

Current Date:	5/16/2014	Change on Day:	0.28%
Total Return since 1/1/12:	83.29%	MSCI World Change on Day	0.08%
T12M Return:	23.93%	No of Positions (+MTM) on Day	236
T90 Day Return:	2.50%	No of Positions (-MTM) on Day	198
T30 Day Return:	3.18%	Current No. of Positions:	439
Current Long Exposure @ Cost:	5,439,449	Current Leverage (Gross Exposures):	3.19
Current Short Exposure @ Cost:	(399,097)		
Net Exposure:	5,040,352		
Starting Capital:	1,000,000		
Current NAV:	1,832,867		

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	1.00%
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		19.90%	45 Positions		25.23%

KMI US Equity	(6,775)	0.12%	AEX Index	5,496	0.30%
DISCA US Equity	(6,841)	0.12%	BE_TSY CREDIT	5,571	0.30%
TGT US Equity	(8,574)	0.15%	FTSEMIB Index	5,654	0.31%
JP_TSY CREDIT	(9,152)	0.16%	JNJ US Equity	5,775	0.32%
941 HK Equity	(9,455)	0.16%	HON US Equity	5,850	0.32%
CO1 Comdty	(11,819)	0.20%	NVS US Equity	5,890	0.32%
SPGSCITR Index	(15,386)	0.26%	DAI GR Equity	6,083	0.33%
XAG Curncy	(15,640)	0.27%	UTX US Equity	6,089	0.33%
INDEXCF Index	(21,271)	0.36%	EDF FP Equity	6,175	0.34%
XAU Comdty	(23,727)	0.41%	XLI US Equity	6,294	0.34%
SHCOMP Index	(33,248)	0.57%	SX6P Index	6,678	0.36%
SE_TSY CREDIT	(44,333)	0.76%	MAERSKB DC Equity	6,727	0.37%
CH_TSY CREDIT	69,857	1.20%	ACA FP Equity	6,746	0.37%
STBCNZL Index	73,207	1.25%	SX5E Index	6,897	0.38%
AU_TSY CREDIT	73,896	1.27%	SXXP Index	6,914	0.38%
CA_TSY CREDIT	74,166	1.27%	ROG VX Equity	7,060	0.39%
IE_TSY CREDIT	78,270	1.34%	AZN SS Equity	7,126	0.39%
BE_TSY CREDIT	79,771	1.37%	NOVN VX Equity	7,450	0.41%
AT_TSY CREDIT	81,569	1.40%	BEL20 Index	7,692	0.42%
FR_TSY CREDIT	82,246	1.41%	AZN US Equity	7,738	0.42%
NL_TSY CREDIT	82,865	1.42%	HEX Index	7,874	0.43%
DE_TSY CREDIT	84,524	1.45%	AZN LN Equity	7,886	0.43%
FI_TSY CREDIT	85,645	1.47%	MDT US Equity	8,163	0.45%
GB_TSY CREDIT	89,647	1.54%	SMI Index	8,234	0.45%
			TMO US Equity	8,537	0.47%
			SXAP Index	8,549	0.47%
			IT_TSY CREDIT	8,747	0.48%
			PRU LN Equity	8,887	0.48%
			DAX Index	8,928	0.49%
			IBEX Index	9,597	0.52%
			MMM US Equity	9,628	0.53%
			NDX Index	9,973	0.54%
			SXOP Index	10,023	0.55%
			LUXXX Index	10,041	0.55%
			KFX Index	10,752	0.59%
			TYC US Equity	10,999	0.60%
			SXIP Index	11,088	0.60%
			ES_TSY CREDIT	11,170	0.61%
			XLV US Equity	12,078	0.66%
			ISEQ Index	16,097	0.88%

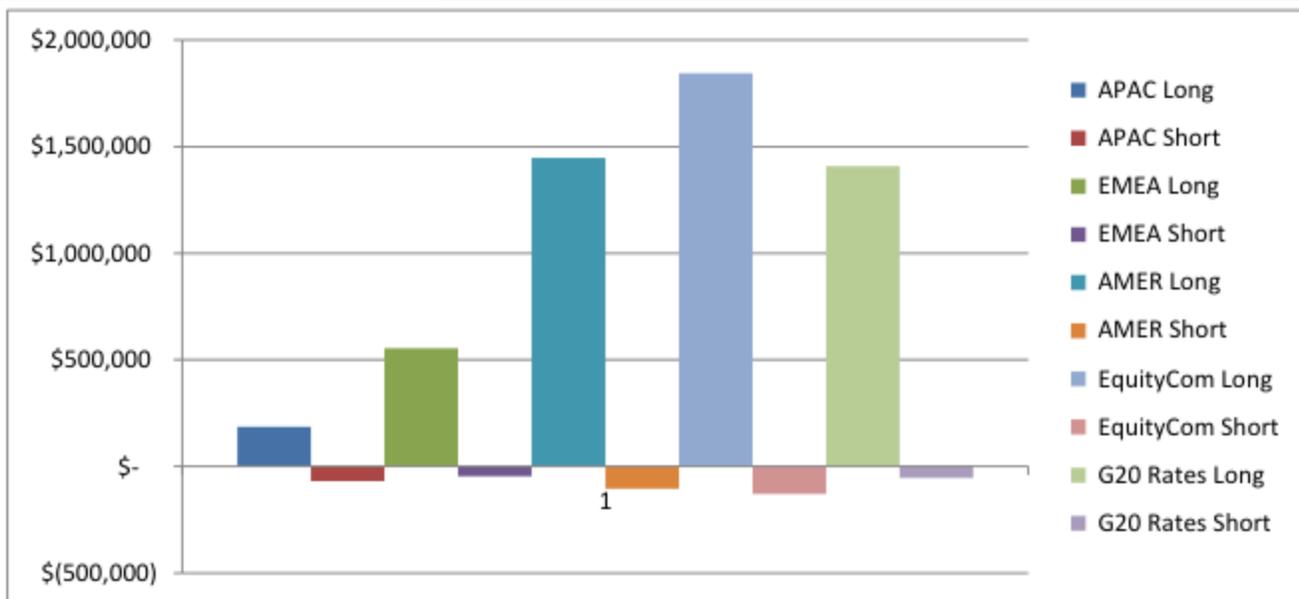
NAV Impact of MTM by Category & Exposure	
Listed Equity Long	0.102%
Listed Equity Short	0.030%
EquityCom Long	0.080%
EquityCom Short	0.008%
G20 Rates Long	-0.074%
G20 Rates Short	0.006%

SPX Index	18,059	0.99%
SXTP Index	20,468	1.12%
SXDP Index	27,721	1.51%
IE_TSY CREDIT	32,582	1.78%
STBCNZL Index	36,451	1.99%

