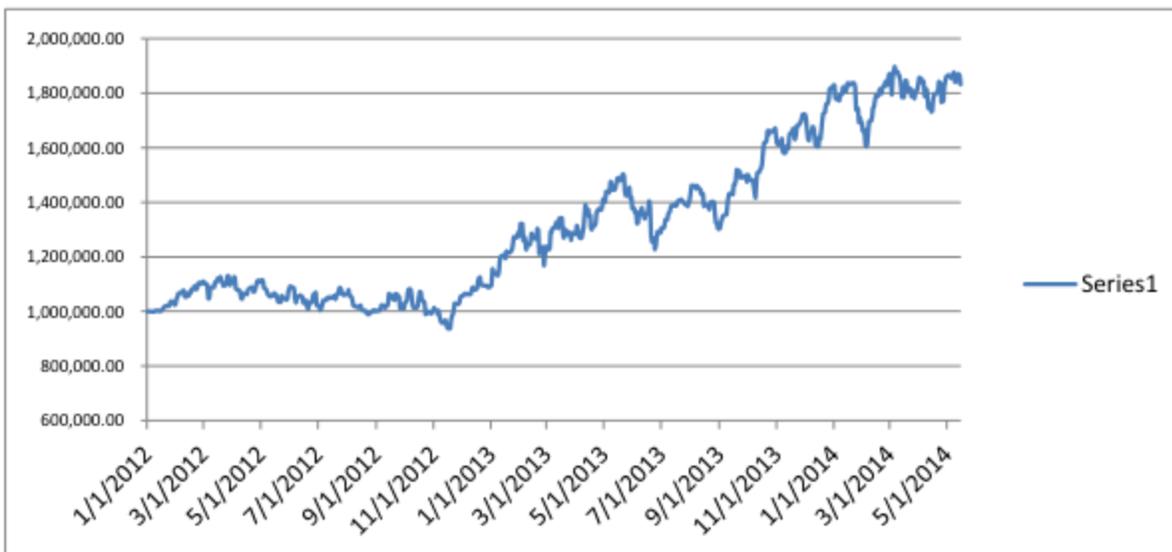


Current Date:	5/15/2014	Change on Day:	-1.78%
Total Return since 1/1/12:	83.13%	MSCI World Change on Day	-0.74%
T12M Return:	22.97%	No of Positions (+MTM) on Day	138
T90 Day Return:	2.31%	No of Positions (-MTM) on Day	295
T30 Day Return:	5.65%	Current No. of Positions:	436
Current Long Exposure @ Cost:	5,426,115	Current Leverage (Gross Exposures):	3.18
Current Short Exposure @ Cost:	(402,562)		
Net Exposure:	5,023,553		
Starting Capital:	1,000,000		
Current NAV:	1,831,342		

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:	1.14
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		19.85%	45 Positions		25.48%

DISCA US Equity	(6,841)	0.12%	XLF US Equity	5,372	0.29%
MEXBOL Index	(8,366)	0.14%	AEX Index	5,601	0.31%
TGT US Equity	(8,574)	0.15%	BE_TSY CREDIT	5,804	0.32%
941 HK Equity	(9,455)	0.16%	JNJ US Equity	5,805	0.32%
CO1 Comdty	(9,849)	0.17%	NVS US Equity	5,861	0.32%
JP_TSY CREDIT	(13,728)	0.24%	HON US Equity	5,904	0.32%
SPGSCITR Index	(15,386)	0.26%	EDF FP Equity	6,238	0.34%
XAG Curncy	(15,640)	0.27%	XLI US Equity	6,264	0.34%
INDEXCF Index	(21,271)	0.36%	UTX US Equity	6,264	0.34%
XAU Comdty	(23,727)	0.41%	SX6P Index	6,324	0.35%
SHCOMP Index	(33,248)	0.57%	DAI GR Equity	6,483	0.35%
SE_TSY CREDIT	(44,333)	0.76%	AZN SS Equity	6,660	0.36%
DK_TSY CREDIT	67,396	1.16%	MAERSKB DC Equity	6,727	0.37%
CH_TSY CREDIT	69,857	1.20%	SX5E Index	6,773	0.37%
AU_TSY CREDIT	71,396	1.22%	ROG VX Equity	6,819	0.37%
STBCNZL Index	73,207	1.26%	SXXP Index	6,857	0.37%
IE_TSY CREDIT	78,270	1.34%	ACA FP Equity	6,859	0.37%
BE_TSY CREDIT	79,771	1.37%	NOVN VX Equity	7,395	0.40%
AT_TSY CREDIT	81,569	1.40%	AZN US Equity	7,422	0.41%
FR_TSY CREDIT	82,246	1.41%	AZN LN Equity	7,424	0.41%
NL_TSY CREDIT	82,865	1.42%	BEL20 Index	7,956	0.43%
DE_TSY CREDIT	84,524	1.45%	SMI Index	8,028	0.44%
FI_TSY CREDIT	85,645	1.47%	MDT US Equity	8,085	0.44%
GB_TSY CREDIT	89,647	1.54%	HEX Index	8,172	0.45%
			TMO US Equity	8,333	0.46%
			IT_TSY CREDIT	8,744	0.48%
			PRU LN Equity	8,786	0.48%
			IBEX Index	9,064	0.49%
			SXAP Index	9,064	0.49%
			DAX Index	9,072	0.50%
			MMM US Equity	9,628	0.53%
			NDX Index	9,683	0.53%
			SXOP Index	10,206	0.56%
			KFX Index	10,752	0.59%
			TYC US Equity	10,849	0.59%
			ES_TSY CREDIT	11,115	0.61%
			LUXXX Index	11,159	0.61%
			SXIP Index	11,192	0.61%
			XLV US Equity	11,953	0.65%
			SPX Index	17,759	0.97%

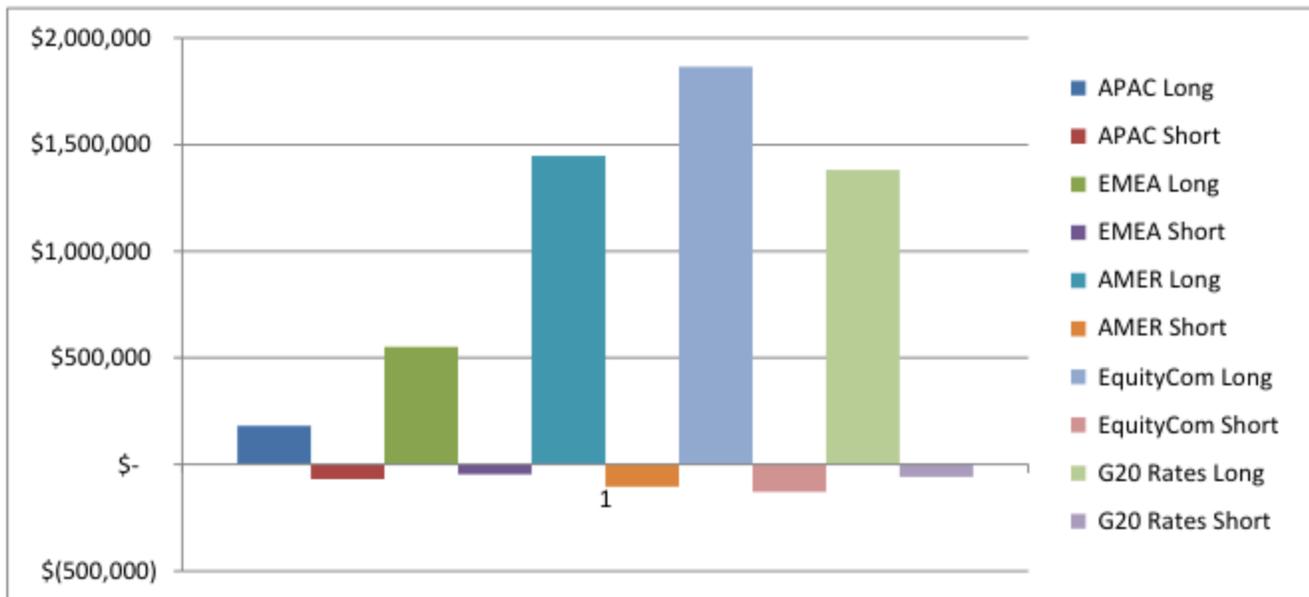
NAV Impact of MTM by Category & Exposure	
Listed Equity Long	-0.965%
Listed Equity Short	0.081%
EquityCom Long	-1.088%
EquityCom Short	0.075%
G20 Rates Long	0.100%
G20 Rates Short	-0.007%

