.32	15.51	0.56	2.18%	24.46
PBR/A US Equity	22	1,851	16.20	16.40	0.54	2.20%	23.02
PCLN US Equity	214	2,336	1,065.36	1,163.02	5.45	1.68%	6.50
PCP US Equity	(15)	4,727	255.28	254.48	-0.34	0.93%	(20.46)
PEP US Equity	543	11,895	83.40	87.21	10.65	0.43%	36.03
PETR3 BZ Equity	44	1,902	7.58	7.76	1.08	2.13%	28.71
PETR4 BZ Equity	18	1,792	8.11	8.19	0.45	2.30%	23.29
PFE US Equity	(6)	(1,386)	29.05	29.19	-0.43	1.05%	(2.04)
PG US Equity	337	11,013	79.25	81.67	6.55	0.47%	(29.92)
PHIA NA Equity				32.33			-
PM US Equity	-	1,126	85.90	85.90	0.00	0.47%	(4.31)
PNC US Equity	997	9,010	76.60	85.08	14.46	0.77%	(33.78)
POT CN Equity	130	4,291	35.54	36.62	3.47	0.87%	43.84
POT US Equity	96	4,552	35.90	36.65	2.46	0.86%	51.10
PRU LN Equity	8,976	10,521	12.76	23.65	84.96	1.00%	350.80
PSA US Equity	753	13,406	162.12	171.22	13.21	0.43%	(49.96)
PSX US Equity	1,830	6,461	65.64	84.23	30.07	0.94%	66.93
PX US Equity	2,526	16,340	113.54	131.09	29.33	0.53%	5.72
QCOM US Equity	2,501	12,547	66.83	80.15	27.50	0.72%	39.15
QQQ US Equity	2,312	7,968	68.46	88.32	37.26	0.78%	46.91
RAI US Equity	842	10,690	53.26	57.46	10.69	0.74%	(57.09)
RDS/A US Equity	739	11,546	75.02	79.82	13.57	0.47%	(9.57)
RDS/B US Equity	1,181	11,427	78.85	87.00	19.21	0.54%	32.26

RDSA LN Equity	837	9,744	36.73	39.89	15.81	0.54%	(9.38)
RDSA NA Equity	609	11,195	37.76	39.81	10.09	0.54%	(34.35)
RDSB LN Equity	1,212	10,889	39.07	43.42	19.28	0.58%	24.99
REGN US Equity	(354)	6,240	301.81	285.61	-2.86	1.98%	(78.95)
RIO AU Equity	(50)	5,122	59.39	58.82	-1.07	0.92%	176.01
RIO LN Equity	117	4,819	54.83	56.16	2.70	0.90%	19.28
RIO US Equity	183	4,934	54.04	56.04	3.50	1.06%	(36.78)
ROG VX Equity	6,041	17,035	212.78	288.24	58.29	0.61%	38.22
RY CN Equity	243	10,411	65.86	67.39	5.30	0.44%	(4.87)
SAB LN Equity	980	10,479	49.09	53.68	11.87	0.79%	(46.79)
SAN FP Equity	(84)	3,445	107.67	105.11	-3.07	0.79%	(9.00)
SAN SM Equity	1,460	8,738	8.57	10.01	22.55	0.74%	33.75
SAN US Equity	1,214	7,350	8.63	10.05	22.35	0.74%	40.39
SAP GR Equity	(200)	4,193	80.42	76.76	-5.63	0.85%	8.45
SAP US Equity	(228)	4,519	80.42	76.56	-5.93	0.85%	(11.91)
SBUX US Equity	(19)	(1,051)	69.81	71.08	-2.21	0.83%	(2.19)
SGO FP Equity	2,620	7,836	44.08	58.82	32.96	1.01%	(21.00)
SI US Equity	860	5,671	118.49	136.46	18.99	0.80%	57.70
SIE GR Equity	1,010	5,345	114.81	136.52	23.47	0.81%	73.31