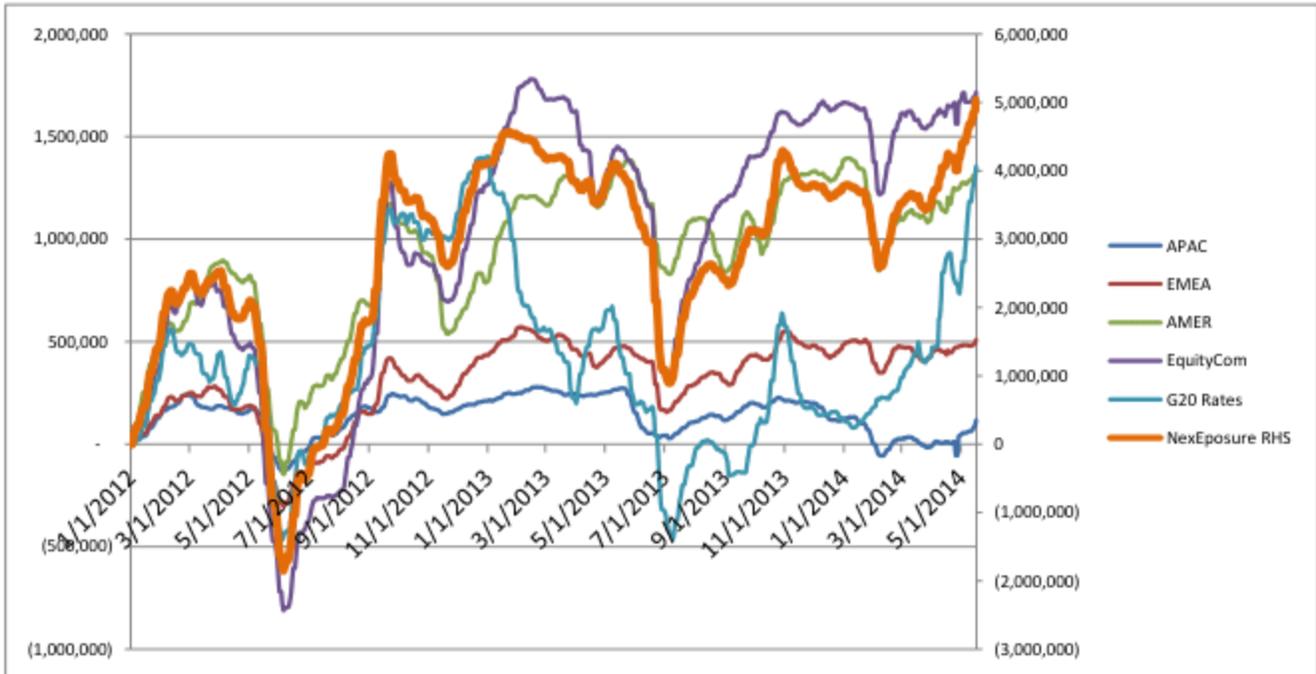
No. Names by Category

APAC Long	29
APAC Short	18
EMEA Long	74
EMEA Short	12
AMER Long	178
AMER Short	33
EquityCom Long	65
EquityCom Short	7
G20 Rates Long	21
G20 Rates Short	2
Total Long	367
Total Short	72

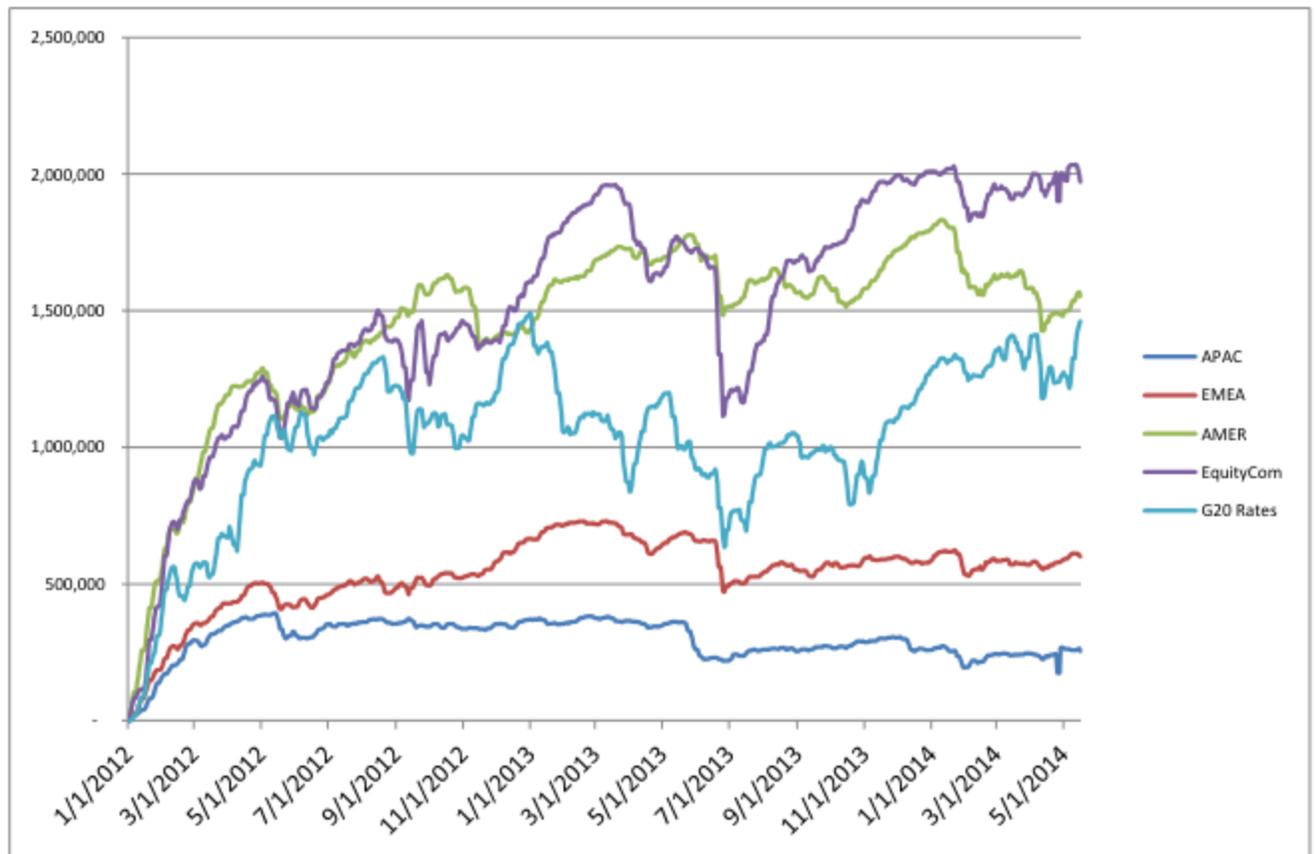
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



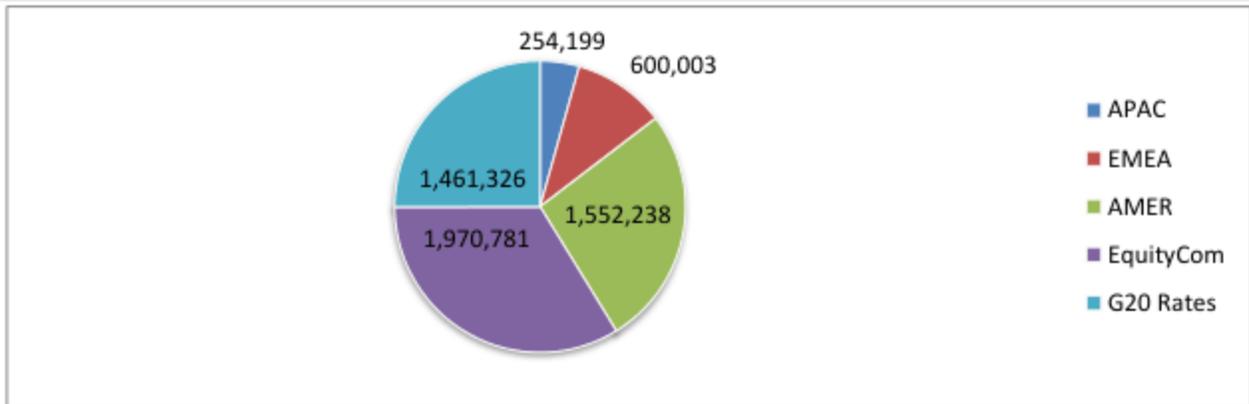
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