ISEQ Index	20,342	1.11%
SXTP Index	21,271	1.16%
SXDP Index	27,283	1.49%
IE_TSY CREDIT	32,619	1.78%
STBCNZL Index	36,718	2.00%

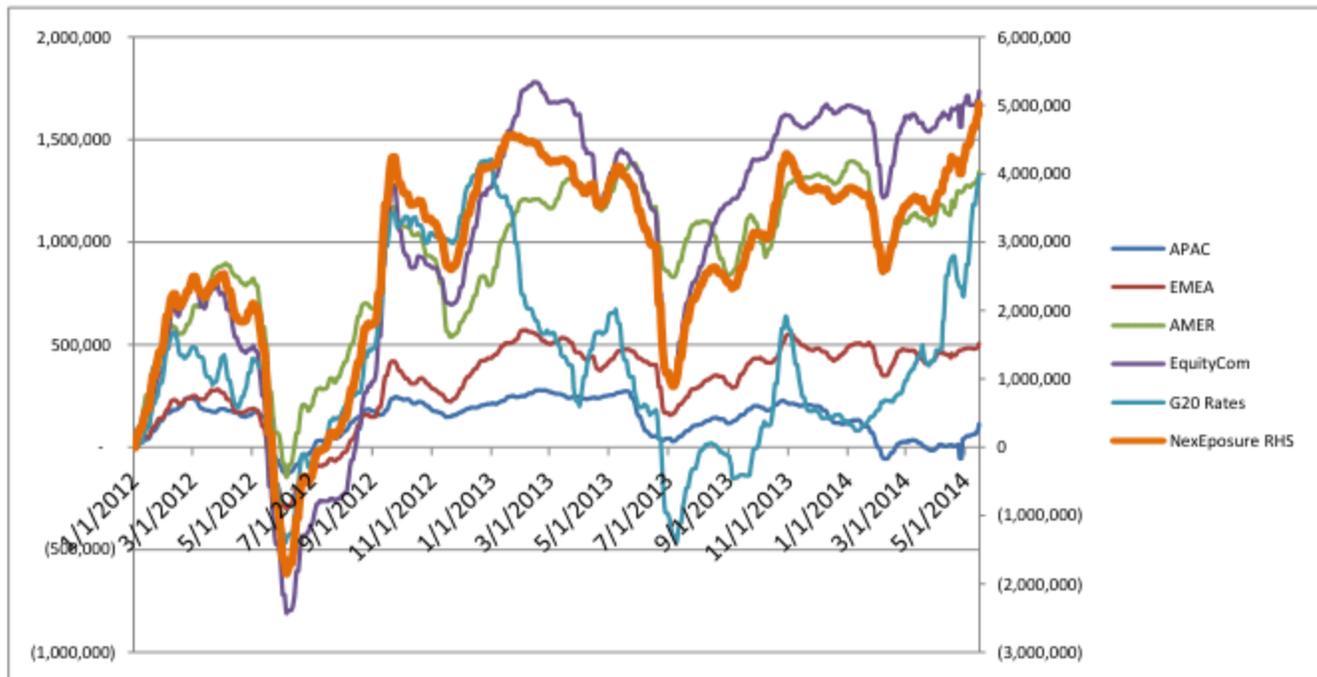
No. Names by Category

APAC Long	28
APAC Short	19
EMEA Long	70
EMEA Short	14
AMER Long	177
AMER Short	34
EquityCom Long	64
EquityCom Short	7
G20 Rates Long	21
G20 Rates Short	2
Total Long	360
Total Short	76

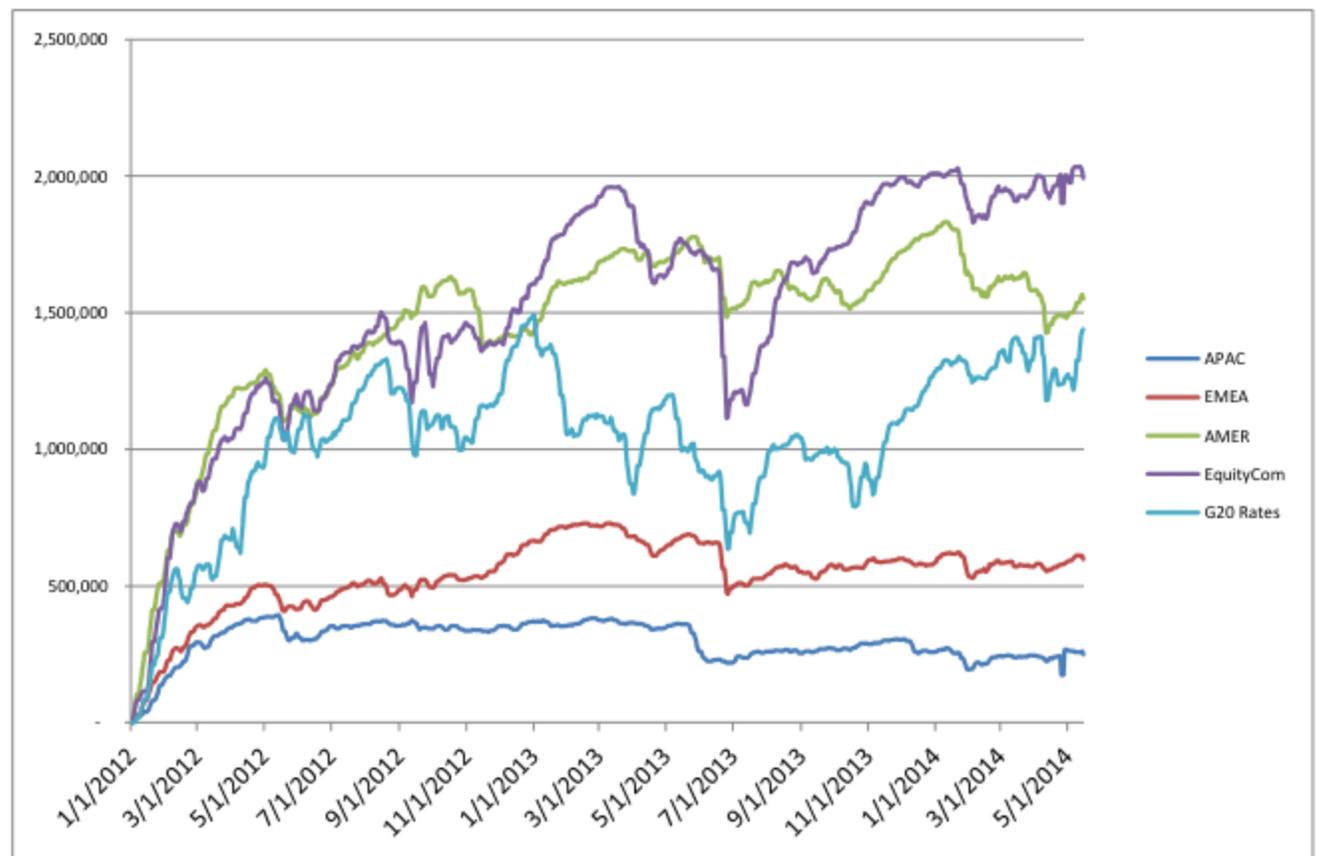
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



