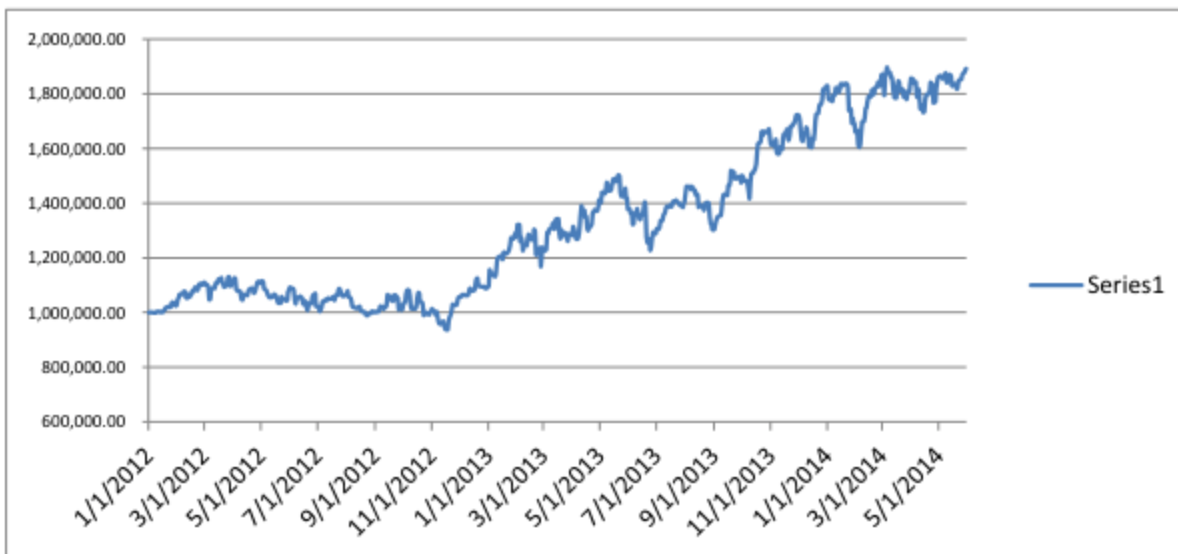


Current Date:	5/30/2014	Change on Day:	0.34%
Total Return since 1/1/12:	89.17%	MSCI World Change on Day	0.11%
T12M Return:	37.34%	No of Positions (+MTM) on Day	264
T90 Day Return:	1.12%	No of Positions (-MTM) on Day	146
T30 Day Return:	1.78%	Current No. of Positions:	436
Current Long Exposure @ Cost:	5,754,375	Current Leverage (Gross Exposures):	3.27
Current Short Exposure @ Cost:	(425,809)		
Net Exposure:	5,328,566		
Starting Capital:	1,000,000		
Current NAV:	1,891,702		

Key Metrics

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval	
Win Ratio:	40% - 50% historically	
T24M (+) NAV Days	53%	
T24M Avg. Daily NAV (+) Change	0.99%	
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:	1.19	
Sharpe Since 1/1/12:	1.29	
Historical Sharpe & Notes:	Historical sharpe ratio is in excess of 2.0X (backtest from 1995, see Investor Presentation). Our sharpe ratio increases materially during market downturns in excess of 20 days of realized volatility. Since we generate positive returns in these environments, the variance in our downside volatility is materially less than broader markets. Recessions, which generally result in market directionality in excess of 20 days of volatility are significant alpha capture opportunities for us. Additionally, by never dollar cost averaging and concurrently adding to our winners we have an inherent assymetry in our volatility profile.	



Largest Exposures Current Positions 97.5th Percentile 2.5th Percentile (@ cost ex-MTM)			Largest MTM Gains Current Positions (90th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
24 Positions		21.00%	45 Positions		25.72%
DISCA US Equity	(6,841)	0.11%	MDY US Equity	5,184	0.27%
DUK US Equity	(6,884)	0.11%	BE_TSY CREDIT	5,474	0.29%
TGT US Equity	(8,574)	0.14%	AZN US Equity	5,538	0.29%
IBOV Index	(8,977)	0.15%	AZN LN Equity	5,630	0.30%
CO1 Comdty	(9,568)	0.15%	XLF US Equity	5,870	0.31%
XAG Curncy	(15,640)	0.25%	NVS US Equity	5,913	0.31%
SPGSCITR Index	(15,645)	0.25%	JNJ US Equity	5,938	0.31%
INDEXCF Index	(21,271)	0.34%	HON US Equity	6,218	0.33%
XAU Comdty	(25,211)	0.41%	AEX Index	6,230	0.33%
JP_TSY CREDIT	(32,078)	0.52%	UTX US Equity	6,337	0.34%
SHCOMP Index	(34,398)	0.56%	ROG VX Equity	6,604	0.35%
SE_TSY CREDIT	(44,333)	0.72%	XLI US Equity	6,699	0.35%
BE_TSY CREDIT	79,771	1.29%	ACA FP Equity	6,919	0.37%
AU_TSY CREDIT	81,398	1.32%	FTSEMIB Index	6,979	0.37%
AT_TSY CREDIT	81,569	1.32%	DAI GR Equity	7,380	0.39%
FR_TSY CREDIT	82,246	1.33%	NOVN VX Equity	7,471	0.39%
NL_TSY CREDIT	82,865	1.34%	SXXP Index	7,497	0.40%
DE_TSY CREDIT	84,524	1.37%	SX5E Index	7,757	0.41%
FI_TSY CREDIT	85,645	1.39%	SX6P Index	7,866	0.42%
MX_TSY CREDIT	87,928	1.42%	SMI Index	7,985	0.42%
GB_TSY CREDIT	89,647	1.45%	MAERSKB DC Equity	8,223	0.43%
US_TSY CREDIT	100,443	1.63%	MDT US Equity	8,505	0.45%
MY_TSY CREDIT	103,107	1.67%	BEL20 Index	8,523	0.45%
CA_TSY CREDIT	109,559	1.77%	TMO US Equity	8,578	0.45%
			PRU LN Equity	8,653	0.46%
			IT_TSY CREDIT	8,882	0.47%
			HEX Index	9,264	0.49%
			MMM US Equity	10,007	0.53%
			DAX Index	10,206	0.54%
			SXAP Index	10,716	0.57%
			IBEX Index	10,916	0.58%
			SXOP Index	10,955	0.58%
			ES_TSY CREDIT	11,200	0.59%
			KFX Index	11,483	0.61%
			TYC US Equity	11,946	0.63%
			NDX Index	11,947	0.63%
			LUXXX Index	12,053	0.64%
			SXIP Index	12,067	0.64%
			XLV US Equity	13,105	0.69%
			ISEQ Index	18,404	0.97%

NAV Impact of MTM by Category & Exposure	
Listed Equity Long	0.200%
Listed Equity Short	0.020%
EquityCom Long	0.042%
EquityCom Short	0.046%
G20 Rates Long	0.058%
G20 Rates Short	0.019%