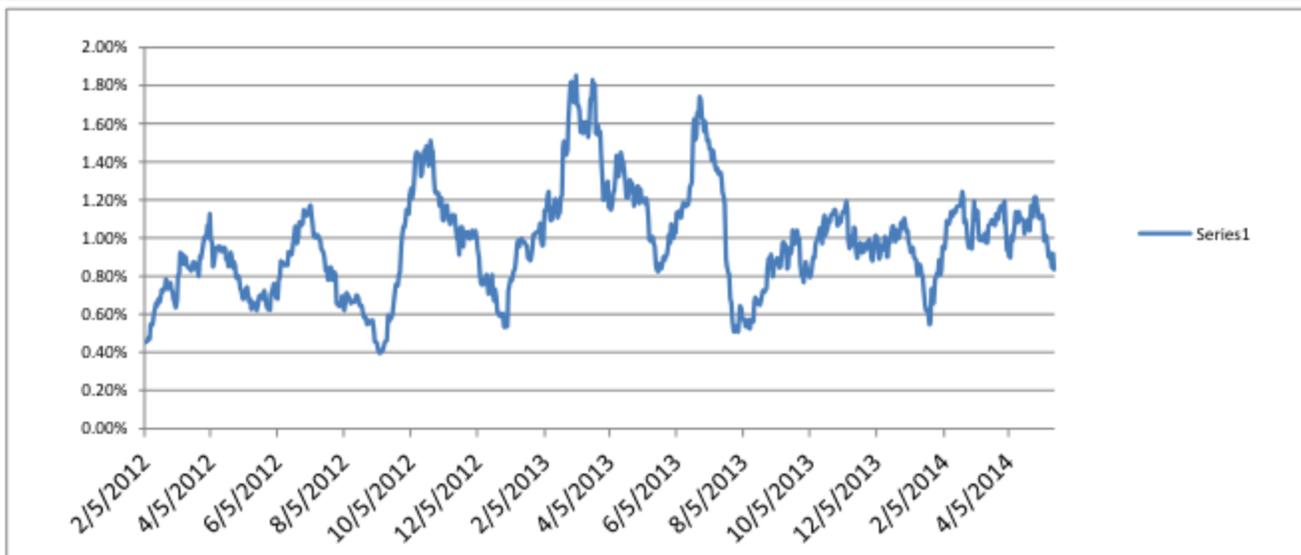
Current Gross Notional Risk by Category



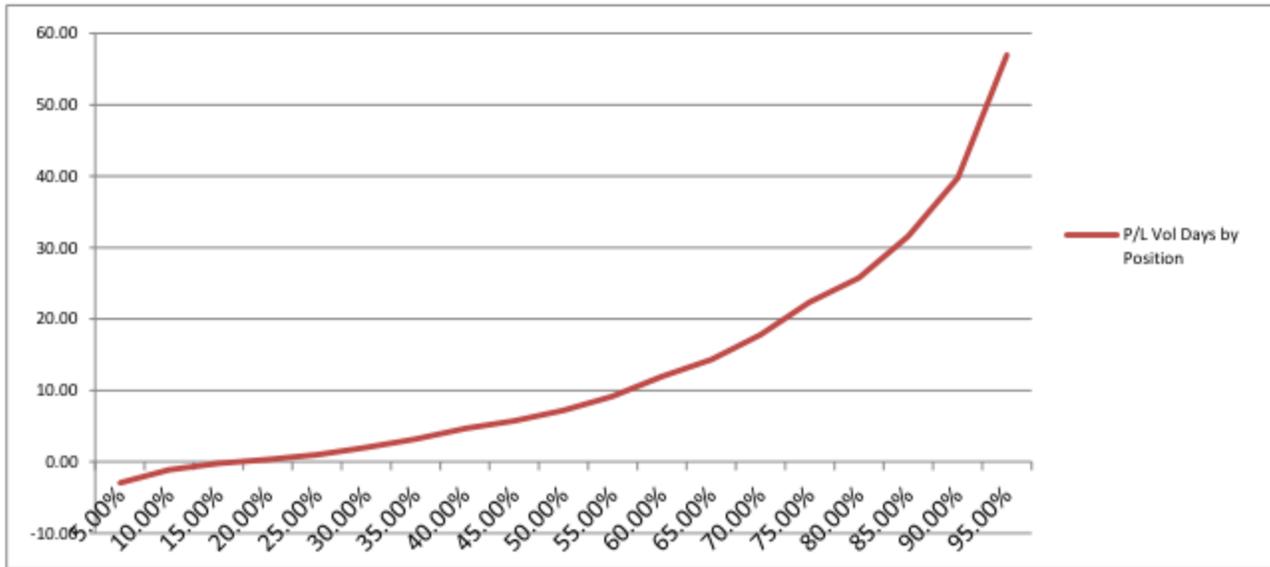
Performance Vs. MSCI World Index



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%	-14.71	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-2.95	(<7 Vol Days)	1.21%
10.00%	-1.12	MTM Gains(Losses) % of NAV "Significant"	
15.00%	-0.21	(>7 Vol Days)	42.96%
20.00%	0.32		
25.00%	1.02		
30.00%	2.02		
35.00%	3.18		
40.00%	4.68		
45.00%	5.72		
50.00%	7.23		
55.00%	9.19		
60.00%	11.97		
65.00%	14.33		
70.00%	17.83		
75.00%	22.39		
80.00%	25.78		
85.00%	31.64		
90.00%	39.78		
95.00%	56.99		
100.00%	192.68		

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	(30)	(1,485)	55.84	56.96	-1.90	1.05%	21.93
005380 KS Equity	59	3,149	224.39	228.59	1.83	1.02%	(46.82)
005490 KS Equity				302.93			-
005930 KS Equity	-	996	1,384.45	1,384.45	0.00	0.86%	7.34
012330 KS Equity	977	5,584	247.00	290.22	17.02	1.03%	(77.92)
1 HK Equity	873	12,607	16.18	17.30	7.14	0.97%	16.54
1299 HK Equity	162	5,954	4.79	4.92	2.86	0.95%	(3.48)
13 HK Equity	749	4,897	11.40	13.15	16.01	0.95%	24.50
16 HK Equity				13.07			-
27 HK Equity	35	(2,232)	7.61	7.49	0.82	1.89%	5.52
2914 JP Equity	(55)	1,548	33.72	32.57	-3.73	0.95%	(42.85)
3382 JP Equity	(25)	2,327	38.42	38.01	-1.30	0.84%	(54.82)
4063 JP Equity	(8)	756	59.48	58.84	-1.08	1.01%	4.06
4502 JP Equity	(56)	4,908	44.97	44.46	-1.41	0.81%	(3.73)
4689 JP Equity	144	(2,380)	4.45	4.18	3.52	1.71%	30.08
5 HK Equity	(127)	(4,127)	10.15	10.46	-4.73	0.65%	(43.05)
5108 JP Equity	(98)	2,079	35.94	34.33	-4.50	1.05%	(26.04)
5401 JP Equity	166	(5,599)	2.81	2.73	3.17	0.94%	9.07
6301 JP Equity	22	3,767	22.12	22.24	0.58	0.99%	5.94
6752 JP Equity				10.42			-
6902 JP Equity				43.60			-
6954 JP Equity	352	6,629	6,392.98	166.76	5.31	1.00%	(115.99)
7201 JP Equity	21	(2,999)	(3,742.97)	8.79	0.72	0.98%	58.37
7203 JP Equity	135	(4,207)	(5,259.85)	54.29	3.70	0.87%	69.60
7267 JP Equity	313	(4,675)	(4,885.01)	32.97	5.62	1.19%	41.46
762 HK Equity	(44)	2,853	(5,161.69)	1.55	-0.96	1.61%	13.69
7751 JP Equity	(3)	2,482	(6,865.02)	32.48	-0.18	0.70%	(5.73)
8031 JP Equity	(199)	(2,292)	(4,775.88)	15.32	-10.32	0.84%	2.66
8058 JP Equity	44	5,197	(4,383.01)	19.42	0.99	0.86%	(24.61)
8306 JP Equity	56	(3,668)	(4,603.66)	5.54	1.24	1.23%	76.93
8316 JP Equity	115	(1,984)	(2,000.57)	38.76	4.71	1.23%	56.91
8411 JP Equity	10	5,474		1.98	0.29	0.62%	(61.62)
8604 JP Equity	264	(3,335)	(3,504.39)	5.96	5.72	1.38%	34.56
8801 JP Equity	174	3,458	30.97	32.53	3.74	1.35%	(51.41)
8802 JP Equity	32	(4,920)	24.34	24.19	0.48	1.36%	84.49
9020 JP Equity	141	(5,379)	75.21	73.23	3.16	0.83%	113.24
941 HK Equity	352	(9,455)	10.19	9.81	4.21	0.89%	(43.06)
9432 JP Equity	442	6,858	53.63	57.09	7.32	0.88%	(61.66)
9433 JP Equity	(140)	3,581	55.57	53.48	-3.07	1.28%	(84.49)
9437 JP Equity	(270)	(6,149)	15.59	16.28	-5.46	0.80%	80.51
9983 JP Equity	114	(2,724)	323.49	309.96	2.98	1.40%	44.51