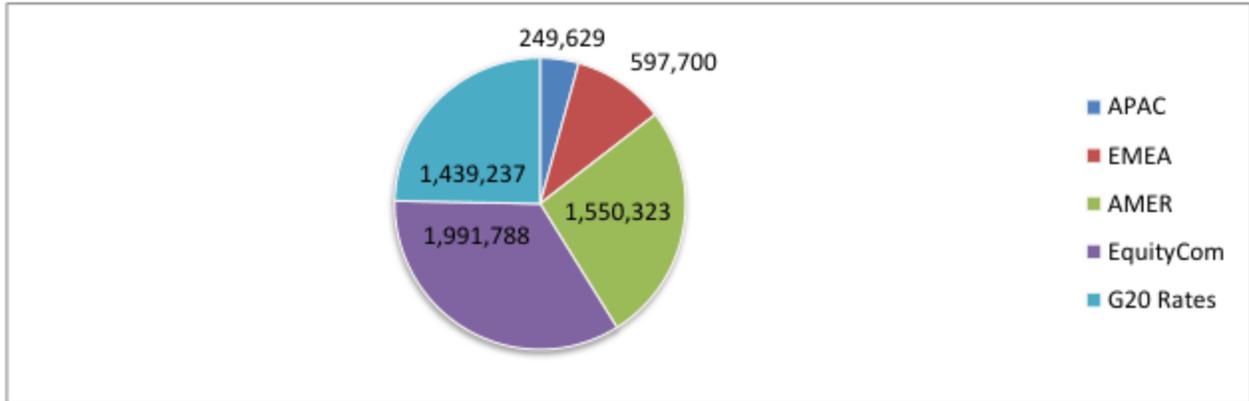
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



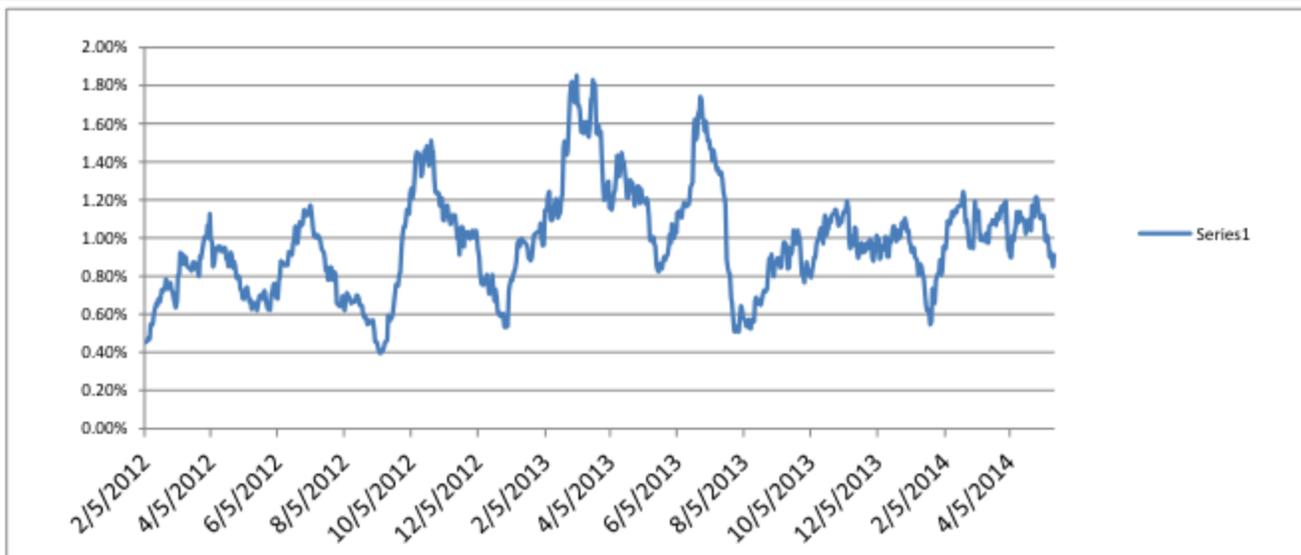
Current Gross Notional Risk by Category



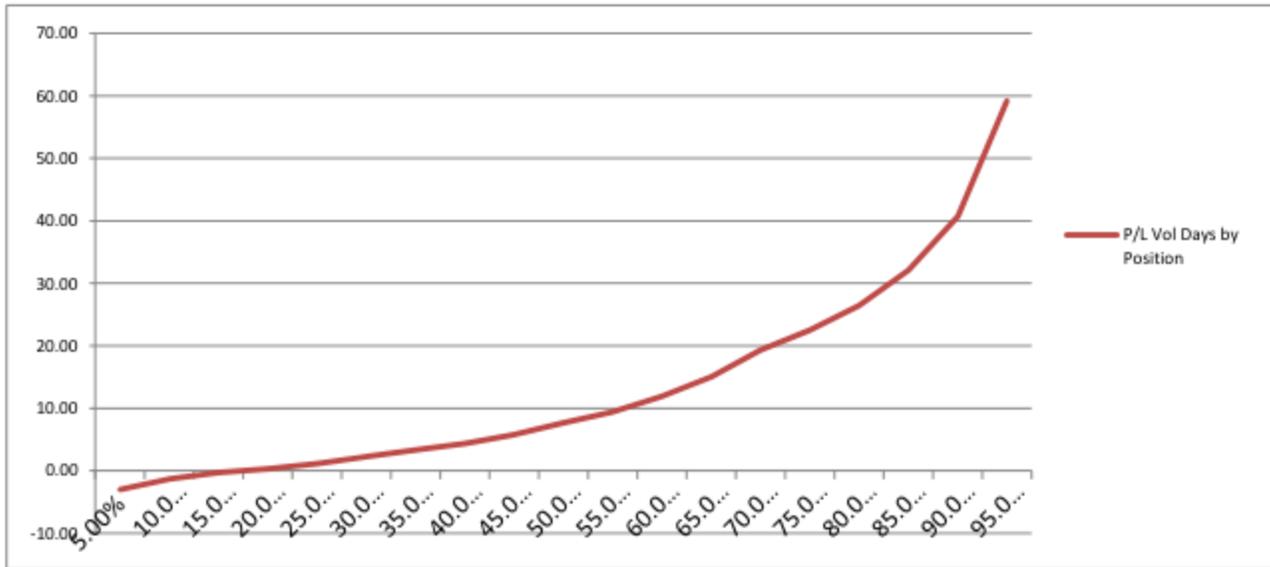
Performance Vs. MSCI World Index



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%	-14.82	(<7 Vol Days)	1.13%
5.00%	-3.01		
10.00%	-1.30	(>7 Vol Days)	43.31%
15.00%	-0.31		
20.00%	0.33		
25.00%	1.14		
30.00%	2.25		
35.00%	3.32		
40.00%	4.37		
45.00%	5.80		
50.00%	7.67		
55.00%	9.44		
60.00%	11.91		
65.00%	15.07		
70.00%	19.32		
75.00%	22.53		
80.00%	26.45		
85.00%	32.11		
90.00%	40.73		
95.00%	59.20		
100.00%	181.66		