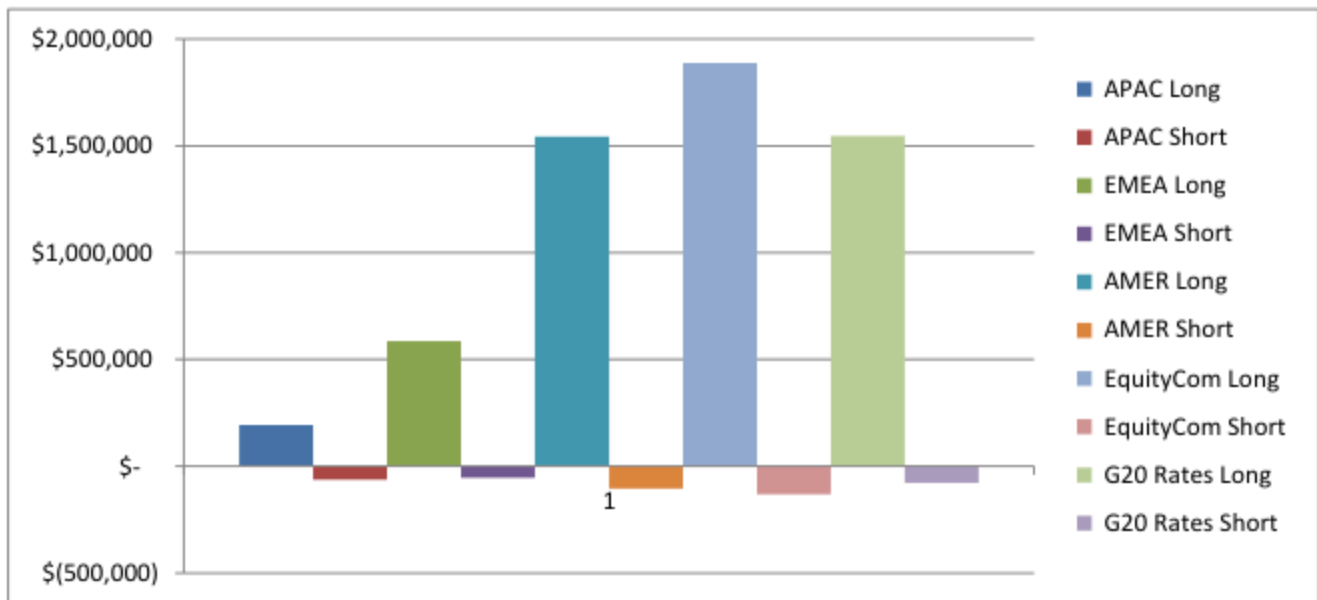
T12M Contribution to Yr/Yr NAV Change by Category	
Listed Equities	44.45%
EquityCom	47.31%
G20 Rates	9.20%

SPX Index	20,014	1.06%
SXTP Index	23,824	1.26%
SXDP Index	26,518	1.40%
IE_TSY CREDIT	32,489	1.72%
STBCNZL Index	36,586	1.93%

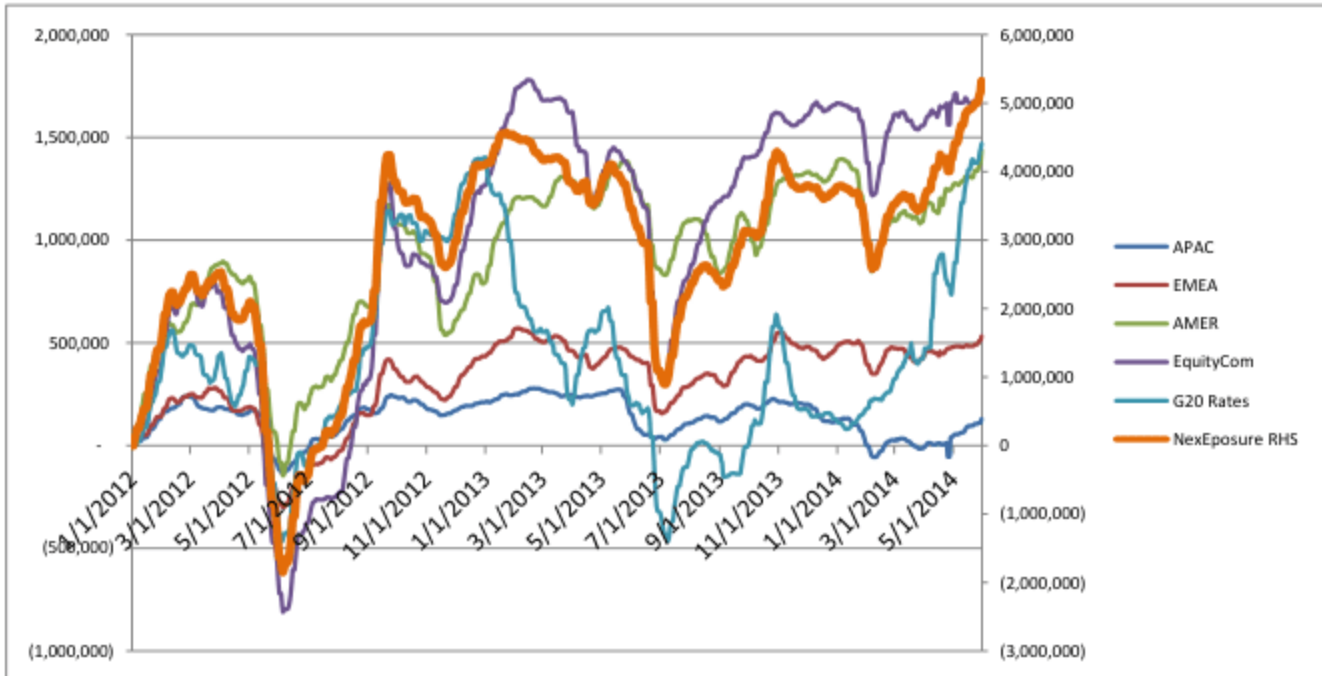
No. Names by Category

APAC Long	31
APAC Short	17
EMEA Long	73
EMEA Short	12
AMER Long	180
AMER Short	29
EquityCom Long	64
EquityCom Short	7
G20 Rates Long	21
G20 Rates Short	2
Total Long	369
Total Short	67

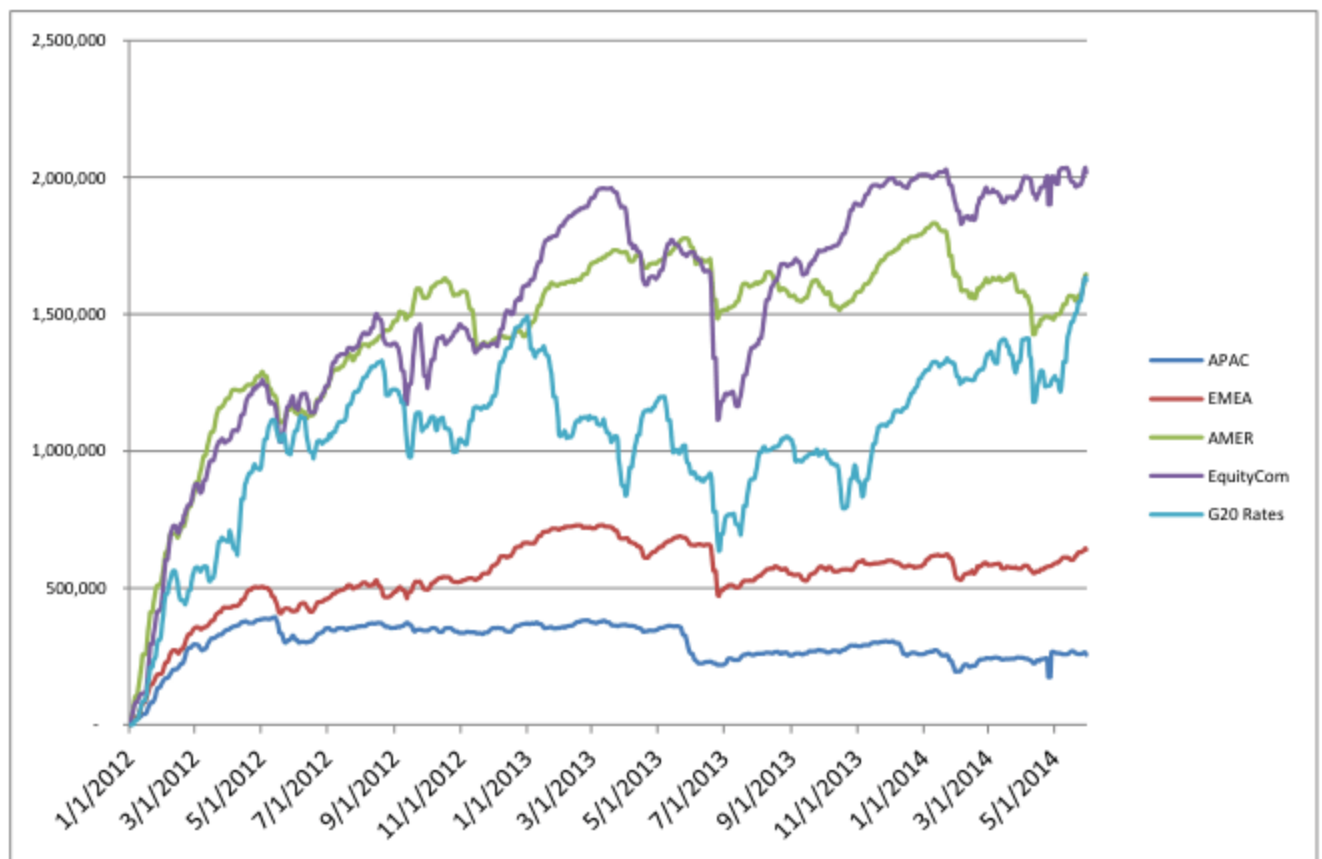
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