SLB US Equity	1,662	8,679	84.17	100.29	34.71	0.55%	(6.79)
SMSN LI Equity	(71)	(1,300)	644.63	680.09	-5.82	0.95%	(13.32)
SO US Equity	(221)	11,861	44.10	43.29	-2.86	0.65%	(29.40)
SPG US Equity	465	11,989	168.62	175.16	10.14	0.38%	(65.43)
SREN VX Equity				88.02			-
STAN LN Equity	14	(2,352)	22.09	21.95	0.66	0.92%	(20.71)
STL NO Equity	1,860	11,306	26.71	31.11	20.32	0.81%	16.36
STT US Equity	31	3,417	65.17	65.77	0.90	1.02%	5.51
SU CN Equity	747	9,935	36.68	39.44	7.79	0.96%	77.06
SU FP Equity	965	8,613	86.36	96.04	12.44	0.90%	13.45
SU US Equity	704	9,658	36.78	39.46	7.40	0.98%	84.30
SWEDA SS Equity	-	944	25.76	25.76	0.00	0.89%	13.71
SYNN VX Equity	(373)	(4,132)	359.52	391.96	-16.18	0.56%	(23.90)
T US Equity	84	5,618	35.62	36.15	2.09	0.72%	(53.56)
TD CN Equity	515	10,892	45.74	47.91	10.14	0.47%	(6.33)
TEF SM Equity	109	7,580	16.07	16.30	1.68	0.86%	19.44
TEF US Equity	133	6,344	15.95	16.28	2.49	0.84%	22.56
TGT US Equity	566	(8,574)	63.57	59.37	7.66	0.86%	28.99
TJX US Equity	635	3,143	49.32	59.28	25.52	0.79%	(28.06)
TLS AU Equity	667	13,319	4.66	4.89	9.94	0.50%	45.89
TLSN SS Equity	(281)	(5,268)	7.02	7.39	-5.53	0.96%	(18.82)
TM US Equity	210	(5,442)	115.49	111.02	4.93	0.78%	(105.77)
TMO US Equity	8,723	10,218	63.59	117.87	96.49	0.88%	(81.58)
TOT US Equity	1,269	7,801	61.19	71.15	22.17	0.73%	(81.23)
TRP CN Equity	(11)	(1,163)	46.35	46.79	-1.59	0.61%	(3.41)
TRV US Equity	897	10,896	85.73	92.79	14.46	0.57%	64.06
TSCO LN Equity	699	(6,286)	5.60	4.97	10.40	1.07%	(20.43)
TWC US Equity	707	5,234	120.22	136.47	16.52	0.82%	(92.26)

TWX US Equity	291	7,427	66.94	69.56	4.41	0.89%	18.44
TXN US Equity	4,016	12,205	34.93	46.42	29.31	1.12%	(159.30)
TYC US Equity	11,520	24,080	29.17	43.12	58.56	0.82%	302.49
UBS US Equity	281	5,489	19.43	20.43	6.48	0.79%	(15.07)
UBSN VX Equity	239	5,158	19.51	20.41	5.33	0.87%	(0.08)
UCG IM Equity	2,943	5,500	5.62	8.63	44.30	1.21%	(136.07)
ULVR LN Equity	232	6,329	42.99	44.56	4.95	0.74%	10.26
UNA NA Equity	190	5,283	41.53	43.02	5.11	0.70%	5.56
UNH US Equity	2,178	10,191	64.28	78.02	30.59	0.70%	40.48
UNP US Equity	2,008	12,014	165.36	193.00	25.38	0.66%	124.88
UPS US Equity	4,174	14,806	79.87	102.39	46.65	0.60%	240.02
USB US Equity	2,391	14,238	34.71	40.54	32.46	0.52%	26.79
UTX US Equity	6,829	15,190	82.05	118.94	62.91	0.71%	80.75
V US Equity	304	5,407	200.68	211.98	5.42	1.04%	4.48