9984 JP Equity	24	(753)	70.56	68.30	1.91	1.68%	22.05
AAPL US Equity	886	7,342	527.64	591.33	13.23	0.91%	1.35
ABB US Equity				23.55			-
ABBN VX Equity	(21)	(2,982)	23.43	23.59	-0.88	0.80%	15.31
ABBV US Equity	165	4,019	50.65	52.72	3.15	1.30%	(3.44)
ABEV US Equity	(12)	(3,165)	7.37	7.39	-0.39	0.96%	(10.87)
ABEV3 BZ Equity	(7)	(3,012)	7.43	7.45	-0.19	1.12%	(16.71)
ABI BB Equity	586	8,888	103.14	109.95	9.01	0.73%	73.33
ABT US Equity	28	4,097	38.87	39.13	0.93	0.74%	(20.25)
ABX CN Equity	439	(4,152)	18.61	16.65	9.19	1.15%	85.28
ABX US Equity	438	(4,194)	18.59	16.64	9.19	1.14%	76.96
ACA FP Equity	6,746	5,408	6.83	15.36	106.02	1.18%	(112.42)
ACE US Equity	497	10,287	97.54	102.25	12.61	0.38%	4.51
ACN US Equity	126	8,563	77.97	79.11	2.36	0.62%	65.15
ADP US Equity	54	5,607	76.56	77.30	1.35	0.71%	31.95
AFL US Equity	(66)	2,734	62.85	61.36	-3.08	0.79%	(16.95)
AGN US Equity	4,243	9,698	110.56	158.94	22.73	1.92%	34.94
AI FP Equity	564	12,864	137.87	143.91	7.23	0.61%	(203.51)
AIG US Equity	348	7,022	49.93	52.41	5.31	0.93%	(56.76)
AIR FP Equity				68.80			-
ALV GR Equity	(148)	8,815	169.16	166.37	-2.16	0.78%	(122.89)
ALVG IX Equity	(87)	7,162	168.60	166.57	-1.60	0.76%	(99.90)
AMGN US Equity	36	(3,302)	112.50	111.28	1.03	1.05%	(22.93)
AMT US Equity	1,800	12,212	77.36	88.76	24.16	0.61%	82.96
AMZN US Equity	105	(2,898)	306.51	295.44	1.85	1.95%	(15.17)
ANZ AU Equity	469	12,947	29.78	30.86	5.09	0.71%	(30.58)
APA US Equity	67	4,994	87.41	88.58	1.68	0.79%	(17.18)
APC US Equity	34	2,852	97.94	99.12	1.13	1.06%	(4.53)
AXP US Equity	2,293	10,373	71.56	87.38	24.65	0.90%	(30.81)
AZN LN Equity	7,886	12,676	49.80	80.78	35.01	1.78%	472.64
AZN SS Equity	7,126	12,119	50.82	80.70	33.00	1.78%	477.42
AZN US Equity	7,738	12,812	50.30	80.68	35.71	1.69%	320.55
BA US Equity	173	8,072	128.04	130.79	2.63	0.82%	(38.04)
BAC US Equity	112	(3,184)	14.98	14.45	3.10	1.14%	19.57
BARC LN Equity	(44)	5,219	4.11	4.07	-0.58	1.47%	(114.64)
BAS GR Equity	1,177	7,333	97.30	112.92	17.79	0.90%	(110.46)
BATS LN Equity	692	7,532	53.98	58.93	12.32	0.75%	117.06
BAX US Equity	78	4,842	73.52	74.71	2.86	0.56%	8.79
BAYN GR Equity	374	7,767	135.04	141.54	5.64	0.85%	(4.97)
BBAS3 BZ Equity	(1)	1,140	10.88	10.87	-0.06	1.73%	12.73
BBD US Equity	304	4,539	14.82	15.81	4.80	1.39%	42.14
BBDC4 BZ Equity	297	4,226	14.79	15.83	4.78	1.47%	50.06
BBL US Equity	-	969	65.53	65.53	0.00	0.89%	(18.50)
BBVA SM Equity	1,156	6,043	10.19	12.14	24.96	0.77%	21.71
BCE CN Equity	188	7,973	44.78	45.84	6.20	0.38%	24.19
BCS US Equity	(58)	5,457	16.46	16.29	-0.76	1.40%	(85.53)
BEN US Equity	61	2,814	52.91	54.06	1.91	1.14%	(26.17)

BG/ LN Equity	(653)	(4,735)	18.76	21.35	-14.44	0.96%	(51.22)
BHP AU Equity	350	9,507	34.49	35.76	4.75	0.78%	(11.12)
BHP US Equity	289	7,278	68.00	70.70	4.23	0.94%	(101.46)
BIIB US Equity	186	1,066	245.93	288.75	10.85	1.60%	(5.05)
BIL SJ Equity	-	1,147	32.89	32.89	0.00	0.73%	(13.81)
BK US Equity	265	8,609	32.86	33.87	3.20	0.96%	94.74
BLK US Equity	5	2,051	296.18	296.89	0.28	0.84%	(0.92)
BLT LN Equity	-	1,098	32.88	32.88	0.00	0.78%	(19.09)
BMO CN Equity	420	13,003	66.63	68.78	7.67	0.42%	(31.52)
BMW GR Equity	1,000	5,212	99.22	118.25	24.52	0.78%	(188.68)
BMY US Equity	(47)	2,345	49.84	48.87	-1.65	1.21%	(2.68)
BN FP Equity				75.59			-
BNP FP Equity	59	(3,355)	72.97	71.70	1.96	0.90%	(6.30)
BNS CN Equity	639	11,902	58.65	61.80	12.16	0.44%	(35.65)
BP/ LN Equity	953	9,797	7.76	8.52	13.80	0.70%	88.96
BRK/B US Equity	699	14,233	120.53	126.45	9.65	0.51%	(5.69)
BSBR US Equity	25	2,143	6.67	6.75	0.84	1.36%	18.70
BUD US Equity	597	9,049	103.62	110.45	8.69	0.76%	171.62
BX US Equity	(4)	(1,606)	29.04	29.12	-0.14	1.83%	(13.89)
C US Equity	(52)	2,261	47.49	46.42	-2.94	0.79%	(0.98)
CA FP Equity	225	3,932	34.37	36.33	5.75	0.99%	21.76
CAT US Equity	2,449	14,645	90.43	105.55	25.84	0.65%	93.33
CBA AU Equity	1,370	16,465	69.60	75.39	16.70	0.50%	(79.16)
CBS US Equity	37	(2,800)	57.39	56.63	1.13	1.17%	(36.78)
CCL US Equity	324	6,257	36.20	38.08	6.06	0.85%	(68.56)
CELG US Equity	(2)	2,632	147.09	146.99	-0.05	1.36%	(44.14)
CFR VX Equity	353	7,019	96.74	101.61	6.83	0.74%	(44.35)
CL US Equity	2,478	21,171	59.75	66.74	24.15	0.48%	52.20
CM CN Equity	673	11,908	84.09	88.84	14.02	0.40%	(49.75)
CMCSA US Equity	6	4,527	50.01	50.08	0.17	0.84%	23.35
CMCSK US Equity	4,419	12,096	36.26	49.51	46.50	0.79%	115.18
CNI US Equity	1,912	12,873	51.38	59.01	23.21	0.64%	47.31
CNQ CN Equity	913	10,769	36.73	39.85	9.80	0.86%	(77.29)
CNR CN Equity	1,863	12,795	51.50	59.00	22.94	0.63%	44.91
COF US Equity	706	7,124	68.86	75.68	15.19	0.65%	(27.19)
COP US Equity	184	6,835	75.76	77.80	3.64	0.74%	(19.39)
COST US Equity	101	9,550	114.02	115.23	1.78	0.60%	96.86
COV LN Equity				#N/A N/A			
COV US Equity	789	7,080	64.09	71.23	16.66	0.67%	(5.84)
CRM US Equity	28	(1,882)	52.04	51.28	-0.78	1.90%	(2.92)
CS FP Equity	93	(3,180)	24.03	23.32	2.86	1.03%	32.94
CSCO US Equity	(70)	(1,152)	22.87	24.26	-7.32	0.83%	6.43
CSX US Equity	1,446	9,460	25.28	29.15	22.05	0.69%	49.81
CVE CN Equity				28.93			-
CVS US Equity	2,256	12,136	64.26	76.20	29.29	0.63%	172.44
CVX US Equity	(54)	3,443	125.34	123.42	-2.38	0.66%	(18.03)
D US Equity	2,039	13,256	60.80	70.15	25.76	0.60%	0.02