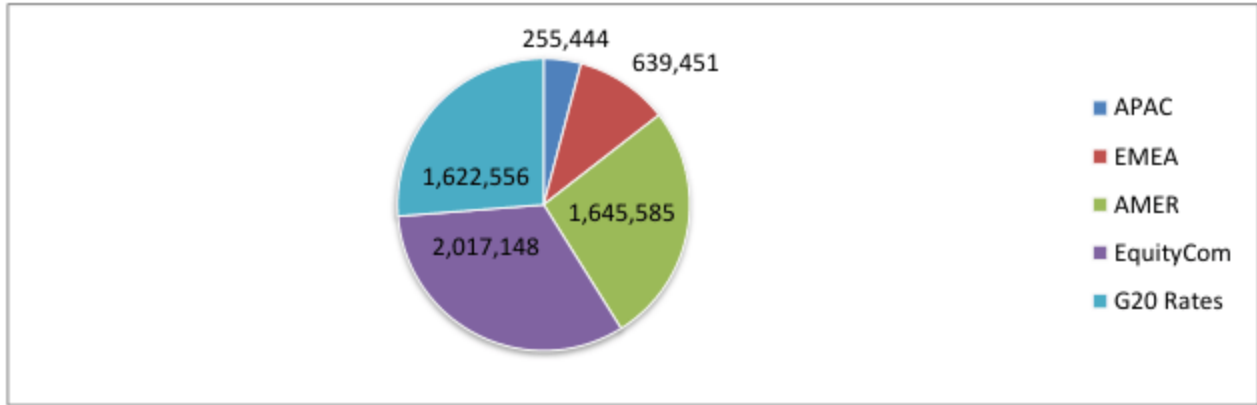
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



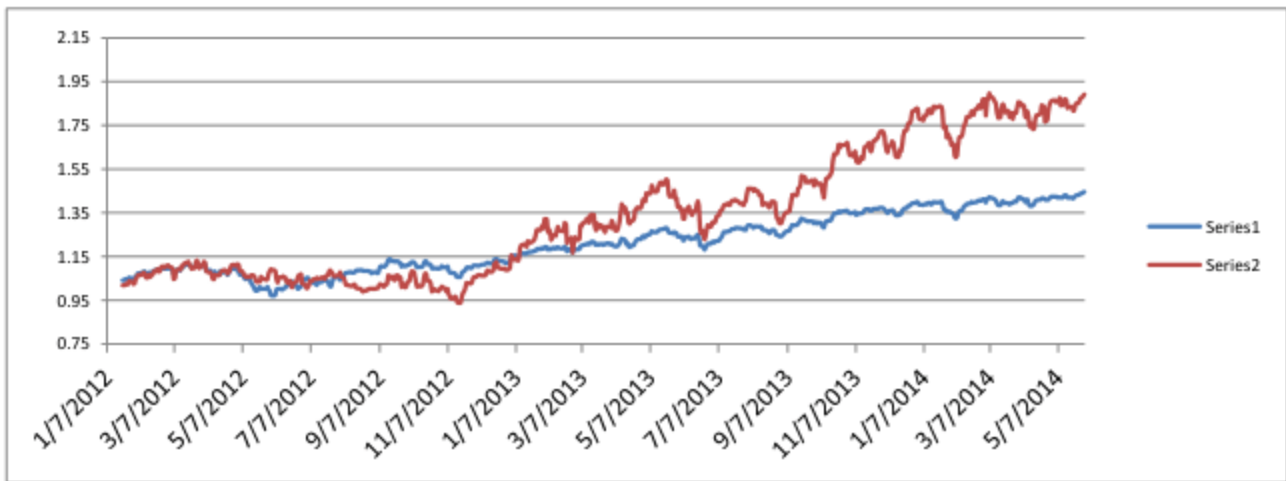
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



Current Gross Notional Risk by Category



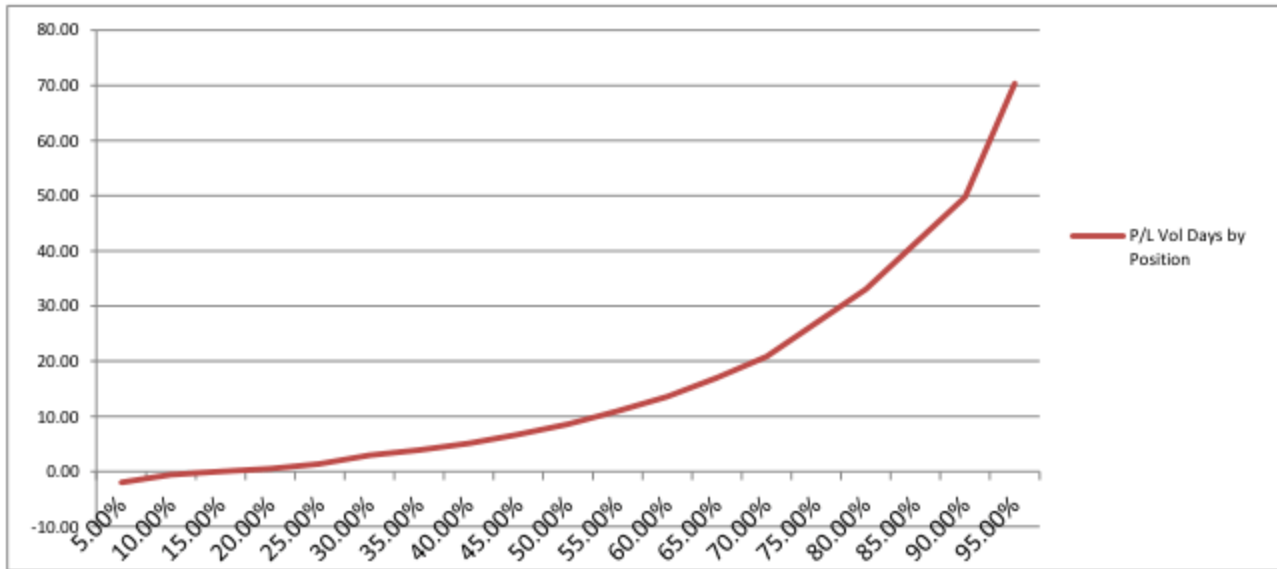
Performance Vs. MSCI World Index



Rolling 30 Day Realized Volatility - Atorus



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



Percentile	No. Vol Days
0.00%	-15.80
5.00%	-1.94
10.00%	-0.58
15.00%	0.01
20.00%	0.53
25.00%	1.41
30.00%	2.99
35.00%	3.90
40.00%	5.13
45.00%	6.75
50.00%	8.62
55.00%	10.95
60.00%	13.56
65.00%	17.02
70.00%	20.84
75.00%	27.00
80.00%	33.09
85.00%	41.43
90.00%	49.80
95.00%	70.37
100.00%	197.68

MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	1.11%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	44.56%