VALE US Equity	183	(2,664)	14.92	13.90	4.17	1.65%	(51.69)
VALE3 BZ Equity	231	(2,939)	15.07	13.89	4.66	1.69%	(48.70)
VIAB US Equity	3,597	9,272	60.42	83.85	44.59	0.87%	(88.80)
VIV FP Equity	(21)	2,668	26.19	25.98	-1.07	0.74%	(18.73)
VMW US Equity	279	4,785	89.16	94.36	3.65	1.60%	(21.98)
VOD LN Equity	134	(3,581)	3.85	3.71	4.13	0.90%	85.95
VOD US Equity	129	(3,458)	38.42	36.98	3.97	0.94%	83.34
VOW3 GR Equity	44	3,208	259.69	263.25	1.43	0.96%	(0.23)
VRX CN Equity	650	1,611	92.95	130.46	25.39	1.59%	14.54
VRX US Equity	750	1,880	93.20	130.41	24.81	1.61%	18.18
VTI US Equity	672	5,134	86.91	98.29	24.70	0.53%	12.15
VWO US Equity	8	2,181	42.06	42.21	0.50	0.72%	16.26
VZ US Equity	44	(3,895)	48.44	47.89	1.97	0.57%	29.90
WBC AU Equity	780	11,844	30.87	32.90	9.49	0.69%	90.47
WES AU Equity	462	13,490	39.08	40.42	4.89	0.70%	109.96
WFC US Equity	3,342	12,761	39.49	49.83	54.84	0.48%	53.37
WLP US Equity	4,542	10,369	74.31	106.86	42.37	1.03%	66.57
WMT US Equity	342	9,262	76.31	79.13	8.43	0.44%	15.85
WOW AU Equity	8	1,890	34.30	34.45	0.47	0.92%	6.95
XOM US Equity	1,747	15,723	92.14	102.38	24.46	0.45%	57.30
XTA LN Equity				#N/A N/A			
YHOO US Equity	(21)	976	35.18	34.43	-1.19	1.82%	2.75
YUM US Equity	262	7,151	73.86	76.57	5.10	0.72%	41.66
ZURN VX Equity	(111)	7,208	293.70	289.25	-2.37	0.65%	(4.68)

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	18,897	62,272	1,455.70	1,897.45	54.19	0.56%	34.24
NDX Index	10,289	37,348	2,831.19	3,611.13	30.57	0.90%	(21.03)
RTY Index	1,092	8,066	987.45	1,121.16	14.18	0.95%	(100.86)

SPTSX Index	1,360	34,474	12,950.67	13,461.54	8.96	0.44%	8.14
MEXBOL Index	(416)	(10,458)	3,142.45	3,267.33	-5.83	0.68%	(60.35)
IBOV Index	319	9,415	23,590.66	24,389.21	3.10	1.09%	13.34
MERVAL Index	4	6,688	855.23	855.80	0.06	1.14%	9.87
UKX Index	4,991	43,063	10,369.13	11,570.83	21.85	0.53%	52.44
DAX Index	9,515	36,674	10,610.77	13,363.57	35.37	0.73%	55.00
CAC Index	1,948	24,884	5,723.77	6,171.88	13.56	0.58%	(43.56)
IBEX Index	10,115	41,170	11,643.70	14,504.46	33.27	0.74%	(114.86)
SMI Index	7,387	48,804	8,335.70	9,597.37	35.90	0.42%	(161.59)
FTSEMIB Index	6,559	25,266	23,118.94	29,120.71	23.86	1.09%	(482.33)
PSI20 Index	6,058	24,476	8,041.34	10,031.52	25.52	0.97%	(347.64)
ISEQ Index	22,816	40,099	4,246.25	6,662.30	68.85	0.83%	(687.16)
ICEXI Index	4,053	37,337	6.63	7.35	19.50	0.56%	(85.51)