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	(44)	(1,238)	55.84	57.83	-3.51	1.01%	(12.20)
005380 KS Equity	106	3,149	224.39	231.97	3.40	0.99%	50.52
005490 KS Equity	(83)	(753)	272.57	302.74	-11.11	1.00%	1.26
005930 KS Equity				1,374.32			-
012330 KS Equity	1,056	5,584	247.00	293.71	18.91	1.00%	88.52
1 HK Equity	856	12,607	16.18	17.28	6.94	0.98%	48.25
1299 HK Equity	166	5,954	4.79	4.92	2.85	0.98%	(6.09)
13 HK Equity	724	4,897	11.40	13.09	16.01	0.92%	71.77
16 HK Equity				13.14			-
27 HK Equity	29	(2,232)	7.61	7.51	0.67	1.97%	16.17
2914 JP Equity	(13)	2,888	33.68	33.53	-0.52	0.88%	(24.10)
3382 JP Equity	31	2,327	38.42	38.93	1.85	0.72%	(47.66)
4063 JP Equity	(16)	1,008	59.47	58.52	-1.60	1.02%	(7.83)
4502 JP Equity	(53)	4,908	44.97	44.49	-1.31	0.81%	(46.13)
4689 JP Equity	117	(2,118)	4.47	4.23	3.12	1.77%	13.50
5 HK Equity	(81)	(4,127)	10.15	10.35	-3.22	0.61%	(21.18)
5108 JP Equity	(89)	3,469	35.68	34.78	-2.49	1.04%	30.51
5401 JP Equity	158	(5,599)	2.81	2.73	2.79	1.01%	(51.44)
6301 JP Equity	17	2,933	22.08	22.21	0.55	1.06%	(1.95)
6752 JP Equity				10.64			-
6902 JP Equity				43.73			-
6954 JP Equity	470	6,629	6,392.98	169.58	7.45	0.95%	43.10
7201 JP Equity	(38)	(2,999)	(3,742.97)	8.97	-1.29	0.97%	19.49
7203 JP Equity	69	(4,207)	(5,259.85)	55.17	1.96	0.84%	34.11
7267 JP Equity	276	(4,675)	(4,885.01)	33.25	4.98	1.19%	80.54
762 HK Equity	(55)	2,330	(5,161.69)	1.54	-1.47	1.61%	(52.30)
7751 JP Equity	-	1,127	(6,865.02)	32.56	0.00	0.73%	0.65
8031 JP Equity	(169)	(1,910)	(4,775.88)	15.34	-9.70	0.91%	4.44
8058 JP Equity	66	4,540	(4,383.01)	19.51	1.57	0.92%	3.26
8306 JP Equity	(20)	(3,668)	(4,603.66)	5.66	-0.45	1.24%	(22.05)
8316 JP Equity	63	(1,984)	(2,000.57)	39.84	2.73	1.17%	61.67
8411 JP Equity	72	5,474		2.00	2.02	0.65%	14.44
8604 JP Equity	234	(3,335)	(3,504.39)	6.02	5.13	1.37%	59.88
8801 JP Equity	220	3,059	30.78	33.00	5.36	1.34%	63.68
8802 JP Equity	(53)	(4,920)	24.34	24.61	-0.79	1.36%	(29.55)
9020 JP Equity	32	(5,379)	75.21	74.77	0.68	0.87%	12.66
941 HK Equity	392	(9,455)	10.19	9.77	4.27	0.97%	(4.44)
9432 JP Equity	501	6,468	53.44	57.58	8.43	0.92%	22.88
9433 JP Equity	(53)	3,581	55.65	54.83	-1.15	1.30%	(5.34)
9437 JP Equity	(359)	(6,149)	15.59	16.50	-6.80	0.86%	(2.81)
9983 JP Equity	72	(2,724)	323.49	314.90	1.95	1.36%	54.24

9984 JP Equity	3	(341)	70.88	70.29	0.49	1.67%	2.84
AAPL US Equity	885	7,342	527.64	591.24	13.09	0.92%	(47.63)
ABB US Equity				23.56			-
ABBN VX Equity	(37)	(2,982)	23.43	23.71	-1.45	0.84%	10.00
ABBV US Equity	168	4,019	50.65	52.77	3.00	1.39%	1.88
ABEV US Equity	(1)	(3,165)	7.37	7.37	-0.03	0.99%	52.65
ABEV3 BZ Equity	10	(3,012)	7.43	7.41	0.32	1.06%	58.53
ABI BB Equity	514	8,888	103.14	109.10	7.93	0.73%	(41.91)
ABT US Equity	48	4,097	38.87	39.33	1.72	0.69%	(59.15)
ABX CN Equity	369	(3,958)	18.70	16.96	8.02	1.16%	136.50
ABX US Equity	375	(4,194)	18.59	16.92	7.78	1.15%	148.03
ACA FP Equity	6,859	5,408	6.83	15.50	108.32	1.17%	(428.85)
ACE US Equity	492	10,287	97.54	102.21	12.84	0.37%	(46.23)
ACN US Equity	61	8,563	77.97	78.52	1.14	0.62%	(41.74)
ADP US Equity	22	5,607	76.56	76.86	0.60	0.66%	(105.97)
AFL US Equity	(65)	3,645	62.86	61.75	-2.45	0.73%	(70.36)
AGN US Equity	4,208	9,698	110.56	158.54	22.63	1.92%	(137.82)
AI FP Equity	771	12,864	137.87	146.12	10.86	0.55%	108.02
AIG US Equity	405	7,022	49.93	52.82	6.37	0.91%	(83.08)
AIR FP Equity	(40)	(993)	67.47	70.20	-3.73	1.09%	14.74
ALV GR Equity	(23)	8,815	169.20	168.76	-0.35	0.75%	28.41
ALVG IX Equity	14	7,162	168.62	168.95	0.27	0.73%	30.20
AMGN US Equity	58	(3,302)	112.50	110.52	1.68	1.05%	42.84
AMT US Equity	1,719	12,078	77.25	88.24	24.23	0.59%	(121.03)
AMZN US Equity	119	(2,898)	306.51	293.95	2.07	1.98%	63.54
ANZ AU Equity	500	12,947	29.78	30.93	5.15	0.75%	(31.15)
APA US Equity	84	4,994	87.41	88.88	2.10	0.80%	(65.93)
APC US Equity	38	2,501	97.78	99.27	1.12	1.36%	(58.24)
AXP US Equity	2,324	10,373	71.56	87.59	25.46	0.88%	(151.41)
AZN LN Equity	7,424	12,676	49.80	78.97	34.47	1.70%	220.50
AZN SS Equity	6,660	12,119	50.82	78.75	32.25	1.70%	83.57
AZN US Equity	7,422	12,812	50.30	79.44	35.29	1.64%	334.38
BA US Equity	212	8,072	128.04	131.40	3.34	0.78%	(119.86)
BAC US Equity	94	(3,184)	14.98	14.54	2.72	1.08%	75.95
BARC LN Equity	73	5,219	4.11	4.17	0.98	1.42%	(73.15)
BAS GR Equity	1,289	7,333	97.30	114.40	19.56	0.90%	3.25
BATS LN Equity	576	7,532	53.98	58.10	10.56	0.72%	34.42
BAX US Equity	70	4,842	73.52	74.57	2.69	0.53%	(56.01)
BAYN GR Equity	379	7,767	135.04	141.63	5.62	0.87%	6.53
BBAS3 BZ Equity	(9)	707	10.89	10.75	-0.73	1.74%	(7.86)
BBD US Equity	262	4,539	14.82	15.67	4.02	1.43%	(55.49)
BBDC4 BZ Equity	250	3,963	14.73	15.66	4.37	1.44%	(61.74)
BBL US Equity				66.81			-
BBVA SM Equity	1,135	5,993	10.18	12.11	24.73	0.77%	(131.36)
BCE CN Equity	166	7,148	44.67	45.70	5.66	0.41%	9.10
BCS US Equity	29	5,457	16.46	16.55	0.39	1.38%	(86.61)
BEN US Equity	87	2,814	52.91	54.56	2.90	1.07%	(68.66)