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	(7)	1,240	58.05	57.73	-0.60	0.93%	(9.32)
005380 KS Equity	(43)	3,149	224.35	221.35	-1.36	1.00%	(67.32)
005490 KS Equity	103	(3,177)	294.09	284.52	3.58	0.91%	50.71
005930 KS Equity	92	4,464	1,399.47	1,428.33	2.28	0.90%	(7.42)
012330 KS Equity	813	5,584	247.00	282.97	16.78	0.87%	(21.82)
1 HK Equity	1,367	12,607	16.18	17.93	12.34	0.88%	280.17
1299 HK Equity	289	5,954	4.79	5.02	6.74	0.72%	61.65
13 HK Equity	895	4,897	11.40	13.49	19.32	0.95%	47.59
16 HK Equity				13.63			-
27 HK Equity	(14)	1,384	7.95	7.87	-0.58	1.69%	26.04
2914 JP Equity	-	985	33.86	33.86	0.00	0.89%	0.98
3382 JP Equity	105	2,327	38.42	40.16	5.45	0.83%	0.67
4063 JP Equity	1	2,640	59.49	59.51	0.04	0.82%	(3.75)
4502 JP Equity	49	4,914	44.83	45.28	1.41	0.71%	(33.95)
4689 JP Equity	34	2,453	4.49	4.55	0.79	1.76%	46.76
5 HK Equity	(156)	(4,127)	10.15	10.53	-5.88	0.64%	4.56
5108 JP Equity	-	880	35.92	35.92	0.00	0.99%	9.93
5401 JP Equity	8	(5,599)	2.81	2.81	0.18	0.83%	(4.00)
6301 JP Equity	(22)	1,669	22.09	21.80	-1.39	0.95%	(2.96)
6752 JP Equity				10.78			-
6902 JP Equity				46.13			-
6954 JP Equity	514	6,864	158.80	170.70	9.16	0.82%	(21.29)
7201 JP Equity	(61)	(2,999)	8.86	9.04	-2.33	0.87%	22.21
7203 JP Equity	(16)	(4,207)	56.09	56.31	-0.53	0.73%	(50.82)
7267 JP Equity	54	(4,675)	35.34	34.93	0.99	1.17%	(12.15)
762 HK Equity	(8)	(2,034)	1.48	1.49	-0.21	1.80%	49.83
7751 JP Equity	19	5,733	32.67	32.78	0.53	0.63%	(2.40)
8031 JP Equity	(72)	(917)	14.10	15.20	-9.18	0.85%	(69.89)
8058 JP Equity	152	7,333	19.38	19.78	2.92	0.71%	5.13
8306 JP Equity	(27)	(3,668)	5.63	5.67	-0.69	1.06%	(10.51)
8316 JP Equity	(35)	(3,372)	39.96	40.38	-0.94	1.10%	(7.18)
8411 JP Equity	4	(2,628)	1.94	1.94	0.28	0.49%	1.51
8604 JP Equity	(73)	(3,335)	6.47	6.61	-1.68	1.30%	(31.01)
8801 JP Equity	58	4,655	31.26	31.64	0.92	1.34%	
8802 JP Equity	7	(4,927)	24.35	24.31	0.12	1.24%	38.05
9020 JP Equity	(53)	(5,379)	75.21	75.95	-1.32	0.74%	(54.57)
941 HK Equity	143	(3,782)	10.19	9.81	4.08	0.93%	17.93
9432 JP Equity	755	8,321	54.29	59.21	11.87	0.76%	50.75
9433 JP Equity	233	5,238	56.47	58.98	4.23	1.05%	66.41
9437 JP Equity	(304)	(4,919)	15.59	16.56	-8.96	0.69%	12.26
9983 JP Equity	(64)	(2,292)	322.77	331.85	-2.75	1.02%	9.87

9984 JP Equity	-	637	71.96	71.96	0.00	1.37%	10.12
AAPL US Equity	1,518	7,877	533.74	636.61	20.10	0.96%	70.45
ABB US Equity				23.73			-
ABBN VX Equity	-	1,091	23.81	23.81	0.00	0.80%	
ABBV US Equity	285	5,052	51.32	54.22	6.79	0.83%	21.23
ABEV US Equity	119	(3,165)	7.37	7.09	3.86	0.97%	56.99
ABEV3 BZ Equity	128	(3,012)	7.43	7.12	4.12	1.03%	63.66
ABI BB Equity	577	8,888	103.14	109.84	9.13	0.71%	19.82
ABT US Equity	113	4,711	39.00	39.94	4.44	0.54%	37.12
ABX CN Equity	580	(5,037)	18.17	16.08	10.10	1.14%	(82.62)
ABX US Equity	592	(4,324)	18.49	15.96	11.85	1.15%	(40.87)
ACA FP Equity	6,919	5,408	6.83	15.58	105.25	1.22%	(451.37)
ACE US Equity	646	11,217	97.97	103.62	17.56	0.33%	18.42
ACN US Equity	343	8,563	77.97	81.09	6.66	0.60%	98.70
ADP US Equity	239	6,767	76.95	79.67	6.54	0.54%	33.59
AFL US Equity	-	1,165	61.23	61.23	0.00	0.64%	(0.98)
AGN US Equity	4,902	9,698	110.56	166.45	27.93	1.81%	783.44
AI FP Equity	(520)	12,864	137.64	132.30	-4.97	0.81%	(1,068.55)
AIG US Equity	574	7,924	50.36	54.01	8.71	0.83%	8.11
AIR FP Equity	117	3,660	69.52	71.74	3.13	1.02%	6.29
ALV GR Equity	16	7,052	169.21	169.59	0.33	0.69%	0.70
ALVG IX Equity	34	5,730	168.62	169.62	0.88	0.67%	6.45
AMGN US Equity	14	5,046	115.42	115.73	0.33	0.81%	(4.06)
AMT US Equity	1,918	12,212	77.36	89.50	28.47	0.55%	59.34
AMZN US Equity	(40)	(2,898)	306.51	310.75	-0.85	1.63%	22.35
ANZ AU Equity	616	12,947	29.78	31.19	6.89	0.69%	(58.57)
APA US Equity	329	6,493	88.62	93.11	7.56	0.67%	27.71
APC US Equity	192	5,312	99.39	102.99	4.74	0.76%	7.18
AXP US Equity	2,880	10,534	71.80	91.43	42.30	0.65%	61.39
AZN LN Equity	5,630	12,676	49.80	71.92	19.84	2.24%	57.55
AZN SS Equity	4,985	12,119	50.82	71.72	18.85	2.18%	
AZN US Equity	5,538	12,812	50.30	72.04	20.50	2.11%	157.48
BA US Equity	444	8,072	128.04	135.08	8.09	0.68%	13.04
BAC US Equity				15.14			-
BARC LN Equity	35	5,219	4.11	4.14	0.49	1.37%	37.35
BAS GR Equity	1,355	7,675	97.98	115.27	24.41	0.72%	15.12
BATS LN Equity	892	7,532	53.98	60.37	15.17	0.78%	75.65
BAX US Equity	59	4,842	73.52	74.42	2.68	0.46%	0.76
BAYN GR Equity	553	9,264	136.33	144.46	7.80	0.76%	85.15
BBAS3 BZ Equity	19	(1,410)	10.34	10.20	0.93	1.45%	38.27
BBD US Equity	(234)	4,539	14.78	14.06	-4.54	1.13%	(126.03)
BBDC4 BZ Equity	(242)	4,490	14.80	14.04	-4.71	1.14%	(140.19)
BBL US Equity	80	(2,804)	64.60	62.76	3.47	0.82%	84.30
BBVA SM Equity	1,550	6,204	10.24	12.80	35.54	0.70%	58.40
BCE CN Equity	188	9,622	44.94	45.82	5.26	0.37%	28.04
BCS US Equity	17	5,457	16.46	16.51	0.24	1.30%	22.87
BEN US Equity	118	3,181	53.16	55.12	3.81	0.97%	(10.30)