AEX Index	6,126	44,526	487.32	554.37	27.31	0.50%	(101.19)
BEL20 Index	8,704	46,481	3,642.19	4,324.24	37.66	0.50%	(353.21)
LUXXX Index	11,618	41,632	1,672.08	2,138.68	48.74	0.57%	297.83
KFX Index	11,163	39,508	101.67	130.39	38.92	0.73%	(291.46)
HEX Index	8,819	41,358	8,528.98	10,347.73	31.46	0.68%	331.08
OMX Index	2,200	23,118	191.41	209.63	12.47	0.76%	229.72
ATX Index	(31)	7,381	3,409.52	3,395.39	-0.51	0.81%	(72.42)
ASE Index	2,785	11,622	1,282.88	1,590.31	17.42	1.38%	(106.26)
OSEBX Index	4,476	26,592	86.02	100.50	24.28	0.69%	(25.00)
INDEXCF Index	(69)	(21,271)	39.64	39.77	-0.22	1.51%	(313.50)
TOP40 Index	2,544	33,820	3,975.21	4,274.22	9.59	0.78%	129.58
SENSEX Index	3,666	36,412	365.13	401.90	14.05	0.72%	675.58
NKY Index	3	7,749	141.02	141.08	0.05	0.92%	141.13
HSI Index	(309)	29,992	2,913.28	2,883.55	-1.37	0.76%	121.41
SHCOMP Index	1,463	(33,248)	344.53	329.38	6.50	0.68%	(26.15)
KOSPI Index	1,497	32,821	1.85	1.94	8.84	0.52%	367.06
AS51 Index	1,361	30,442	4,927.10	5,147.41	7.55	0.59%	283.57
STBCNZL Index	36,718	73,207	444.47	667.40	100.37	0.50%	747.88
EEM US Equity	(50)	(1,941)	41.41	42.48	-4.13	0.62%	(7.15)
IYR US Equity	142	9,689	69.78	70.80	3.57	0.41%	(57.97)
MDY US Equity	5,038	14,269	184.03	249.00	51.69	0.68%	(94.90)
JNK US Equity	22	8,156	41.27	41.38	1.87	0.14%	3.95
XLF US Equity	5,730	13,610	15.57	22.13	67.55	0.62%	(17.46)
XLU US Equity	714	10,859	39.38	41.97	9.70	0.68%	27.64
XLK US Equity	2,522	12,860	30.80	36.84	26.21	0.75%	8.36
XLI US Equity	6,632	16,147	38.20	53.89	65.48	0.63%	38.10
XLP US Equity	733	12,093	42.09	44.64	16.85	0.36%	25.91
XLY US Equity	1,273	5,441	52.24	64.46	29.02	0.81%	(18.70)
XLE US Equity	852	9,734	87.06	94.68	13.96	0.63%	39.28
XLB US Equity	4,302	14,930	37.57	48.40	42.12	0.68%	15.91
XLV US Equity	12,297	24,346	38.87	58.50	64.48	0.78%	56.46
SXXP Index	7,357	45,756	403.51	468.39	31.51	0.51%	(75.79)
SXAP Index	9,625	28,526	520.28	695.84	32.79	1.03%	183.07
SXKP Index	5,372	37,626	366.14	418.41	21.55	0.66%	(349.91)

SX6P Index	6,868	38,710	359.38	423.14	36.22	0.49%	(307.57)
SXEP Index	4,592	51,146	456.85	497.87	16.03	0.56%	(398.45)
SXIP Index	11,820	28,923	222.31	313.15	63.54	0.64%	(103.03)
SXNP Index	5,428	28,384	482.69	574.99	29.58	0.65%	171.64
SX3P Index	1,507	30,361	678.15	711.81	13.57	0.37%	(41.99)
SXDP Index	26,793	61,074	609.16	876.39	86.24	0.51%	(17.99)