DAI GR Equity	6,083	13,908	62.20	89.41	41.11	1.06%	(391.62)
DBK GR Equity	55	(3,216)	42.62	41.90	1.79	0.95%	32.30
DD US Equity	2,791	13,319	55.25	66.83	38.18	0.55%	1.95
DDAIF US Equity	3,456	8,377	63.20	89.28	33.37	1.24%	(152.87)
DE US Equity	534	10,094	86.88	91.47	9.59	0.55%	41.81
DELL US Equity				#N/A	N/A		
DG FP Equity	4,129	10,090	51.66	72.79	58.92	0.69%	(90.58)
DGE LN Equity	132	2,332	30.86	32.61	6.45	0.88%	52.78
DHR US Equity	82	5,021	73.91	75.12	2.22	0.74%	31.53
DIS US Equity	1,677	10,263	68.75	79.98	19.28	0.85%	9.46
DISCA US Equity	242	(6,841)	75.84	73.15	3.48	1.02%	(79.18)
DNB NO Equity	373	5,584	17.37	18.53	6.53	1.02%	11.34
DOW US Equity	2,340	7,396	37.11	48.86	31.59	1.00%	12.49
DPW GR Equity	155	660	29.41	36.30	19.89	1.18%	(3.46)
DTE GR Equity	1,025	7,575	15.16	17.21	13.46	1.01%	(337.94)
DTV US Equity	4,104	10,622	61.97	85.92	31.30	1.23%	216.88
DUK US Equity	4	(1,787)	71.50	71.35	0.40	0.50%	8.29
DVN US Equity	1,279	11,143	63.30	70.57	13.33	0.86%	(16.63)
EBAY US Equity	(42)	(1,833)	50.75	51.92	-2.07	1.12%	(28.06)
ECL US Equity	37	9,210	105.22	105.64	0.69	0.59%	(3.54)
EDF FP Equity	6,175	9,189	23.45	39.20	85.53	0.79%	(63.19)
EMC US Equity	339	10,986	25.35	26.13	4.04	0.77%	145.81
EMR US Equity	(37)	8,739	66.79	66.51	-0.59	0.72%	17.32
ENB CN Equity	587	12,532	45.66	47.80	10.81	0.43%	4.70
ENEL IM Equity	2,025	8,902	4.48	5.50	25.81	0.88%	(158.90)
ENI IM Equity	555	11,929	24.33	25.46	7.93	0.59%	(92.91)
EOAN GR Equity	(85)	1,798	18.72	17.88	-5.92	0.80%	(2.82)
EOG US Equity	2,371	5,841	72.84	102.41	33.94	1.20%	(7.92)
EPD US Equity	1,952	13,127	63.70	73.17	21.91	0.68%	44.36
ERICB SS Equity	(42)	7,934	12.51	12.44	-0.52	1.03%	(15.51)
ESRX US Equity	(48)	(2,524)	67.34	68.62	-2.04	0.93%	(19.73)
ETN US Equity	(26)	5,260	72.48	72.12	-0.55	0.91%	1.39
F US Equity	(186)	(2,897)	14.82	15.77	-8.00	0.80%	(23.90)
FB US Equity	820	2,630	44.06	57.80	14.13	2.21%	(20.57)
FCX US Equity	233	6,027	33.55	34.85	4.05	0.95%	(56.53)
FDX US Equity	269	3,986	129.82	138.59	10.49	0.64%	3.59
FOX US Equity	61	5,613	32.67	33.02	0.87	1.25%	12.88
FOXA US Equity	66	4,207	33.36	33.88	1.23	1.27%	5.09
FP FP Equity	1,941	14,528	62.63	71.00	18.55	0.72%	125.09
G IM Equity	116	5,607	21.99	22.45	2.91	0.71%	(61.13)
GE US Equity	2,503	13,140	22.32	26.57	36.21	0.53%	25.83
GILD US Equity	146	4,205	77.50	80.19	2.54	1.37%	1.26
GIS US Equity	1,417	21,798	50.35	53.63	13.41	0.48%	46.63
GLE FP Equity	291	1,949	49.51	56.90	12.91	1.16%	(38.73)
GLEN LN Equity	(132)	(2,955)	5.22	5.46	-6.51	0.69%	30.50
GLW US Equity	3,369	11,635	16.25	20.96	36.80	0.79%	(1.50)
GM US Equity	(97)	4,771	34.79	34.10	-2.12	0.96%	(27.73)