BG/ LN Equity	(355)	(3,788)	18.76	20.52	-8.24	1.14%	(6.91)
BHP AU Equity	18	9,507	34.49	34.55	0.22	0.83%	(66.57)
BHP US Equity	(14)	7,278	67.99	67.87	-0.22	0.88%	(204.19)
BIIB US Equity	319	1,066	245.93	319.46	21.12	1.42%	5.81
BIL SJ Equity	163	(4,833)	32.51	31.41	4.97	0.68%	145.85
BK US Equity	420	8,609	32.86	34.47	5.99	0.81%	(1.41)
BLK US Equity	72	3,418	298.32	304.59	3.80	0.55%	7.70
BLT LN Equity	108	(3,724)	32.47	31.53	3.57	0.81%	94.85
BMO CN Equity	680	14,492	66.99	70.13	11.97	0.39%	9.85
BMW GR Equity	1,386	5,212	99.22	125.60	32.42	0.82%	33.49
BMY US Equity	5	1,938	49.59	49.72	0.25	1.00%	14.62
BN FP Equity	4	2,870	74.49	74.59	0.18	0.74%	12.62
BNP FP Equity	201	(4,695)	71.94	68.86	4.78	0.89%	186.56
BNS CN Equity	1,105	13,275	59.11	64.03	20.07	0.41%	87.19
BP/ LN Equity	856	10,051	7.78	8.44	14.58	0.58%	(31.44)
BRK/B US Equity	913	14,754	120.77	128.25	16.11	0.38%	67.73
BSBR US Equity	23	3,373	6.70	6.75	0.62	1.10%	3.37
BUD US Equity	547	9,049	103.62	109.88	9.09	0.67%	(4.57)
BX US Equity	(20)	2,814	31.12	30.89	-0.49	1.45%	(26.66)
C US Equity	13	3,768	47.33	47.48	0.55	0.61%	16.49
CA FP Equity	238	3,932	34.37	36.45	6.85	0.88%	(22.18)
CAT US Equity	1,879	14,645	90.43	102.04	19.11	0.67%	(187.30)
CBA AU Equity	1,531	17,559	69.92	76.02	17.07	0.51%	(40.32)
CBS US Equity	(17)	2,487	60.04	59.62	-0.70	1.00%	(19.33)
CCL US Equity	659	6,257	36.20	40.02	12.26	0.86%	66.43
CELG US Equity	98	4,174	149.38	152.87	2.29	1.02%	2.04
CFR VX Equity	641	9,275	98.59	105.40	9.88	0.70%	
CL US Equity	2,832	22,469	60.16	67.75	28.86	0.44%	393.29
CM CN Equity	603	12,827	84.55	88.52	9.47	0.50%	(201.46)
CMCSA US Equity	191	7,922	50.83	52.06	4.01	0.60%	11.91
CMCSK US Equity	5,147	12,610	36.71	51.69	70.97	0.58%	47.74
CNI US Equity	2,274	13,430	51.69	60.44	33.24	0.51%	27.20
CNQ CN Equity	1,123	10,769	36.73	40.57	12.35	0.84%	21.03
CNR CN Equity	2,237	13,453	51.87	60.49	34.62	0.48%	47.35
COF US Equity	1,046	7,643	69.45	78.96	23.32	0.59%	42.60
COP US Equity	375	7,930	76.19	79.79	8.25	0.57%	46.64
COST US Equity	139	9,550	114.02	115.68	2.48	0.59%	115.74
COV LN Equity				#N/A N/A			
COV US Equity	995	7,190	64.20	73.09	22.40	0.62%	68.59
CRM US Equity	(10)	933	53.87	53.29	-0.54	1.99%	(18.86)
CS FP Equity	-	947	24.66	24.66	0.00	0.92%	7.30
CSCO US Equity	15	6,415	24.58	24.63	0.31	0.76%	(9.36)
CSX US Equity	1,542	9,563	25.32	29.40	26.88	0.60%	(52.85)
CVE CN Equity				29.60			-
CVS US Equity	2,640	12,458	64.55	78.23	40.09	0.53%	141.54
CVX US Equity	31	(4,572)	123.45	122.62	1.25	0.54%	(18.77)
D US Equity	1,745	13,256	60.80	68.80	21.89	0.60%	85.05

DAI GR Equity	7,380	13,908	62.20	95.21	58.87	0.90%	143.14
DBK GR Equity	185	(5,592)	41.95	40.56	4.01	0.82%	64.33
DD US Equity	3,364	13,534	55.43	69.20	50.54	0.49%	131.38
DDAIF US Equity	4,241	8,377	63.20	95.20	52.71	0.96%	77.06
DE US Equity	495	10,094	86.88	91.14	10.36	0.47%	33.39
DELL US Equity				#N/A	N/A		
DG FP Equity	4,386	10,090	51.66	74.11	76.97	0.56%	5.28
DGE LN Equity	99	2,332	30.86	32.17	4.91	0.87%	26.00
DHR US Equity	297	8,786	75.80	78.36	5.09	0.66%	0.01
DIS US Equity	2,290	11,329	69.87	83.99	30.06	0.67%	17.75
DISCA US Equity	(118)	(6,841)	75.84	77.15	-1.81	0.96%	73.02
DNB NO Equity	449	5,943	17.45	18.76	9.93	0.76%	
DOW US Equity	2,985	7,396	37.11	52.09	45.14	0.89%	3.01
DPW GR Equity	173	660	29.41	37.09	27.35	0.96%	3.84
DTE GR Equity	828	7,575	15.16	16.81	10.91	1.00%	112.54
DTV US Equity	3,482	10,622	61.97	82.29	30.24	1.08%	(10.64)
DUK US Equity	(9)	(6,884)	70.75	70.84	-0.29	0.47%	(12.74)
DVN US Equity	1,850	11,401	63.51	73.81	20.69	0.78%	14.22
EBAY US Equity	11	(2,223)	50.67	50.41	0.54	0.94%	(12.22)
ECL US Equity	339	9,882	105.45	109.07	8.43	0.41%	60.98
EDF FP Equity	4,586	9,189	23.45	35.15	47.09	1.06%	(462.51)
EMC US Equity	533	10,986	25.35	26.58	7.24	0.67%	(63.26)
EMR US Equity	(13)	8,739	66.79	66.70	-0.24	0.62%	15.22
ENB CN Equity	474	12,532	45.66	47.38	8.55	0.44%	55.27
ENEL IM Equity	2,407	8,902	4.48	5.70	28.03	0.96%	90.47
ENI IM Equity	621	11,929	24.33	25.60	7.46	0.70%	(4.95)
EOAN GR Equity	138	4,560	18.88	19.45	3.25	0.93%	48.06
EOG US Equity	2,640	5,841	72.84	105.76	38.59	1.17%	(16.71)
EPD US Equity	2,223	13,548	63.98	74.47	29.19	0.56%	126.24
ERICB SS Equity	(16)	7,934	12.51	12.48	-0.24	0.82%	
ESRX US Equity	53	5,382	70.60	71.29	1.26	0.78%	15.76
ETN US Equity	81	5,260	72.48	73.59	2.26	0.68%	(26.80)
F US Equity	(80)	(724)	14.82	16.46	-15.24	0.73%	2.32
FB US Equity	1,144	2,630	44.06	63.22	23.52	1.85%	(39.68)
FCX US Equity	65	6,027	33.55	33.91	1.22	0.88%	(52.44)
FDX US Equity	459	4,639	131.27	144.27	15.76	0.63%	10.35
FOX US Equity	322	6,139	32.72	34.44	5.47	0.96%	14.85
FOXA US Equity	292	5,663	33.68	35.42	5.31	0.97%	15.75
FP FP Equity	1,808	14,528	62.63	70.42	19.67	0.63%	(0.97)
G IM Equity	80	5,340	22.35	22.69	1.91	0.78%	25.47
GE US Equity	2,603	13,140	22.32	26.74	42.83	0.46%	40.79
GILD US Equity	199	4,205	77.50	81.18	3.92	1.21%	(52.86)
GIS US Equity	1,959	23,606	50.60	54.80	21.47	0.39%	131.94
GLE FP Equity				57.64			-
GLEN LN Equity	(118)	(2,955)	5.22	5.43	-5.83	0.68%	29.57
GLW US Equity	3,625	11,991	16.37	21.32	45.80	0.66%	(44.93)
GM US Equity	13	4,841	34.41	34.50	0.38	0.73%	12.88