SX4P Index	4,084	25,840	917.36	1,062.35	24.83	0.64%	(85.51)
SX8P Index	1,584	14,222	343.07	381.28	13.39	0.83%	(18.41)
SXOP Index	11,825	43,418	386.09	491.24	36.18	0.75%	(155.15)
SXQP Index	1,189	36,027	800.20	826.62	6.91	0.48%	19.83
SXRP Index	13	16,765	432.46	432.80	0.16	0.49%	1.13
SXMP Index	6,655	22,890	261.12	337.03	48.20	0.60%	(40.86)
SXTP Index	22,972	39,247	172.05	272.75	70.64	0.83%	(419.21)
SX7E Index	5,747	18,886	159.85	208.49	26.81	1.14%	(121.40)
SX5E Index	7,475	40,565	3,715.50	4,400.14	29.36	0.63%	(127.29)
SPGSCITR Index	(88)	(15,386)	4,989.44	5,017.98	-1.24	0.46%	(78.91)
XAG Curncy	1,276	(15,640)	21.28	19.54	11.48	0.71%	2.08
CO1 Comdty	(62)	(19,698)	108.90	109.24	-0.43	0.72%	(150.34)
CL1 Comdty	714	30,849	99.40	101.70	3.71	0.62%	348.30
NG1 Comdty	2,419	18,950	3.86	4.36	9.38	1.36%	(366.27)
XAU Comdty	(33)	(23,727)	90.26	90.39	-0.26	0.53%	62.75
IBOXHY Index	3,570	53,418	220.12	234.83	134.40	0.05%	56.23
US_TSY CREDIT	167	57,396	763.21	765.43	2.87	0.10%	103.21
CA_TSY CREDIT	(7)	65,318	1,212.36	1,212.24	-0.05	0.21%	97.12
MX_TSY CREDIT	295	44,333	220.02	221.48	1.80	0.37%	345.19
AU_TSY CREDIT	1,097	68,895	1,502.12	1,526.04	6.20	0.26%	(17.88)
JP_TSY CREDIT	126	(15,794)	819.02	812.49	3.21	0.25%	17.42
MY_TSY CREDIT	(35)	35,152	169.49	169.32	-0.42	0.24%	4.15
SG_TSY CREDIT	226	57,396	221.20	222.07	1.85	0.21%	(38.89)
AT_TSY CREDIT	3,855	81,569	358.40	375.34	17.25	0.27%	(81.85)
BE_TSY CREDIT	5,116	79,771	477.76	508.40	23.71	0.27%	(125.04)
FI_TSY CREDIT	3,467	85,645	349.64	363.80	16.18	0.25%	(127.19)
FR_TSY CREDIT	4,398	82,246	1,684.51	1,774.59	20.45	0.26%	(104.85)
DE_TSY CREDIT	2,856	84,524	1,247.55	1,289.71	12.77	0.26%	(77.17)
IE_TSY CREDIT	32,719	78,270	336.92	477.77	182.12	0.23%	(298.87)
IT_TSY CREDIT	9,168	54,986	1,616.07	1,885.53	67.43	0.25%	(120.56)
NL_TSY CREDIT	3,612	82,865	1,330.92	1,388.94	16.58	0.26%	(90.81)
ES_TSY CREDIT	11,305	50,187	392.28	480.65	93.13	0.24%	(140.41)
DK_TSY CREDIT	2,947	67,396	729.23	761.11	13.97	0.31%	(32.33)
NO_TSY CREDIT	(94)	50,177	349.03	348.38	-0.67	0.28%	1.44
PL_TSY CREDIT	1,376	35,151	429.04	445.84	15.56	0.25%	(15.56)
ZA_TSY CREDIT	186	20,844	86.29	87.06	1.34	0.66%	197.50
SE_TSY CREDIT	(339)	(44,333)	464.03	467.58	-2.34	0.33%	(140.64)
CH_TSY CREDIT	3,361	69,857	1,008.64	1,057.16	17.21	0.28%	(94.76)
GB_TSY CREDIT	1,971	89,647	1,507.67	1,540.82	8.97	0.25%	199.63