GOOG US Equity	7	(1,683)	521.01	518.81	0.29	1.45%	6.29
GS US Equity	18	(1,302)	158.25	156.01	1.33	1.06%	5.62
GSK LN Equity	298	5,707	26.22	27.59	6.23	0.84%	14.01
GSZ FP Equity	564	11,150	25.29	26.57	6.31	0.80%	(57.13)
HAL US Equity	1,662	7,135	50.67	62.48	21.94	1.06%	53.80
HD US Equity	266	7,619	74.42	77.02	4.11	0.85%	119.08
HMB SS Equity	-	1,147	42.95	42.95	0.00	0.65%	2.14
HON US Equity	5,850	11,930	61.10	91.06	75.46	0.65%	(53.19)
HPQ US Equity	2,019	7,473	25.51	32.41	27.79	0.97%	(35.42)
HSBA LN Equity	192	4,576	10.19	10.62	5.93	0.71%	62.37
IBE SM Equity	2,023	7,531	5.56	7.05	43.27	0.62%	17.50
IBM US Equity	101	(4,032)	191.43	186.62	3.12	0.80%	8.27
IMT LN Equity	2,848	13,562	36.93	44.69	30.63	0.69%	23.57
INTC US Equity	824	12,041	24.19	25.85	12.25	0.56%	(131.91)
ISP IM Equity	3,280	5,699	1.93	3.04	48.62	1.18%	(227.13)
ITUB US Equity	350	5,715	15.88	16.85	5.02	1.22%	61.70
ITUB4 BZ Equity	331	4,601	15.79	16.92	5.44	1.32%	61.39
ITW US Equity	3,667	14,011	67.84	85.59	41.20	0.64%	22.38
ITX SM Equity	2	(3,652)	146.45	146.38	0.09	0.55%	7.63
JCI US Equity	8	(1,407)	44.85	44.60	0.46	1.22%	3.72
JNJ US Equity	5,775	17,142	75.17	100.50	72.85	0.46%	(30.27)
JPM US Equity	75	(4,014)	54.24	53.22	2.12	0.88%	31.16
KMB US Equity	295	9,903	107.52	110.73	5.58	0.53%	(11.96)
KMI US Equity	55	(6,775)	33.81	33.53	1.00	0.81%	(26.48)
KO US Equity	(7)	3,303	40.80	40.71	-0.43	0.53%	3.37
LBTYA US Equity	19	3,592	43.18	43.41	0.48	1.10%	7.69
LBTYK US Equity	10	5,290	41.41	41.49	0.19	1.03%	1.09
LIN GR Equity	463	8,607	198.68	209.38	8.37	0.64%	17.73
LLOY LN Equity	164	1,991	1.14	1.24	6.46	1.28%	(33.66)
LLY US Equity	(70)	4,953	59.02	58.19	-1.80	0.79%	(33.32)
LMT US Equity	660	2,016	122.48	162.56	39.46	0.83%	(18.97)
LNKD US Equity	509	(2,461)	183.83	145.81	8.03	2.57%	21.52
LOW US Equity	(11)	179	47.99	45.13	-5.83	1.09%	2.67
LVS US Equity	245	1,307	61.33	72.83	10.33	1.82%	1.53
LYB US Equity	1,412	2,297	59.29	95.72	76.45	0.80%	25.93
MA US Equity	(34)	3,476	73.93	73.21	-0.72	1.36%	(1.48)
MAERSKB DC Equity	6,727	14,148		#N/A N/A	54.48	0.87%	
MC FP Equity	313	5,711	186.24	196.44	8.33	0.66%	(9.13)
MCD US Equity	224	9,603	100.64	102.98	5.03	0.46%	49.40
MCK US Equity	161	2,181	164.92	177.07	8.51	0.87%	0.50
MDLZ US Equity	4,147	13,641	28.68	37.40	38.68	0.79%	73.78
MDT US Equity	8,163	20,811	43.22	60.18	56.90	0.69%	78.11
MET US Equity	852	7,556	44.37	49.37	9.65	1.17%	(25.27)
MFC CN Equity	1,539	3,201	12.38	18.32	55.17	0.87%	(8.24)
MHS US Equity				#N/A N/A			
MMM US Equity	9,628	21,331	96.89	140.63	74.21	0.61%	(0.11)
MO US Equity	1,136	12,846	37.19	40.47	18.16	0.49%	135.40

MON US Equity	1,093	11,917	106.02	115.74	11.93	0.77%	24.19
MOS US Equity				49.19			-
MRK US Equity	1,335	11,769	50.18	55.88	12.10	0.94%	13.99
MS US Equity	(35)	2,280	30.39	29.94	-1.06	1.42%	27.06
MSFT US Equity	973	8,007	35.30	39.59	14.98	0.81%	(14.45)
MUV2 GR Equity	502	6,116	197.70	213.91	9.74	0.84%	(26.96)
NAB AU Equity	(72)	13,313	31.52	31.35	-0.79	0.68%	(3.63)
NCM AU Equity				9.59			-
NEE US Equity	4,808	14,972	73.03	96.48	51.22	0.63%	(18.66)
NEM US Equity	487	(1,819)	32.73	23.97	17.04	1.57%	30.22
NESN VX Equity	1,534	11,128	70.52	80.24	24.26	0.57%	125.90
NG/ LN Equity	2,930	13,258	11.96	14.61	38.24	0.58%	180.85
NKE US Equity	232	2,940	68.03	73.39	9.21	0.86%	26.23
NOK US Equity	3,689	4,498	3.96	7.21	53.62	1.53%	(19.25)
NOV US Equity	475	9,753	77.58	81.36	5.90	0.83%	132.32
NOVN VX Equity	7,450	18,860	64.37	89.79	57.76	0.68%	55.41
NOVOB DC Equity	490	9,444		#N/A N/A	5.27	0.98%	
NSC US Equity	1,961	10,109	81.19	96.94	27.04	0.72%	85.19
NVS US Equity	5,890	16,716	66.36	89.74	60.38	0.58%	29.41
OGXP3 BZ Equity	4,035	(4,107)	4.39	0.08	53.47	1.84%	52.46
OR FP Equity	482	8,826	167.38	176.52	7.86	0.69%	83.21
ORA FP Equity	1,965	8,312	13.72	16.97	24.75	0.96%	64.42
ORCL US Equity	1,876	8,254	33.88	41.59	31.78	0.72%	(72.85)
OXY US Equity	80	7,355	95.04	96.07	1.68	0.65%	(53.84)
PBR US Equity	(9)	1,998	15.36	15.29	-0.23	1.96%	(3.25)
PBR/A US Equity	13	1,851	16.20	16.32	0.38	1.91%	9.06
PCLN US Equity	88	1,402	1,065.36	1,131.87	4.01	1.56%	2.39
PCP US Equity	(169)	2,836	254.37	240.03	-5.80	1.03%	(45.69)
PEP US Equity	398	12,677	83.59	86.21	7.06	0.44%	15.85
PETR3 BZ Equity	19	2,742	7.62	7.67	0.33	2.11%	4.25
PETR4 BZ Equity	15	1,792	8.11	8.17	0.36	2.27%	13.38
PFE US Equity	(14)	(3,322)	29.08	29.20	-0.39	1.03%	(21.06)
PG US Equity	144	11,013	79.25	80.28	2.58	0.51%	(68.23)
PHIA NA Equity				31.48			-
PM US Equity	(1)	4,329	85.76	85.73	-0.07	0.46%	9.08
PNC US Equity	701	9,010	76.60	82.56	9.10	0.85%	30.14
POT CN Equity	174	4,940	35.72	36.98	4.15	0.85%	34.30
POT US Equity	133	5,241	36.03	36.95	3.11	0.82%	30.57
PRU LN Equity	8,887	10,521	12.76	23.54	92.47	0.91%	100.85
PSA US Equity	794	13,406	162.12	171.72	12.88	0.46%	135.56
PSX US Equity	1,599	6,461	65.64	81.88	27.63	0.90%	(6.44)
PX US Equity	2,468	16,340	113.54	130.69	27.89	0.54%	47.57
QCOM US Equity	2,324	12,547	66.83	79.21	25.07	0.74%	(98.27)
QQQ US Equity	2,178	7,968	68.46	87.17	36.27	0.75%	4.98
RAI US Equity	800	10,690	53.26	57.25	9.27	0.81%	180.65
RDS/A US Equity	604	11,546	75.02	78.94	10.21	0.51%	21.80
RDS/B US Equity	1,097	11,427	78.85	86.42	16.26	0.59%	58.91