GOOG US Equity	5	3,422	558.07	558.96	0.15	1.08%	(11.20)
GS US Equity	(27)	4,854	160.65	159.76	-0.61	0.91%	(28.83)
GSK LN Equity	150	5,707	26.22	26.91	3.37	0.78%	(30.14)
GSZ FP Equity	1,171	11,763	25.40	27.93	12.53	0.79%	99.96
HAL US Equity	1,915	7,135	50.67	64.27	29.45	0.91%	79.04
HD US Equity	572	7,619	74.42	80.01	9.89	0.76%	21.49
HMB SS Equity	(53)	7,694	42.69	42.40	-1.09	0.63%	
HON US Equity	6,218	11,930	61.10	92.94	97.13	0.54%	54.21
HPQ US Equity	2,355	7,711	25.70	33.56	31.60	0.97%	(26.30)
HSBA LN Equity	160	7,322	10.32	10.55	3.24	0.67%	21.27
IBE SM Equity	2,203	7,531	5.56	7.19	53.21	0.55%	120.09
IBM US Equity	163	(5,775)	189.05	183.72	3.90	0.72%	(21.54)
IMT LN Equity	3,006	13,847	37.07	45.12	33.96	0.64%	95.53
INTC US Equity	1,507	12,606	24.31	27.21	22.92	0.52%	164.63
ISP IM Equity	4,217	5,699	1.93	3.36	60.54	1.22%	125.01
ITUB US Equity	(105)	5,715	15.87	15.59	-1.88	0.98%	(185.06)
ITUB4 BZ Equity	(41)	4,601	15.79	15.65	-0.87	1.02%	(155.42)
ITW US Equity	3,875	14,011	67.84	86.60	59.15	0.47%	(4.89)
ITX SM Equity	26	(3,652)	146.45	145.40	1.40	0.51%	(14.12)
JCI US Equity	(8)	3,124	48.45	48.33	-0.22	1.14%	0.01
JNJ US Equity	5,938	18,676	76.77	101.18	87.13	0.36%	151.90
JPM US Equity	(1)	2,294	55.57	55.55	-0.05	0.67%	(1.63)
KMB US Equity	415	9,903	107.52	112.03	9.07	0.46%	81.23
KMI US Equity	85	(6,775)	33.81	33.38	1.98	0.64%	39.12
KO US Equity	(13)	(3,333)	40.65	40.81	-1.25	0.30%	(9.93)
LBTYA US Equity	158	5,724	43.92	45.14	3.24	0.85%	(18.24)
LBTYK US Equity	187	7,049	41.83	42.94	3.59	0.74%	(25.28)
LIN GR Equity	433	9,647	199.93	208.91	5.79	0.78%	51.83
LLOY LN Equity	230	1,914	1.16	1.30	11.71	1.03%	14.73
LLY US Equity	64	4,953	59.03	59.79	1.96	0.65%	19.68
LMT US Equity	674	2,016	122.48	163.41	61.15	0.55%	15.07
LNKD US Equity	306	(2,461)	183.83	160.99	5.52	2.25%	27.33
LOW US Equity	14	4,313	46.77	46.92	0.30	1.08%	5.20
LVS US Equity	(1)	1,243	76.55	76.48	-0.06	1.41%	(2.20)
LYB US Equity	1,561	2,297	59.29	99.59	108.72	0.63%	(4.70)
MA US Equity	125	3,476	73.94	76.59	3.66	0.98%	(10.83)
MAERSKB DC Equity	8,223	14,320		#N/A N/A	58.93	0.97%	
MC FP Equity	396	6,459	187.39	198.88	12.08	0.51%	100.62
MCD US Equity	49	9,603	100.64	101.15	1.16	0.44%	(3.49)
MCK US Equity	317	2,181	164.92	188.89	18.98	0.77%	25.46
MDLZ US Equity	4,219	13,702	28.71	37.55	48.85	0.63%	68.07
MDT US Equity	8,505	20,811	43.22	60.89	70.17	0.58%	190.65
MET US Equity	1,108	7,556	44.37	50.87	14.60	1.00%	18.57
MFC CN Equity	1,227	2,561	12.38	18.30	62.66	0.76%	3.09
MHS US Equity				#N/A N/A			
MMM US Equity	10,007	21,331	96.89	142.35	94.58	0.50%	93.38
MO US Equity	1,483	13,034	37.23	41.47	22.88	0.50%	128.19

MON US Equity	1,753	11,917	106.02	121.61	24.71	0.60%	45.84
MOS US Equity				49.91			-
MRK US Equity	1,813	11,769	50.18	57.91	18.38	0.84%	126.16
MS US Equity	33	2,280	30.40	30.84	1.25	1.17%	(14.05)
MSFT US Equity	1,248	8,630	35.62	40.77	23.20	0.62%	158.45
MUV2 GR Equity	751	6,116	197.70	221.99	14.27	0.86%	10.21
NAB AU Equity	(180)	13,313	31.51	31.09	-1.93	0.70%	14.21
NCM AU Equity				9.14			-
NEE US Equity	4,941	15,275	73.39	97.13	55.81	0.58%	172.38
NEM US Equity	551	(2,318)	29.86	22.77	16.07	1.48%	2.08
NESN VX Equity	1,256	11,809	70.94	78.49	22.36	0.48%	
NG/ LN Equity	3,272	13,331	11.98	14.92	43.04	0.57%	83.12
NKE US Equity	381	4,263	70.43	76.73	11.65	0.77%	27.52
NOK US Equity	4,657	4,498	3.96	8.07	83.44	1.24%	223.80
NOV US Equity	(477)	8,643	77.77	73.70	-5.46	1.01%	(821.05)
NOVN VX Equity	7,471	20,816	66.12	89.85	64.26	0.56%	
NOVOB DC Equity	458	9,444		#N/A N/A	5.13	0.95%	
NSC US Equity	2,424	10,420	81.65	100.65	36.39	0.64%	(22.78)
NVS US Equity	5,913	17,474	67.12	89.83	73.16	0.46%	(65.58)
OGXP3 BZ Equity	4,018	(4,107)	4.39	0.10	40.97	2.39%	(495.95)
OR FP Equity	389	8,826	167.38	174.76	7.58	0.58%	(18.25)
ORA FP Equity	1,838	8,559	13.80	16.77	20.52	1.05%	(7.93)
ORCL US Equity	1,976	8,805	34.29	41.99	43.90	0.51%	(2.39)
OXY US Equity	348	8,172	95.47	99.54	7.69	0.55%	8.38
PBR US Equity	45	(1,244)	14.72	14.19	2.26	1.59%	46.92
PBR/A US Equity	52	(1,262)	15.75	15.10	2.53	1.65%	57.50
PCLN US Equity	443	3,796	1,146.24	1,279.90	8.67	1.34%	(4.85)
PCP US Equity	70	4,610	248.55	252.34	1.86	0.82%	(0.11)
PEP US Equity	685	12,677	83.59	88.11	12.69	0.43%	79.61
PETR3 BZ Equity	86	(1,892)	7.43	7.09	2.99	1.53%	83.51
PETR4 BZ Equity	83	(1,774)	7.91	7.54	2.92	1.59%	82.72
PFE US Equity	(2)	2,897	29.64	29.62	-0.08	0.88%	(0.34)
PG US Equity	191	11,013	79.25	80.63	3.88	0.45%	45.86
PHIA NA Equity				31.60			-
PM US Equity	174	6,496	86.22	88.53	6.23	0.43%	37.00
PNC US Equity	1,010	9,010	76.60	85.19	16.84	0.67%	73.22
POT CN Equity	41	6,886	36.04	36.26	0.89	0.67%	12.44
POT US Equity	(15)	7,998	36.33	36.26	-0.31	0.60%	10.10
PRU LN Equity	8,653	10,521	12.76	23.26	111.15	0.74%	(78.16)
PSA US Equity	828	13,406	162.12	172.13	12.53	0.49%	163.34
PSX US Equity	1,880	6,461	65.64	84.74	38.14	0.76%	76.97
PX US Equity	2,682	16,431	113.63	132.18	43.12	0.38%	84.62
QCOM US Equity	2,515	12,547	66.83	80.22	35.75	0.56%	15.60
QQQ US Equity	2,683	9,597	71.29	91.22	48.23	0.58%	11.52
RAI US Equity	1,299	10,690	53.26	59.73	15.31	0.79%	136.77
RDS/A US Equity	554	11,546	75.02	78.62	8.85	0.54%	(37.83)
RDS/B US Equity	412	11,427	78.85	81.69	4.78	0.75%	(70.62)