BG/ LN Equity	(586)	(4,735)	18.76	21.09	-13.09	0.95%	(10.04)
BHP AU Equity	361	8,969	34.41	35.80	4.84	0.83%	(15.04)
BHP US Equity	392	7,278	68.00	71.66	5.87	0.92%	(52.17)
BIIB US Equity	191	1,066	245.93	289.91	11.09	1.61%	(33.03)
BIL SJ Equity				33.29			-
BK US Equity	171	8,609	32.86	33.52	2.32	0.86%	(206.09)
BLK US Equity	8	2,735	296.18	297.03	0.33	0.87%	(48.36)
BLT LN Equity				33.46			-
BMO CN Equity	451	13,003	66.63	68.94	8.41	0.41%	(92.90)
BMW GR Equity	1,194	5,212	99.22	121.96	32.75	0.70%	(26.37)
BMJ US Equity	(59)	3,126	49.84	48.92	-1.78	1.06%	(185.46)
BN FP Equity	(9)	(189)	71.77	75.07	-6.32	0.73%	(0.60)
BNP FP Equity	65	(3,355)	72.97	71.56	2.03	0.95%	46.67
BNS CN Equity	674	11,536	58.56	61.98	13.87	0.42%	96.98
BP/ LN Equity	865	9,797	7.76	8.45	13.08	0.67%	29.36
BRK/B US Equity	705	14,233	120.53	126.50	10.05	0.49%	(142.75)
BSBR US Equity	6	2,143	6.67	6.69	0.20	1.38%	(31.03)
BUD US Equity	428	9,049	103.62	108.52	6.87	0.69%	(82.73)
BX US Equity	10	(1,225)	29.10	28.87	0.45	1.78%	28.70
C US Equity	(69)	3,015	47.50	46.44	-2.94	0.77%	(44.21)
CA FP Equity	203	3,932	34.37	36.14	5.20	0.99%	(25.50)
CAT US Equity	2,356	14,645	90.43	104.98	24.14	0.67%	(251.36)
CBA AU Equity	1,448	16,101	69.48	75.72	16.62	0.54%	40.23
CBS US Equity	72	(2,800)	57.39	55.90	2.22	1.16%	17.78
CCL US Equity	393	6,257	36.20	38.48	7.79	0.81%	(107.19)
CELG US Equity	43	2,632	147.09	149.50	1.19	1.38%	(32.94)
CFR VX Equity	398	7,019	96.74	102.22	8.73	0.65%	313.14
CL US Equity	2,407	21,171	59.80	66.59	24.97	0.46%	(178.29)
CM CN Equity	723	11,908	84.09	89.19	14.57	0.42%	(11.08)
CMCSA US Equity	(17)	4,527	50.01	49.82	-0.42	0.89%	(11.67)
CMCSK US Equity	4,304	12,096	36.26	49.17	42.71	0.83%	(80.26)
CNI US Equity	1,865	12,873	51.38	58.82	23.09	0.63%	(146.90)
CNQ CN Equity	990	10,769	36.73	40.11	10.77	0.85%	(203.25)
CNR CN Equity	1,818	12,795	51.50	58.82	22.80	0.62%	(154.32)
COF US Equity	733	7,124	68.86	75.94	16.08	0.64%	(56.65)
COP US Equity	202	6,210	75.56	78.02	4.43	0.73%	(45.90)
COST US Equity	6	9,550	114.02	114.08	0.10	0.56%	(91.54)
COV LN Equity				#N/A N/A			
COV US Equity	795	7,080	64.09	71.28	17.54	0.64%	(101.33)
CRM US Equity	31	(1,529)	52.24	51.20	1.03	1.94%	33.42
CS FP Equity	62	(2,672)	24.12	23.56	2.46	0.94%	66.65
CSCO US Equity	(116)	(1,728)	22.87	24.40	-10.39	0.64%	(94.12)
CSX US Equity	1,397	9,324	25.23	29.01	22.34	0.67%	(136.95)
CVE CN Equity				28.76			-
CVS US Equity	2,086	12,136	64.26	75.30	29.17	0.59%	(154.11)
CVX US Equity	(47)	4,590	125.36	124.08	-1.77	0.58%	(82.62)
D US Equity	2,039	13,256	60.80	70.15	25.41	0.61%	(80.94)

DAI GR Equity	6,483	13,908	62.20	91.20	44.29	1.05%	(60.35)
DBK GR Equity	23	(2,563)	42.70	42.31	0.94	0.97%	34.48
DD US Equity	2,789	13,319	55.25	66.83	40.35	0.52%	(236.21)
DDAIF US Equity	3,611	8,377	63.20	90.45	36.49	1.18%	(124.54)
DE US Equity	492	10,094	86.88	91.11	9.12	0.53%	(77.23)
DELL US Equity				#N/A	N/A		
DG FP Equity	4,220	10,090	51.66	73.26	64.07	0.65%	(220.70)
DGE LN Equity	80	2,332	30.86	31.92	4.22	0.82%	34.06
DHR US Equity	51	5,021	73.91	74.65	1.45	0.70%	(65.83)
DIS US Equity	1,667	10,263	68.75	79.92	19.99	0.81%	(188.44)
DISCA US Equity	315	(6,841)	75.84	72.34	4.46	1.03%	(0.19)
DNB NO Equity	362	5,106	17.27	18.49	6.75	1.05%	13.34
DOW US Equity	2,328	7,396	37.11	48.79	33.86	0.93%	(269.49)
DPW GR Equity	158	660	29.41	36.45	22.49	1.07%	(30.89)
DTE GR Equity	1,377	7,575	15.16	17.91	21.33	0.85%	139.33
DTV US Equity	3,890	10,622	61.97	84.67	30.72	1.19%	(176.32)
DUK US Equity	(5)	(895)	71.30	71.68	-1.10	0.49%	(4.76)
DVN US Equity	1,296	11,143	63.30	70.66	13.40	0.87%	(227.20)
EBAY US Equity	(18)	(2,444)	50.75	51.12	-0.67	1.09%	34.18
ECL US Equity	41	9,210	105.22	105.68	0.75	0.59%	(49.54)
EDF FP Equity	6,238	9,189	23.45	39.36	74.53	0.91%	36.50
EMC US Equity	195	10,986	25.35	25.80	2.37	0.75%	8.54
EMR US Equity	(54)	8,739	66.79	66.38	-0.89	0.69%	(140.58)
ENB CN Equity	583	12,231	45.61	47.78	9.86	0.48%	1.64
ENEL IM Equity	2,187	8,902	4.48	5.58	31.19	0.79%	(221.08)
ENI IM Equity	648	11,929	24.33	25.65	9.67	0.56%	(121.16)
EOAN GR Equity	(109)	2,397	18.73	17.91	-5.83	0.78%	(38.20)
EOG US Equity	2,379	5,841	72.84	102.51	34.27	1.19%	(162.11)
EPD US Equity	1,907	13,127	63.70	72.95	21.17	0.69%	(22.20)
ERICB SS Equity	(27)	7,934	12.51	12.47	-0.32	1.07%	51.71
ESRX US Equity	(37)	(3,365)	67.34	68.08	-1.18	0.93%	8.63
ETN US Equity	(28)	5,260	72.48	72.10	-0.55	0.95%	(59.59)
F US Equity	(159)	(2,897)	14.82	15.63	-7.07	0.78%	27.85
FB US Equity	841	2,630	44.06	58.14	13.98	2.29%	(98.30)
FCX US Equity	287	5,704	33.48	35.16	5.35	0.94%	(69.95)
FDX US Equity	266	3,612	128.98	138.47	11.16	0.66%	(25.97)
FOX US Equity	48	5,613	32.67	32.95	0.67	1.28%	(114.42)
FOXA US Equity	60	4,207	33.36	33.84	1.10	1.31%	(76.91)
FP FP Equity	1,817	14,528	62.63	70.47	18.38	0.68%	(147.15)
G IM Equity	178	5,607	21.99	22.69	4.65	0.68%	21.49
GE US Equity	2,478	13,140	22.32	26.52	36.00	0.52%	(171.96)
GILD US Equity	145	4,205	77.50	80.17	2.43	1.42%	(30.52)
GIS US Equity	1,371	21,798	50.35	53.52	13.72	0.46%	(272.47)
GLE FP Equity	440	2,598	49.51	57.90	14.41	1.18%	(74.15)
GLEN LN Equity	(166)	(2,955)	5.22	5.52	-8.41	0.67%	(21.60)
GLW US Equity	3,370	11,635	16.25	20.96	34.56	0.84%	(192.72)
GM US Equity	(70)	4,771	34.80	34.30	-1.56	0.94%	(83.65)