RDSA LN Equity	745	9,744	36.73	39.54	13.69	0.56%	19.59
RDSA NA Equity	511	11,195	37.76	39.48	8.41	0.54%	(0.30)
RDSB LN Equity	1,151	10,889	39.07	43.20	18.36	0.58%	34.43
REGN US Equity	(220)	6,240	302.41	292.12	-1.84	1.91%	113.06
RIO AU Equity	(97)	5,122	59.38	58.28	-2.10	0.90%	(26.46)
RIO LN Equity	53	4,819	54.83	55.44	1.19	0.93%	(106.89)
RIO US Equity	101	4,934	54.04	55.15	1.89	1.08%	(136.05)
ROG VX Equity	7,060	17,035	212.78	300.97	58.92	0.70%	243.05
RY CN Equity	182	10,940	65.94	67.04	3.87	0.43%	(30.00)
SAB LN Equity	1,150	11,163	49.36	54.45	14.39	0.72%	113.48
SAN FP Equity	-	1,098	105.63	105.63	0.00	0.78%	4.67
SAN SM Equity	1,355	9,024	8.61	9.90	23.86	0.63%	9.44
SAN US Equity	1,181	7,569	8.66	10.02	20.87	0.75%	131.16
SAP GR Equity	(206)	3,354	80.30	75.65	-7.27	0.85%	(31.48)
SAP US Equity	(168)	2,711	80.32	75.62	-7.01	0.89%	(7.00)
SBUX US Equity	(6)	(630)	69.81	70.47	-1.10	0.86%	(6.85)
SGO FP Equity	2,254	7,836	44.08	56.77	28.99	0.99%	(220.84)
SI US Equity	775	5,671		#N/A N/A	16.39	0.83%	
SIE GR Equity	786	5,345	114.81	131.69	17.04	0.86%	(69.93)
SLB US Equity	1,578	8,679	84.17	99.47	29.83	0.61%	26.87
SMSN LI Equity	-	910	691.56	691.56	0.00	0.95%	12.98
SO US Equity	(178)	11,861	44.10	43.45	-2.24	0.67%	(46.12)
SPG US Equity	481	12,383	168.79	175.34	9.20	0.42%	90.93
SREN VX Equity				87.50			-
STAN LN Equity	(22)	(1,764)	22.09	22.35	-1.28	0.96%	(30.62)
STL NO Equity	1,416	11,476	26.77	30.08	13.45	0.92%	(57.57)
STT US Equity	(65)	2,050	65.11	63.11	-2.76	1.15%	(5.24)
SU CN Equity	580	11,105	36.96	38.89	5.32	0.98%	(124.09)
SU FP Equity	424	8,613	86.36	90.61	4.67	1.05%	(66.79)
SU US Equity	567	9,658	36.78	38.95	6.04	0.97%	(83.69)
SWEDA SS Equity	27	3,788	25.93	26.12	0.89	0.81%	23.06
SYNN VX Equity	(337)	(4,132)	359.52	388.89	-14.71	0.56%	3.55
T US Equity	168	5,618	35.62	36.68	4.38	0.68%	30.62
TD CN Equity	420	10,892	45.74	47.51	8.00	0.48%	(50.56)
TEF SM Equity	213	7,580	16.07	16.52	3.52	0.80%	4.48
TEF US Equity	244	6,344	15.95	16.56	4.19	0.92%	72.32
TGT US Equity	686	(8,574)	63.57	58.49	8.86	0.90%	(65.22)
TJX US Equity	580	3,143	49.32	58.42	23.15	0.80%	21.03
TLS AU Equity	834	13,319	4.66	4.95	12.45	0.50%	70.68
TLSN SS Equity	(322)	(5,268)	7.02	7.45	-6.61	0.93%	14.36
TM US Equity	293	(5,442)	115.49	109.26	6.57	0.82%	12.01
TMO US Equity	8,537	10,218	63.59	116.71	91.20	0.92%	205.92
TOT US Equity	1,262	7,801	61.19	71.09	20.21	0.80%	111.87
TRP CN Equity				46.92			-
TRV US Equity	812	11,685	86.16	92.14	12.24	0.57%	(14.18)
TSCO LN Equity	454	(6,286)	5.60	5.19	6.76	1.07%	(176.95)
TWC US Equity	696	5,234	120.22	136.22	17.51	0.76%	32.30

TWX US Equity	173	7,427	66.94	68.50	2.66	0.87%	25.40
TXN US Equity	3,538	12,205	34.93	45.05	24.30	1.19%	16.97
TYC US Equity	10,999	24,080	29.17	42.49	54.03	0.85%	149.91
UBS US Equity	96	4,391	19.43	19.86	2.71	0.81%	(21.07)
UBSN VX Equity	66	4,126	19.51	19.82	1.82	0.87%	(59.93)
UCG IM Equity	2,315	5,500	5.62	7.99	32.49	1.30%	(215.42)
ULVR LN Equity	378	6,329	42.99	45.55	8.82	0.68%	88.97
UNA NA Equity	311	5,283	41.53	43.97	8.76	0.67%	49.38
UNH US Equity	1,915	10,191	64.28	76.36	25.81	0.73%	(31.91)
UNP US Equity	2,109	12,389	166.05	194.33	23.82	0.71%	251.27
UPS US Equity	3,929	14,806	79.87	101.06	41.46	0.64%	99.18
USB US Equity	2,460	14,238	34.71	40.71	32.09	0.54%	146.51
UTX US Equity	6,089	15,190	82.05	114.94	54.28	0.74%	(173.39)
V US Equity	217	5,407	200.69	208.73	3.67	1.09%	32.48
VALE US Equity	209	(2,664)	14.92	13.75	4.77	1.64%	46.74
VALE3 BZ Equity	250	(2,939)	15.07	13.79	4.91	1.73%	45.61
VIAB US Equity	3,512	9,272	60.42	83.30	44.34	0.85%	91.94
VIV FP Equity	(29)	1,067	26.17	25.48	-3.74	0.72%	(15.22)
VMW US Equity	272	4,785	89.16	94.23	3.74	1.52%	57.73
VOD LN Equity	201	(3,581)	3.85	3.63	6.08	0.92%	13.48
VOD US Equity	182	(3,458)	38.42	36.40	5.40	0.97%	(12.43)
VOW3 GR Equity	(21)	3,208	259.68	258.01	-0.73	0.88%	(12.43)
VRX CN Equity	431	1,289	92.95	124.05	21.00	1.59%	(3.54)
VRX US Equity	623	1,880	93.20	124.09	20.57	1.61%	(2.31)
VTI US Equity	584	5,134	86.91	96.79	20.67	0.55%	10.71
VWO US Equity	33	5,559	42.23	42.48	0.79	0.75%	55.03
VZ US Equity	(35)	(2,921)	48.44	49.01	-1.92	0.62%	(59.17)
WBC AU Equity	471	11,844	30.87	32.10	5.72	0.70%	1.53
WES AU Equity	500	13,490	39.08	40.53	5.28	0.70%	87.87
WFC US Equity	3,067	12,761	39.49	48.98	45.07	0.53%	8.60
WLP US Equity	4,260	10,369	74.31	104.84	39.63	1.04%	(1.84)
WMT US Equity	86	9,262	76.31	77.02	1.85	0.50%	21.36
WOW AU Equity	32	4,724	34.52	34.75	0.77	0.88%	3.53
XOM US Equity	1,450	15,723	92.14	100.64	19.32	0.48%	(58.65)
XTA LN Equity				#N/A N/A			
YHOO US Equity	(14)	195	35.79	33.35	-4.04	1.81%	(1.77)
YUM US Equity	86	7,151	73.86	74.75	1.70	0.71%	1.82
ZURN VX Equity	(12)	7,208	293.77	293.28	-0.27	0.62%	55.95

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	18,059	62,272	1,455.70	1,877.86	49.77	0.58%	301.00
NDX Index	9,973	37,348	2,831.19	3,587.20	30.57	0.87%	292.34
RTY Index	391	2,380	947.28	1,102.91	17.07	0.96%	17.49