RDSA LN Equity	709	9,744	36.73	39.41	11.85	0.61%	(24.77)
RDSA NA Equity	489	11,195	37.76	39.40	7.76	0.56%	(24.82)
RDSB LN Equity	499	10,889	39.07	40.87	6.45	0.71%	(56.15)
REGN US Equity	70	6,240	302.78	306.17	0.70	1.59%	9.11
RIO AU Equity	(186)	3,494	58.18	55.24	-5.00	1.06%	(40.02)
RIO LN Equity	(219)	3,855	54.65	51.71	-6.28	0.91%	(97.35)
RIO US Equity	(189)	3,947	53.92	51.46	-4.51	1.06%	(132.32)
ROG VX Equity	6,604	17,035	212.78	295.27	68.73	0.56%	
RY CN Equity	466	11,337	66.05	68.76	8.94	0.46%	(3.90)
SAB LN Equity	1,405	11,420	49.47	55.56	15.45	0.80%	95.13
SAN FP Equity	(51)	(4,530)	105.52	106.71	-1.65	0.69%	(23.87)
SAN SM Equity	1,703	9,429	8.66	10.23	30.22	0.60%	64.69
SAN US Equity	1,357	7,651	8.68	10.22	24.62	0.72%	62.86
SAP GR Equity				76.66			-
SAP US Equity				76.49			-
SBUX US Equity	27	6,585	72.70	73.01	0.63	0.66%	4.79
SGO FP Equity	2,313	7,923	44.20	57.10	40.19	0.73%	(11.46)
SI US Equity				#N/A	N/A		
SIE GR Equity	855	5,345	114.81	133.19	19.12	0.84%	3.13
SLB US Equity	2,038	9,268	85.16	103.89	38.61	0.57%	58.11
SMSN LI Equity	130	7,267	696.26	708.76	1.77	1.01%	(28.14)
SO US Equity	(124)	11,861	44.11	43.65	-1.74	0.60%	68.32
SPG US Equity	(232)	12,778	168.93	165.92	-3.70	0.49%	61.54
SREN VX Equity				89.08			
STAN LN Equity	(3)	5,034	22.52	22.51	-0.07	0.69%	(4.27)
STL NO Equity	1,680	11,476	26.77	30.69	16.88	0.87%	
STT US Equity	26	3,883	64.77	65.20	0.72	0.93%	8.45
SU CN Equity	452	11,105	36.96	38.46	4.95	0.82%	2.16
SU FP Equity	763	8,613	86.36	94.01	8.65	1.02%	32.80
SU US Equity	445	9,658	36.78	38.48	5.66	0.81%	7.51
SWEDA SS Equity	110	4,735	25.97	26.57	3.28	0.71%	
SYNN VX Equity	(302)	(4,132)	359.52	385.81	-15.80	0.46%	
T US Equity	(11)	(2,731)	35.30	35.44	-0.59	0.66%	(9.07)
TD CN Equity	904	12,877	46.28	49.53	15.12	0.46%	29.14
TEF SM Equity	334	7,580	16.07	16.77	5.97	0.74%	43.31
TEF US Equity	311	6,344	15.95	16.73	6.19	0.79%	22.44
TGT US Equity	942	(8,574)	63.57	56.59	12.39	0.89%	(144.03)
TJX US Equity	2	(2,423)	54.50	54.45	0.11	0.91%	(3.96)
TLS AU Equity	931	13,319	4.66	4.98	13.56	0.52%	(13.14)
TLSN SS Equity	(295)	(5,268)	7.02	7.41	-9.27	0.60%	
TM US Equity	102	(5,774)	115.16	113.12	2.99	0.59%	(93.40)
TMO US Equity	8,578	10,218	63.59	116.97	106.76	0.79%	53.63
TOT US Equity	1,075	7,801	61.19	69.62	19.83	0.69%	(2.66)
TRP CN Equity	(10)	887	47.13	46.61	-2.10	0.53%	(2.27)
TRV US Equity	1,014	12,867	86.72	93.56	15.64	0.50%	(69.40)
TSCO LN Equity	565	(6,286)	5.60	5.09	8.59	1.04%	(0.13)
TWC US Equity	901	5,234	120.22	140.92	30.12	0.57%	8.66

TWX US Equity	313	9,336	67.62	69.89	4.34	0.77%	(53.56)
TXN US Equity	4,176	12,205	34.93	46.88	33.86	1.01%	119.21
TYC US Equity	11,946	24,080	29.17	43.64	62.95	0.79%	73.63
UBS US Equity	37	2,373	19.76	20.07	2.26	0.69%	(19.53)
UBSN VX Equity	39	2,230	19.78	20.12	2.25	0.77%	
UCG IM Equity	2,985	5,500	5.62	8.67	41.15	1.32%	71.51
ULVR LN Equity	290	6,329	42.99	44.96	7.62	0.60%	22.96
UNA NA Equity	217	7,481	42.16	43.38	4.44	0.65%	18.04
UNH US Equity	2,394	10,191	64.28	79.38	33.16	0.71%	63.91
UNP US Equity	2,434	13,232	167.68	198.53	31.48	0.58%	89.10
UPS US Equity	4,452	14,806	79.87	103.89	47.64	0.63%	8.46
USB US Equity	3,069	14,451	34.80	42.19	47.65	0.45%	89.28
UTX US Equity	6,337	15,190	82.05	116.28	69.89	0.60%	6.85
V US Equity	370	6,218	202.38	214.43	8.23	0.72%	8.69
VALE US Equity	393	(2,664)	14.92	12.72	10.99	1.34%	89.01
VALE3 BZ Equity	459	(2,939)	15.07	12.71	10.94	1.43%	110.85
VIAB US Equity	3,832	9,272	60.42	85.38	67.96	0.61%	(32.91)
VIV FP Equity				26.25			-
VMW US Equity	413	4,785	89.16	96.85	5.89	1.46%	(89.47)
VOD LN Equity	312	(3,800)	3.83	3.51	9.45	0.87%	(3.63)
VOD US Equity	305	(3,458)	38.42	35.03	9.63	0.92%	(0.90)
VOW3 GR Equity	83	3,208	259.69	266.37	4.12	0.62%	11.04
VRX CN Equity	518	2,771	109.70	130.21	13.79	1.36%	45.37
VRX US Equity	761	1,880	93.20	130.94	30.26	1.34%	54.76
VTI US Equity	744	5,134	86.91	99.50	33.09	0.44%	10.63
VWO US Equity	11	4,447	42.23	42.33	0.39	0.62%	(46.27)
VZ US Equity	31	5,565	49.62	49.90	0.87	0.64%	27.50
WBC AU Equity	434	11,844	30.87	32.00	5.14	0.71%	(16.63)
WES AU Equity	447	13,490	39.08	40.38	4.80	0.69%	33.11
WFC US Equity	3,604	12,761	39.49	50.64	56.97	0.50%	121.73
WLP US Equity	4,727	10,369	74.31	108.19	46.86	0.97%	(14.96)
WMT US Equity	37	9,262	76.31	76.61	0.83	0.48%	76.46
WOW AU Equity	17	4,006	34.79	34.94	0.48	0.88%	12.38
XOM US Equity	1,442	15,893	92.22	100.59	23.55	0.39%	(118.20)
XTA LN Equity				#N/A N/A			
YHOO US Equity	(4)	2,439	34.57	34.52	-0.13	1.17%	(26.32)
YUM US Equity	317	7,906	74.14	77.11	6.90	0.58%	40.95
ZURN VX Equity	151	8,022	294.19	299.74	4.81	0.39%	

Current Portfolio - Global Macro Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)	P/L in Vol Days	30P Realized Vol	Change on Day (in USD)
SPX Index	20,014	62,272	1,455.70	1,923.57	80.09	0.40%	151.71
NDX Index	11,947	37,348	2,831.19	3,736.82	51.23	0.62%	14.52
RTY Index	315	10,580	1,101.66	1,134.50	3.63	0.82%	(53.24)