GOOG US Equity	1	(1,170)	521.13	520.75	0.05	1.44%	17.10
GS US Equity	13	(681)	159.83	156.68	1.92	1.03%	13.69
GSK LN Equity	284	5,707	26.22	27.52	5.75	0.87%	66.29
GSZ FP Equity	621	11,150	25.29	26.70	7.15	0.78%	(49.88)
HAL US Equity	1,609	7,135	50.67	62.10	23.23	0.97%	(281.48)
HD US Equity	172	6,095	73.80	75.88	3.46	0.81%	(55.59)
HMB SS Equity				42.87			-
HON US Equity	5,904	11,930	61.10	91.33	81.63	0.61%	(372.78)
HPQ US Equity	2,055	7,473	25.51	32.53	28.50	0.96%	(155.01)
HSBA LN Equity	130	4,576	10.19	10.48	4.58	0.62%	69.35
IBE SM Equity	2,005	7,531	5.56	7.04	45.63	0.58%	(93.60)
IBM US Equity	93	(4,032)	191.43	187.00	2.97	0.78%	50.72
IMT LN Equity	2,825	13,420	36.87	44.63	30.13	0.70%	(6.51)
INTC US Equity	957	12,041	24.19	26.12	14.08	0.56%	(147.90)
ISP IM Equity	3,513	5,699	1.93	3.12	52.54	1.17%	(238.50)
ITUB US Equity	289	5,715	15.88	16.68	4.09	1.24%	(68.92)
ITUB4 BZ Equity	270	4,601	15.79	16.71	4.49	1.31%	(65.97)
ITW US Equity	3,645	14,011	67.84	85.48	39.37	0.66%	(189.77)
ITX SM Equity	(6)	(3,652)	146.45	146.68	-0.29	0.55%	23.37
JCI US Equity	4	(907)	44.93	44.72	0.36	1.25%	11.46
JNJ US Equity	5,805	17,142	75.17	100.63	73.95	0.46%	(64.47)
JPM US Equity	45	(3,218)	54.39	53.63	1.68	0.83%	47.45
KMB US Equity	307	9,903	107.52	110.86	5.81	0.53%	(21.52)
KMI US Equity	81	(6,775)	33.81	33.40	1.52	0.78%	(64.96)
KO US Equity	(14)	4,404	40.80	40.67	-0.61	0.53%	(34.28)
LBTYA US Equity	11	3,592	43.18	43.31	0.30	1.06%	(48.03)
LBTYK US Equity	9	4,703	41.40	41.48	0.19	1.01%	(44.77)
LIN GR Equity	447	8,087	198.03	208.97	9.11	0.61%	103.00
LLOY LN Equity	248	2,488	1.14	1.25	8.41	1.18%	(80.24)
LLY US Equity	(37)	4,953	59.02	58.59	-1.07	0.70%	(126.42)
LMT US Equity	679	2,016	122.48	163.72	42.98	0.78%	(35.26)
LNKD US Equity	495	(2,461)	183.83	146.87	7.53	2.67%	(17.29)
LOW US Equity	(28)	358	47.89	44.42	-7.67	1.02%	(6.15)
LVS US Equity	366	1,961	61.33	72.76	10.40	1.79%	(40.95)
LYB US Equity	1,386	2,297	59.29	95.06	76.60	0.79%	(57.61)
MA US Equity	(33)	3,476	73.93	73.24	-0.71	1.32%	(49.58)
MAERSKB DC Equity	6,727	14,148	1,642.52	2,423.41	50.47	0.94%	(105.45)
MC FP Equity	322	5,711	186.24	196.74	8.27	0.68%	46.61
MCD US Equity	175	9,603	100.64	102.47	4.09	0.44%	(43.88)
MCK US Equity	160	2,181	164.92	177.03	8.33	0.88%	(17.74)
MDLZ US Equity	4,074	13,641	28.68	37.25	38.37	0.78%	(194.22)
MDT US Equity	8,085	20,811	43.22	60.02	58.32	0.67%	(355.81)
MET US Equity	877	7,556	44.37	49.52	10.77	1.08%	(239.53)
MFC CN Equity	1,547	3,201	12.38	18.36	58.82	0.82%	(94.63)
MHS US Equity				#N/A			
MMM US Equity	9,628	21,331	96.89	140.63	75.53	0.60%	(272.93)
MO US Equity	1,002	12,846	37.19	40.09	17.28	0.45%	(88.18)

MON US Equity	1,069	11,917	106.02	115.53	10.90	0.82%	(157.89)
MOS US Equity				49.28			-
MRK US Equity	1,321	11,769	50.18	55.82	12.30	0.91%	(118.68)
MS US Equity	(61)	2,280	30.38	29.58	-1.94	1.39%	(44.99)
MSFT US Equity	988	8,007	35.30	39.66	15.65	0.79%	(134.62)
MUV2 GR Equity	529	6,116	197.70	214.79	10.46	0.83%	(23.20)
NAB AU Equity	(68)	13,313	31.52	31.36	-0.70	0.73%	(42.65)
NCM AU Equity				9.65			-
NEE US Equity	4,827	14,972	73.03	96.57	47.39	0.68%	(22.46)
NEM US Equity	469	(1,819)	32.73	24.29	16.15	1.60%	39.40
NESN VX Equity	1,411	10,957	70.38	79.45	23.48	0.55%	141.22
NG/ LN Equity	2,752	13,258	11.96	14.45	39.22	0.53%	67.66
NKE US Equity	206	2,940	68.03	72.79	8.70	0.81%	(50.25)
NOK US Equity	3,708	4,498	3.96	7.23	54.26	1.52%	(119.00)
NOV US Equity	344	9,753	77.58	80.32	4.51	0.78%	(91.25)
NOVN VX Equity	7,395	18,576	64.09	89.60	51.30	0.78%	140.52
NOVOB DC Equity	490	9,444	40.35	42.44	5.45	0.95%	(123.33)
NSC US Equity	1,876	10,109	81.19	96.26	27.34	0.68%	(132.64)
NVS US Equity	5,861	16,535	66.17	89.62	57.95	0.61%	68.63
OGXP3 BZ Equity	4,034	(4,107)	4.39	0.08	53.02	1.85%	83.08
OR FP Equity	399	8,826	167.38	174.95	6.75	0.67%	60.46
ORA FP Equity	1,902	8,188	13.68	16.86	24.12	0.96%	39.65
ORCL US Equity	1,949	8,168	33.82	41.89	30.92	0.77%	3.14
OXY US Equity	134	7,355	95.04	96.77	2.76	0.66%	(36.03)
PBR US Equity	(6)	1,998	15.36	15.31	-0.14	2.18%	(23.10)
PBR/A US Equity	4	1,851	16.20	16.24	0.11	2.20%	(19.49)
PCLN US Equity	114	1,869	1,065.36	1,130.06	3.76	1.62%	(40.53)
PCP US Equity	(164)	3,781	254.80	244.22	-4.75	0.91%	(93.17)
PEP US Equity	382	12,677	83.59	86.11	7.27	0.41%	(141.71)
PETR3 BZ Equity	15	2,462	7.62	7.66	0.30	2.08%	(39.95)
PETR4 BZ Equity	1	1,792	8.11	8.11	0.03	2.25%	(25.45)
PFE US Equity	8	(2,679)	29.10	29.02	0.27	1.05%	7.99
PG US Equity	212	11,013	79.25	80.78	4.03	0.48%	(78.79)
PHIA NA Equity				32.02			-
PM US Equity	(8)	3,200	85.77	85.55	-0.56	0.46%	(12.19)
PNC US Equity	671	9,010	76.60	82.31	9.09	0.82%	(155.72)
POT CN Equity	144	4,291	35.54	36.73	3.87	0.87%	(57.40)
POT US Equity	107	4,552	35.90	36.74	2.79	0.84%	(51.70)
PRU LN Equity	8,786	10,521	12.76	23.42	86.37	0.97%	(177.66)
PSA US Equity	659	13,406	162.12	170.09	11.52	0.43%	(107.61)
PSX US Equity	1,605	6,461	65.64	81.95	27.74	0.90%	(171.58)
PX US Equity	2,420	16,340	113.54	130.36	28.15	0.53%	(137.97)
QCOM US Equity	2,423	12,547	66.83	79.73	26.94	0.72%	(168.73)
QQQ US Equity	2,173	7,968	68.46	87.13	36.04	0.76%	(102.99)
RAI US Equity	623	10,690	53.26	56.37	7.68	0.76%	(107.09)
RDS/A US Equity	582	11,546	75.02	78.80	9.80	0.51%	16.06
RDS/B US Equity	1,038	11,427	78.85	86.01	15.74	0.58%	42.11