SPTSX Index	1,047	35,883	12,970.96	13,349.34	6.78	0.43%	(160.66)
MEXBOL Index	(204)	(6,275)	3,142.45	3,244.40	-4.47	0.73%	(70.08)
IBOV Index	324	9,415	23,590.66	24,403.54	3.08	1.12%	65.87
MERVAL Index	(10)	4,013	855.22	853.17	-0.20	1.20%	55.06
UKX Index	4,856	43,063	10,369.13	11,538.33	21.28	0.53%	227.53
DAX Index	8,928	36,674	10,610.77	13,193.79	34.74	0.70%	(143.86)
CAC Index	1,662	24,884	5,723.77	6,105.99	11.97	0.56%	58.08
IBEX Index	9,597	41,170	11,643.70	14,357.92	30.51	0.76%	538.17
SMI Index	8,234	49,310	8,347.57	9,741.55	41.07	0.41%	206.94
FTSEMIB Index	5,654	25,266	23,118.94	28,292.70	19.87	1.13%	335.31
PSI20 Index	4,292	24,476	8,041.34	9,451.37	16.52	1.06%	23.94
ISEQ Index	16,097	32,079	4,246.25	6,377.03	56.82	0.88%	(175.89)
ICEXI Index	4,295	37,337	6.63	7.39	21.83	0.53%	10.65
AEX Index	5,496	44,526	487.32	547.48	26.03	0.47%	(104.45)
BEL20 Index	7,692	47,159	3,649.75	4,245.09	32.84	0.50%	(264.04)
LUXXX Index	10,041	41,632	1,672.08	2,075.36	36.40	0.66%	(1,093.77)
KFX Index	10,752	39,508		#N/A N/A	40.35	0.67%	
HEX Index	7,874	41,358	8,528.98	10,152.69	30.89	0.62%	(296.92)
OMX Index	2,315	23,118	191.41	210.58	14.54	0.69%	(26.16)
ATX Index	(67)	1,845	3,405.02	3,284.99	-4.67	0.78%	(12.09)
ASE Index	1,132	6,973	1,282.88	1,491.12	10.11	1.60%	(257.99)
OSEBX Index	4,315	26,592	86.02	99.98	23.14	0.70%	(46.20)
INDEXCF Index	(227)	(21,271)	39.64	40.06	-0.75	1.41%	(165.66)
TOP40 Index	2,425	33,820	3,975.21	4,260.27	9.12	0.79%	(21.58)
SENSEX Index	4,752	40,518	368.78	412.03	15.37	0.76%	1,174.73
NKY Index	(131)	8,323	141.12	138.94	-1.66	0.94%	(105.96)
HSI Index	168	29,992	2,913.59	2,929.90	0.74	0.76%	(24.59)
SHCOMP Index	1,878	(33,248)	344.53	325.07	8.44	0.67%	(14.13)
KOSPI Index	2,005	38,430	1.87	1.97	10.23	0.51%	226.40
AS51 Index	1,254	33,715	4,948.24	5,132.22	6.56	0.57%	(134.82)
STBCNZL Index	36,451	73,207	444.47	665.78	107.83	0.46%	
EEM US Equity	-	1,147	42.94	42.94	0.00	0.66%	15.15
IYR US Equity	222	9,689	69.78	71.38	5.53	0.41%	72.73
MDY US Equity	4,824	14,269	184.03	246.24	48.35	0.70%	102.12
JNK US Equity	32	8,156	41.27	41.43	2.85	0.14%	11.88
XLF US Equity	5,394	13,610	15.57	21.75	59.17	0.67%	21.87
XLU US Equity	760	10,859	39.38	42.14	10.31	0.68%	35.96
XLK US Equity	2,455	12,860	30.80	36.68	25.56	0.75%	96.64
XLI US Equity	6,294	16,147	38.20	53.09	61.51	0.63%	29.63
XLP US Equity	630	12,093	42.09	44.28	12.57	0.41%	78.05
XLY US Equity	1,199	5,441	52.24	63.75	27.29	0.81%	49.32
XLE US Equity	704	10,089	87.31	93.40	11.22	0.62%	(27.66)
XLB US Equity	4,104	14,930	37.57	47.90	39.46	0.70%	67.79
XLV US Equity	12,078	24,346	38.87	58.15	62.99	0.79%	125.71
SXXP Index	6,914	45,756	403.51	464.48	29.84	0.51%	57.00
SXAP Index	8,549	28,526	520.28	676.21	28.41	1.05%	(508.48)
SXKP Index	4,999	37,626	366.14	414.79	19.17	0.69%	(21.18)

SX6P Index	6,678	38,710	359.38	421.38	34.57	0.50%	356.81
SXEP Index	4,382	51,146	456.85	496.00	14.18	0.60%	435.82
SXIP Index	11,088	28,923	222.31	307.53	60.23	0.64%	(103.50)
SXNP Index	4,549	28,384	482.69	560.04	23.33	0.69%	(266.95)
SX3P Index	2,122	31,675	679.66	725.19	16.11	0.42%	300.13
SXDP Index	27,721	61,074	609.16	885.64	87.20	0.52%	439.77
SX4P Index	3,956	25,840	917.36	1,057.79	23.20	0.66%	(145.68)
SX8P Index	738	8,533	343.07	372.72	10.25	0.84%	(60.27)
SXOP Index	10,023	43,418	386.09	475.21	30.02	0.77%	(182.27)
SXQP Index	1,541	39,821	802.92	833.99	7.89	0.49%	252.24
SXRP Index	142	16,765	432.46	436.12	1.64	0.51%	128.17
SXMP Index	2,331	9,156	261.12	327.59	38.56	0.66%	0.62
SXTP Index	20,468	39,247	172.05	261.78	56.82	0.92%	(792.81)
SX7E Index	3,994	15,109	159.85	202.10	22.76	1.16%	230.28
SX5E Index	6,897	40,565	3,715.50	4,347.26	26.55	0.64%	125.18
SPGSCITR Index	(108)	(15,386)	4,989.44	5,024.37	-1.71	0.41%	(19.03)
XAG Curncy	1,400	(15,640)	21.28	19.37	11.97	0.75%	116.71
CO1 Comdty	(92)	(11,819)	108.90	109.75	-1.21	0.65%	73.26
CL1 Comdty	814	30,849	99.40	102.02	4.15	0.64%	162.21
NG1 Comdty	2,689	18,950	3.86	4.41	10.80	1.31%	(271.15)
XAU Comdty	(31)	(23,727)	88.74	88.86	-0.25	0.52%	216.67
IBOXHY Index	3,580	53,418	220.12	234.87	131.81	0.05%	(14.44)
US_TSY CREDIT	397	66,005	763.89	768.48	5.99	0.10%	(40.59)
CA_TSY CREDIT	504	74,166	1,213.47	1,221.72	3.51	0.19%	(7.33)
MX_TSY CREDIT	449	64,454	220.61	222.15	2.11	0.33%	193.40
AU_TSY CREDIT	1,533	73,896	1,503.96	1,535.16	8.64	0.24%	250.43
JP_TSY CREDIT	(19)	(9,152)	818.12	819.84	-0.84	0.25%	(14.84)
MY_TSY CREDIT	(14)	58,788	169.82	169.78	-0.10	0.25%	(141.59)
SG_TSY CREDIT	605	57,396	221.20	223.53	4.94	0.21%	122.21
AT_TSY CREDIT	4,342	81,569	358.40	377.48	18.98	0.28%	(229.25)
BE_TSY CREDIT	5,571	79,771	477.76	511.12	25.18	0.28%	(233.12)
FI_TSY CREDIT	3,871	85,645	349.64	365.45	17.85	0.25%	(202.85)
FR_TSY CREDIT	4,826	82,246	1,684.51	1,783.35	21.90	0.27%	(250.72)
DE_TSY CREDIT	3,320	84,524	1,247.55	1,296.56	14.42	0.27%	(239.19)
IE_TSY CREDIT	32,582	78,270	336.92	477.18	192.68	0.22%	(37.16)
IT_TSY CREDIT	8,747	54,986	1,616.07	1,873.15	62.04	0.26%	2.72
NL_TSY CREDIT	4,083	82,865	1,330.92	1,396.50	18.30	0.27%	(237.19)
ES_TSY CREDIT	11,170	50,187	392.28	479.59	89.12	0.25%	55.06
DK_TSY CREDIT	3,463	67,396	729.23	766.70	16.39	0.31%	(58.18)
NO_TSY CREDIT	(68)	50,177	349.03	348.56	-0.50	0.27%	18.70
PL_TSY CREDIT	1,383	35,151	429.04	445.92	15.52	0.25%	9.83
ZA_TSY CREDIT	123	20,844	86.29	86.80	0.94	0.63%	(12.07)
SE_TSY CREDIT	(364)	(44,333)	464.03	467.84	-2.69	0.30%	124.64
CH_TSY CREDIT	3,297	69,857	1,008.64	1,056.24	17.52	0.27%	(268.43)
GB_TSY CREDIT	2,675	89,647	1,507.67	1,552.67	12.01	0.25%	(49.92)