SPTSX Index	1,342	40,109	13,023.03	13,458.81	10.15	0.33%	8.80
MEXBOL Index	(152)	11,908	3,258.41	3,217.32	-2.00	0.64%	(192.69)
IBOV Index	254	(8,977)	23,544.78	22,878.79	2.71	1.04%	258.36
MERVAL Index	991	19,018	907.27	954.53	3.89	1.34%	(277.32)
UKX Index	4,603	43,993	10,390.42	11,477.56	23.40	0.45%	(38.82)
DAX Index	10,206	36,674	10,610.77	13,563.61	45.34	0.61%	130.89
CAC Index	1,919	24,884	5,723.77	6,165.15	15.58	0.50%	(1.85)
IBEX Index	10,916	41,628	11,670.18	14,730.51	40.00	0.66%	437.06
SMI Index	7,985	51,399	8,395.47	9,699.79	49.06	0.32%	
FTSEMIB Index	6,979	25,266	23,118.94	29,505.09	22.99	1.20%	253.66
PSI20 Index	5,057	24,476	8,041.34	9,702.72	20.99	0.98%	234.20
ISEQ Index	18,404	32,079	4,246.25	6,682.41	69.76	0.82%	(13.68)
ICEXI Index	954	14,393	6.89	7.35	12.86	0.52%	
AEX Index	6,230	45,555	488.65	555.48	32.68	0.42%	92.46
BEL20 Index	8,523	47,350	3,652.00	4,309.33	41.53	0.43%	78.42
LUXXX Index	12,053	41,632	1,672.08	2,156.15	40.71	0.71%	
KFX Index	11,483	39,946		#N/A N/A	43.32	0.66%	
HEX Index	9,264	41,995	8,552.31	10,438.94	37.11	0.59%	
OMX Index	2,203	23,118	191.41	209.65	15.91	0.60%	
ATX Index				3,450.26			
ASE Index	28	3,372	1,655.35	1,668.95	0.47	1.75%	56.78
OSEBX Index	4,694	27,379	86.39	101.20	30.95	0.55%	
INDEXCF Index	(749)	(21,271)	39.64	41.04	-2.70	1.31%	354.23
TOP40 Index	2,048	36,288	3,996.66	4,222.18	7.28	0.78%	(681.35)
SENSEX Index	4,321	43,256	371.48	408.59	12.31	0.81%	(316.96)
NKY Index	193	13,269	141.70	143.76	1.78	0.81%	(68.97)
HSI Index	654	29,992	2,913.59	2,977.16	3.64	0.60%	94.84
SHCOMP Index	1,740	(34,398)	343.81	326.42	8.81	0.57%	80.56
KOSPI Index	1,717	45,441	1.88	1.95	7.68	0.49%	(497.12)
AS51 Index	1,096	33,715	4,948.24	5,109.17	6.21	0.52%	(128.82)
STBCNZL Index	36,586	73,207	444.47	666.60	104.07	0.48%	(123.39)
EEM US Equity	(38)	4,383	42.92	42.55	-1.38	0.63%	(59.43)
IYR US Equity	263	10,308	69.89	71.67	6.75	0.38%	51.88
MDY US Equity	5,184	14,269	184.03	250.88	69.14	0.53%	(50.27)
JNK US Equity	54	10,259	41.31	41.53	5.50	0.10%	4.97
XLF US Equity	5,870	13,610	15.57	22.29	88.80	0.49%	43.80
XLU US Equity	926	10,859	39.38	42.74	12.89	0.66%	77.72
XLK US Equity	2,931	12,860	30.80	37.82	41.89	0.54%	16.72
XLI US Equity	6,699	16,147	38.20	54.05	88.88	0.47%	(16.89)
XLP US Equity	848	12,093	42.09	45.04	19.20	0.37%	101.35
XLY US Equity	1,400	6,257	53.67	65.68	38.64	0.58%	7.00
XLE US Equity	939	12,042	88.41	95.31	18.10	0.43%	(9.53)
XLB US Equity	4,574	15,233	37.75	49.08	65.54	0.46%	(4.03)
XLV US Equity	13,105	24,346	38.87	59.79	99.42	0.54%	100.49
SXXP Index	7,497	47,629	405.72	469.58	42.53	0.37%	86.31
SXAP Index	10,716	28,526	520.28	715.73	45.69	0.82%	150.84
SXKP Index	4,985	37,626	366.14	414.65	24.61	0.54%	129.72

SX6P Index	7,866	38,710	359.38	432.41	42.76	0.48%	318.11
SXEP Index	4,092	51,146	456.85	493.41	13.77	0.58%	(86.63)
SXIP Index	12,067	28,923	222.31	315.05	86.07	0.48%	135.56
SXNP Index	5,131	28,985	484.22	569.93	36.60	0.48%	80.22
SX3P Index	1,814	31,675	679.66	718.58	15.04	0.38%	175.89
SXDP Index	26,518	61,074	609.16	873.65	98.67	0.44%	(26.46)
SX4P Index	4,338	27,720	925.89	1,070.79	30.89	0.51%	118.83
SX8P Index	623	10,159	367.89	390.46	9.21	0.67%	88.77
SXOP Index	10,955	44,082	387.28	483.52	44.96	0.55%	(207.80)
SXQP Index	1,975	45,829	807.20	841.99	11.55	0.37%	266.60
SXRP Index	23	16,765	432.46	433.05	0.33	0.41%	7.73
SXMP Index	1,605	11,427	302.01	344.45	27.70	0.51%	33.23
SXTP Index	23,824	39,247	172.05	276.49	80.77	0.75%	226.38
SX7E Index	3,739	12,087	159.85	209.29	32.19	0.96%	38.25
SX5E Index	7,757	41,190	3,724.51	4,425.96	36.57	0.51%	114.19
SPGSCITR Index	53	(15,645)	5,016.75	4,999.62	0.92	0.37%	111.08
XAG Curncy	1,805	(15,640)	21.28	18.82	16.14	0.71%	200.13
CO1 Comdty	8	(9,568)	109.50	109.41	0.16	0.52%	48.76
CL1 Comdty	1,028	30,849	99.40	102.71	4.97	0.67%	(267.74)
NG1 Comdty	2,657	15,160	3.86	4.54	12.54	1.40%	(66.44)
XAU Comdty	781	(25,211)	87.78	85.06	6.61	0.47%	(193.95)
IBOXHY Index	3,794	53,418	220.12	235.75	142.08	0.05%	50.57
US_TSY CREDIT	660	100,443	765.33	770.36	6.66	0.10%	(49.85)
CA_TSY CREDIT	902	109,559	1,216.53	1,226.54	3.47	0.24%	(197.77)
MX_TSY CREDIT	1,245	87,928	221.30	224.43	4.45	0.32%	(289.11)
AU_TSY CREDIT	1,474	81,398	1,506.03	1,533.29	7.62	0.24%	127.75
JP_TSY CREDIT	(48)	(32,078)	817.28	818.51	-0.70	0.21%	71.45
MY_TSY CREDIT	488	103,107	170.18	170.98	2.32	0.20%	133.47
SG_TSY CREDIT	476	66,005	221.48	223.08	3.31	0.22%	(110.08)
AT_TSY CREDIT	4,133	81,569	358.40	376.56	21.11	0.24%	100.26
BE_TSY CREDIT	5,474	79,771	477.76	510.54	28.04	0.24%	78.55
FI_TSY CREDIT	3,656	85,645	349.64	364.57	19.69	0.22%	93.18
FR_TSY CREDIT	4,589	82,246	1,684.51	1,778.49	24.02	0.23%	32.24
DE_TSY CREDIT	3,088	84,524	1,247.55	1,293.14	16.00	0.23%	124.84
IE_TSY CREDIT	32,489	78,270	336.92	476.78	197.68	0.21%	375.28
IT_TSY CREDIT	8,882	54,986	1,616.07	1,877.11	58.42	0.28%	171.60
NL_TSY CREDIT	3,853	82,865	1,330.92	1,392.81	20.20	0.23%	97.86
ES_TSY CREDIT	11,200	50,187	392.28	479.83	88.01	0.25%	182.21
DK_TSY CREDIT	3,255	67,396	729.23	764.45	17.46	0.28%	170.47
NO_TSY CREDIT	(68)	50,762	347.94	347.47	-0.57	0.24%	(191.85)
PL_TSY CREDIT	1,854	35,151	429.04	451.67	23.64	0.22%	95.28
ZA_TSY CREDIT	(150)	4,831	86.40	83.80	-4.15	0.75%	(118.15)
SE_TSY CREDIT	257	(44,333)	464.03	461.34	1.93	0.30%	290.95
CH_TSY CREDIT	3,107	69,857	1,008.64	1,053.50	19.23	0.23%	158.25
GB_TSY CREDIT	2,365	89,647	1,507.67	1,547.45	12.94	0.20%	102.39