RDSA LN Equity	725	9,744	36.73	39.47	13.28	0.56%	34.06
RDSA NA Equity	512	11,195	37.76	39.48	8.28	0.55%	32.68
RDSB LN Equity	1,116	10,889	39.07	43.08	17.51	0.59%	55.40
REGN US Equity	(331)	6,240	301.93	286.74	-2.74	1.93%	(25.56)
RIO AU Equity	(70)	5,122	59.39	58.59	-1.49	0.92%	(12.35)
RIO LN Equity	163	4,819	54.83	56.68	3.88	0.87%	17.67
RIO US Equity	241	4,934	54.04	56.68	4.56	1.07%	2.33
ROG VX Equity	6,819	17,035	212.78	297.97	61.89	0.65%	335.26
RY CN Equity	212	10,940	65.94	67.22	4.52	0.43%	(53.22)
SAB LN Equity	1,038	11,163	49.36	53.95	12.85	0.72%	7.94
SAN FP Equity	(27)	1,148	107.67	105.18	-3.00	0.79%	(8.39)
SAN SM Equity	1,346	8,929	8.60	9.89	21.58	0.70%	(175.46)
SAN US Equity	1,052	7,569	8.66	9.87	19.82	0.70%	(206.54)
SAP GR Equity	(218)	4,193	80.39	76.41	-6.24	0.83%	(27.41)
SAP US Equity	(215)	3,615	80.34	75.83	-6.95	0.86%	(51.56)
SBUX US Equity	1	(840)	69.81	69.70	0.18	0.83%	9.00
SGO FP Equity	2,480	7,836	44.08	58.04	31.67	1.00%	(133.02)
SI US Equity	775	5,671		#N/A N/A	16.39	0.83%	
SIE GR Equity	857	5,345	114.81	133.21	20.01	0.80%	(83.24)
SLB US Equity	1,551	8,679	84.17	99.21	31.45	0.57%	(162.04)
SMSN LI Equity				681.83			-
SO US Equity	(131)	11,861	44.11	43.62	-1.66	0.67%	(32.53)
SPG US Equity	390	12,383	168.79	174.11	7.90	0.40%	1.09
SREN VX Equity				87.37			-
STAN LN Equity	12	(2,352)	22.09	21.97	0.59	0.89%	(25.72)
STL NO Equity	1,473	11,476	26.77	30.21	16.19	0.79%	(480.51)
STT US Equity	(80)	2,734	65.12	63.28	-2.75	1.06%	(75.24)
SU CN Equity	705	11,105	36.96	39.30	6.54	0.97%	(91.15)
SU FP Equity	491	8,613	86.36	91.29	5.78	0.99%	(176.76)
SU US Equity	652	9,658	36.78	39.27	6.88	0.98%	(80.57)
SWEDA SS Equity	10	2,841	25.87	25.97	0.39	0.90%	7.33
SYNN VX Equity	(342)	(4,132)	359.52	389.25	-14.82	0.56%	11.44
T US Equity	137	5,618	35.62	36.49	3.45	0.71%	20.34
TD CN Equity	471	10,892	45.74	47.72	9.37	0.46%	(77.70)
TEF SM Equity	208	7,580	16.07	16.51	3.31	0.83%	(8.15)
TEF US Equity	173	6,344	15.95	16.38	3.05	0.89%	(55.58)
TGT US Equity	741	(8,574)	63.57	58.08	10.05	0.86%	190.06
TJX US Equity	559	3,143	49.32	58.09	23.13	0.77%	(80.63)
TLS AU Equity	763	13,319	4.66	4.93	10.73	0.53%	(37.92)
TLSN SS Equity	(339)	(5,268)	7.02	7.47	-6.64	0.97%	(27.39)
TM US Equity	283	(5,442)	115.49	109.49	6.63	0.78%	66.49
TMO US Equity	8,333	10,218	63.59	115.45	93.11	0.88%	(231.95)
TOT US Equity	1,151	7,801	61.19	70.22	20.27	0.73%	(96.33)
TRP CN Equity	(5)	(388)	46.35	46.92	-2.14	0.58%	0.81
TRV US Equity	826	11,685	86.16	92.25	12.61	0.56%	(58.32)
TSCO LN Equity	603	(6,286)	5.60	5.06	9.83	0.98%	(132.71)
TWC US Equity	664	5,234	120.22	135.48	15.23	0.83%	(4.87)

TWX US Equity	147	7,427	66.94	68.27	2.28	0.87%	(100.82)
TXN US Equity	3,521	12,205	34.93	45.00	25.11	1.15%	(290.33)
TYC US Equity	10,849	24,080	29.17	42.31	56.32	0.80%	(450.35)
UBS US Equity	147	5,489	19.43	19.95	3.64	0.74%	(143.29)
UBSN VX Equity	158	5,158	19.51	20.11	3.50	0.87%	(97.93)
UCG IM Equity	2,536	5,500	5.62	8.22	38.31	1.20%	(270.23)
ULVR LN Equity	290	6,329	42.99	44.96	6.80	0.67%	71.92
UNA NA Equity	262	5,283	41.53	43.59	7.66	0.65%	64.09
UNH US Equity	1,947	10,191	64.28	76.56	26.18	0.73%	(103.59)
UNP US Equity	1,862	12,389	166.05	191.02	22.43	0.67%	(93.08)
UPS US Equity	3,830	14,806	79.87	100.53	41.77	0.62%	(239.66)
USB US Equity	2,315	14,238	34.71	40.36	31.27	0.52%	(7.22)
UTX US Equity	6,264	15,190	82.05	115.89	57.49	0.72%	(347.99)
V US Equity	182	5,407	200.76	207.53	3.23	1.04%	(82.31)
VALE US Equity	168	(2,664)	14.92	13.98	3.78	1.67%	27.41
VALE3 BZ Equity	210	(2,939)	15.07	13.99	4.13	1.74%	38.85
VIAB US Equity	3,421	9,272	60.42	82.70	43.00	0.86%	(59.24)
VIV FP Equity	(20)	1,601	26.19	25.86	-1.85	0.68%	(6.30)
VMW US Equity	215	4,785	89.16	93.16	2.90	1.55%	(32.56)
VOD LN Equity	189	(3,581)	3.85	3.65	6.00	0.88%	61.20
VOD US Equity	193	(3,458)	38.42	36.27	5.93	0.94%	81.80
VOW3 GR Equity	(8)	3,208	259.69	259.02	-0.28	0.93%	(10.64)
VRX CN Equity	544	1,611	92.95	124.31	21.23	1.59%	(57.82)
VRX US Equity	625	1,880	93.20	124.20	20.71	1.61%	(68.00)
VTI US Equity	573	5,134	86.91	96.61	21.36	0.52%	(74.98)
VWO US Equity	(11)	4,433	42.16	42.06	-0.34	0.72%	(41.89)
VZ US Equity	33	(3,895)	48.44	48.03	1.45	0.58%	2.69
WBC AU Equity	469	11,844	30.87	32.09	5.28	0.75%	(9.62)
WES AU Equity	413	13,490	39.08	40.28	4.37	0.70%	(50.49)
WFC US Equity	3,058	12,761	39.49	48.95	47.21	0.51%	(128.09)
WLP US Equity	4,262	10,369	74.31	104.86	38.42	1.07%	(104.84)
WMT US Equity	65	9,262	76.31	76.85	1.60	0.44%	(223.31)
WOW AU Equity	29	3,779	34.46	34.73	0.85	0.90%	22.45
XOM US Equity	1,509	15,723	92.14	100.99	21.70	0.44%	(235.13)
XTA LN Equity				#N/A N/A			
YHOO US Equity	(19)	293	35.84	33.68	-3.55	1.80%	(5.00)
YUM US Equity	84	7,151	73.86	74.73	1.66	0.71%	(116.99)
ZURN VX Equity	(68)	7,208	293.74	291.01	-1.45	0.65%	23.60

Current Portfolio - Global Macro Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)	P/L in Vol Days	30P Realized Vol	Change on Day (in USD)
SPX Index	17,759	62,272	1,455.70	1,870.85	51.64	0.55%	(749.23)
NDX Index	9,683	37,348	2,831.19	3,565.17	30.16	0.86%	(367.46)
RTY Index	560	3,570	947.28	1,095.99	16.29	0.96%	(26.78)

SPTSX Index	1,208	35,883	12,970.96	13,407.67	7.80	0.43%	(221.23)
MEXBOL Index	(173)	(8,366)	3,142.45	3,207.38	-3.07	0.67%	160.79
IBOV Index	259	9,415	23,590.66	24,239.60	2.49	1.11%	(157.20)
MERVAL Index	(85)	5,351	855.01	841.59	-1.42	1.12%	(106.37)
UKX Index	4,629	43,063	10,369.13	11,483.80	20.68	0.52%	(232.44)
DAX Index	9,072	36,674	10,610.77	13,235.55	36.08	0.69%	(464.50)
CAC Index	1,604	24,884	5,723.77	6,092.67	11.67	0.55%	(332.11)
IBEX Index	9,064	41,170	11,643.70	14,207.31	31.25	0.70%	(1,181.59)
SMI Index	8,028	49,310	8,347.57	9,706.65	37.79	0.43%	187.67
FTSEMIB Index	5,323	25,266	23,118.94	27,989.17	20.16	1.04%	(1,106.71)
PSI20 Index	4,268	24,476	8,041.34	9,443.51	16.58	1.05%	(762.91)
ISEQ Index	20,342	40,099	4,246.25	6,400.40	60.36	0.84%	(1,832.66)
ICEXI Index	4,284	37,337	6.63	7.39	20.89	0.55%	53.30
AEX Index	5,601	44,526	487.32	548.62	25.98	0.48%	(386.42)
BEL20 Index	7,956	46,820	3,646.05	4,265.62	35.75	0.48%	(793.44)
LUXXX Index	11,159	41,632	1,672.08	2,120.24	47.08	0.57%	(593.83)
KFX Index	10,752	39,508	101.67	129.33	40.02	0.68%	(420.19)
HEX Index	8,172	41,358	8,528.98	10,214.29	30.14	0.66%	(460.47)
OMX Index	2,341	23,118	191.41	210.80	13.24	0.76%	119.01
ATX Index	(111)	3,690	3,406.52	3,307.47	-3.77	0.79%	(80.79)
ASE Index	1,864	9,297	1,282.88	1,540.15	14.40	1.39%	(517.12)
OSEBX Index	4,361	26,592	86.02	100.13	23.80	0.69%	(224.86)
INDEXCF Index	(59)	(21,271)	39.64	39.75	-0.19	1.41%	198.86
TOP40 Index	2,447	33,820	3,975.21	4,262.81	9.22	0.78%	(501.62)
SENSEX Index	3,641	39,149	367.43	401.61	12.99	0.72%	119.64
NKY Index	(29)	13,057	141.07	140.76	-0.24	0.93%	(73.08)
HSI Index	193	29,992	2,913.59	2,932.30	0.82	0.78%	196.76
SHCOMP Index	1,891	(33,248)	344.53	324.94	8.41	0.68%	409.15
KOSPI Index	1,791	36,560	1.86	1.96	8.99	0.54%	(12.74)
AS51 Index	1,389	33,715	4,948.24	5,152.08	6.99	0.59%	(24.72)
STBCNZL Index	36,718	73,207		#N/A N/A	100.37	0.50%	
EEM US Equity				42.38			
IYR US Equity	150	9,689	69.78	70.86	3.90	0.40%	(16.63)
MDY US Equity	4,722	14,269	184.03	244.93	48.72	0.68%	(159.92)
JNK US Equity	20	8,156	41.27	41.37	1.87	0.13%	(5.92)
XLF US Equity	5,372	13,610	15.57	21.72	61.54	0.64%	(216.00)
XLU US Equity	725	10,859	39.38	42.01	9.95	0.67%	(46.69)
XLK US Equity	2,359	12,860	30.80	36.45	25.34	0.72%	(91.31)
XLI US Equity	6,264	16,147	38.20	53.02	61.73	0.63%	(196.91)
XLP US Equity	552	12,093	42.09	44.01	12.27	0.37%	(111.07)
XLY US Equity	1,150	5,441	52.24	63.28	26.51	0.80%	(47.57)
XLE US Equity	732	10,089	87.31	93.64	11.91	0.61%	(123.38)
XLB US Equity	4,036	14,930	37.57	47.73	40.56	0.67%	(266.41)
XLV US Equity	11,953	24,346	38.87	57.95	64.19	0.76%	(365.84)
SXXP Index	6,857	45,756	403.51	463.98	29.90	0.50%	(479.74)
SXAP Index	9,064	28,526	520.28	685.61	30.88	1.03%	(584.26)
SXKP Index	5,021	37,626	366.14	414.99	20.34	0.66%	(489.07)

SX6P Index	6,324	38,710	359.38	418.09	34.08	0.48%	(512.70)
SXEP Index	3,950	51,146	456.85	492.14	13.72	0.56%	(558.45)
SXIP Index	11,192	28,923	222.31	308.33	60.68	0.64%	(537.80)
SXNP Index	4,818	28,384	482.69	564.62	26.14	0.65%	(514.25)
SX3P Index	1,824	31,675	679.66	718.81	15.52	0.37%	209.03
SXDP Index	27,283	61,074	609.16	881.28	88.22	0.51%	150.49
SX4P Index	4,102	25,840	917.36	1,062.99	24.62	0.64%	(74.59)
SX8P Index	1,064	11,378	343.07	375.16	11.33	0.83%	(157.55)
SXOP Index	10,206	43,418	386.09	476.84	31.53	0.75%	(1,342.95)
SXQP Index	1,298	38,557	801.94	828.93	7.02	0.48%	129.32
SXRP Index	15	16,765	432.46	432.84	0.17	0.50%	51.01
SXMP Index	3,495	13,734	261.12	327.57	40.90	0.62%	(278.59)
SXTP Index	21,271	39,247	172.05	265.30	65.48	0.83%	(1,546.13)
SX7E Index	3,767	15,109	159.85	199.70	22.29	1.12%	(679.57)
SX5E Index	6,773	40,565	3,715.50	4,335.83	26.87	0.62%	(699.36)
SPGSCITR Index	(88)	(15,386)	4,989.44	5,018.12	-1.31	0.44%	74.35
XAG Curncy	1,301	(15,640)	21.28	19.51	11.60	0.72%	246.25
CO1 Comdty	(139)	(9,849)	108.90	110.44	-2.06	0.69%	(22.03)
CL1 Comdty	652	30,849	99.40	101.50	3.30	0.64%	(267.71)
NG1 Comdty	2,963	18,950	3.86	4.47	12.04	1.30%	511.82
XAU Comdty	(81)	(23,727)	89.38	89.68	-0.63	0.54%	332.76
IBOXHY Index	3,595	53,418	220.12	234.93	131.21	0.05%	(19.92)
US_TSY CREDIT	432	57,396	763.21	768.95	7.19	0.10%	88.12
CA_TSY CREDIT	510	65,318	1,212.36	1,221.84	3.74	0.21%	260.72
MX_TSY CREDIT	276	57,747	220.44	221.49	1.34	0.36%	(177.59)
AU_TSY CREDIT	1,282	71,396	1,503.08	1,530.08	6.92	0.26%	(22.32)
JP_TSY CREDIT	(7)	(13,728)	818.12	818.51	-0.19	0.26%	(39.85)
MY_TSY CREDIT	128	58,788	169.82	170.19	0.87	0.25%	(86.42)
SG_TSY CREDIT	483	57,396	221.20	223.06	3.87	0.22%	20.77
AT_TSY CREDIT	4,572	81,569	358.40	378.49	20.53	0.27%	384.06
BE_TSY CREDIT	5,804	79,771	477.76	512.52	26.45	0.28%	289.84
FI_TSY CREDIT	4,075	85,645	349.64	366.28	19.08	0.25%	322.03
FR_TSY CREDIT	5,077	82,246	1,684.51	1,788.50	23.42	0.26%	306.23
DE_TSY CREDIT	3,560	84,524	1,247.55	1,300.10	16.16	0.26%	435.07
IE_TSY CREDIT	32,619	78,270	336.92	477.34	181.66	0.23%	(204.05)
IT_TSY CREDIT	8,744	54,986	1,616.07	1,873.07	65.68	0.24%	(508.99)
NL_TSY CREDIT	4,321	82,865	1,330.92	1,400.32	19.89	0.26%	382.71
ES_TSY CREDIT	11,115	50,187	392.28	479.16	91.92	0.24%	(333.37)
DK_TSY CREDIT	3,521	67,396	729.23	767.33	16.77	0.31%	383.77
NO_TSY CREDIT	(86)	50,177	349.03	348.43	-0.60	0.29%	(109.02)
PL_TSY CREDIT	1,455	35,151	428.08	445.80	16.52	0.25%	(38.55)
ZA_TSY CREDIT	87	20,844	86.49	86.85	0.64	0.66%	(119.81)
SE_TSY CREDIT	(491)	(44,333)	464.03	469.17	-3.53	0.31%	(95.52)
CH_TSY CREDIT	3,566	69,857	1,008.64	1,060.13	18.62	0.27%	65.86
GB_TSY CREDIT	2,725	89,647	1,507.67	1,553.51	12.28	0.25%	521.42