

Current Date:	6/5/2014	Change on Day:	1.34%
Total Return since 1/1/12:	91.06%	MSCI World Change on Day	0.46%
T12M Return:	44.43%	No of Positions (+MTM) on Day	305
T90 Day Return:	1.78%	No of Positions (-MTM) on Day	122
T30 Day Return:	2.71%	Current No. of Positions:	438
Current Long Exposure @ Cost:	5,825,151	Current Leverage (Gross Exposures):	3.28
Current Short Exposure @ Cost:	(448,111)		
Net Exposure:	5,377,040		
Starting Capital:	1,000,000		
Current NAV:	1,910,646		

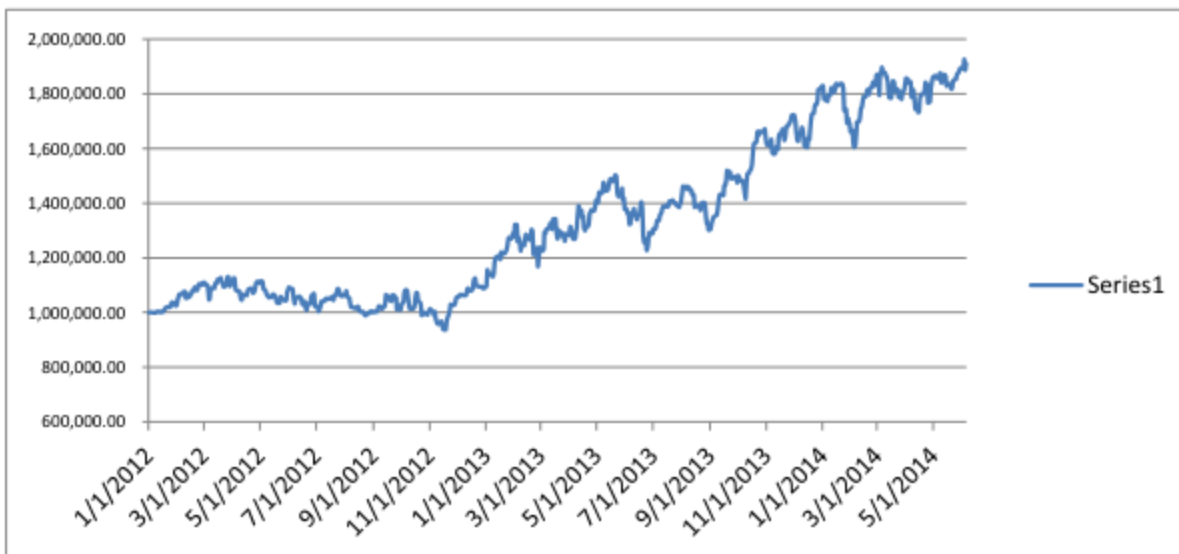
Key Metrics

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval	
Win Ratio:	40% - 50% historically	
T24M (+) NAV Days	53%	No. of Profitable Positions T12M
T24M Avg. Daily NAV (+) Change	1.00%	
T24M Avg. Daily NAV (-) Change	-0.91%	Avg. Realized Gain/Avg. Realized
Target Vol-Adj. Risk Listed Equities	50.00%	59.50%
Target Vol-Adj. Risk Global Macro	50.00%	3.22
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:	1.20
Sharpe Since 1/1/12:	1.30

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		20.45%	45 Positions		25.98%

IBM US Equity	(6,942)	0.11%	PSI20 Index	5,568	0.29%
TGT US Equity	(8,574)	0.14%	NVS US Equity	5,572	0.29%
CO1 Comdty	(9,568)	0.15%	AZN US Equity	5,589	0.29%
ZA_TSY CREDIT	(9,667)	0.15%	AZN LN Equity	5,796	0.30%
IBOV Index	(11,198)	0.18%	SENSEX Index	6,026	0.32%
SPGSCITR Index	(15,778)	0.25%	XLF US Equity	6,185	0.32%
INDEXCF Index	(15,953)	0.25%	JNJ US Equity	6,393	0.33%
XAG Curncy	(16,948)	0.27%	HON US Equity	6,583	0.34%
XAU Comdty	(26,763)	0.43%	UTX US Equity	6,641	0.35%
SHCOMP Index	(34,398)	0.55%	AEX Index	6,699	0.35%
SE_TSY CREDIT	(44,333)	0.71%	XLI US Equity	6,999	0.37%
JP_TSY CREDIT	(45,369)	0.72%	ROG VX Equity	7,081	0.37%
IE_TSY CREDIT	78,270	1.25%	NOVN VX Equity	7,118	0.37%
BE_TSY CREDIT	79,771	1.27%	ACA FP Equity	7,260	0.38%
AU_TSY CREDIT	81,398	1.30%	DAI GR Equity	7,449	0.39%
AT_TSY CREDIT	81,569	1.30%	FTSEMIB Index	7,449	0.39%
FR_TSY CREDIT	82,246	1.31%	SXXP Index	7,603	0.40%
NL_TSY CREDIT	82,865	1.32%	SX6P Index	7,864	0.41%
DE_TSY CREDIT	84,524	1.35%	SMI Index	7,879	0.41%
FI_TSY CREDIT	85,645	1.37%	MAERSKB DC Equity	7,980	0.42%
MX_TSY CREDIT	87,928	1.40%	SX5E Index	8,088	0.42%
GB_TSY CREDIT	89,647	1.43%	BEL20 Index	8,388	0.44%
US_TSY CREDIT	100,443	1.60%	PRU LN Equity	8,510	0.45%
MY_TSY CREDIT	103,107	1.64%	TMO US Equity	8,868	0.46%
			IT_TSY CREDIT	8,891	0.47%
			MDT US Equity	9,063	0.47%
			HEX Index	9,581	0.50%
			MMM US Equity	10,200	0.53%
			DAX Index	10,216	0.53%
			SXAP Index	11,015	0.58%
			ES_TSY CREDIT	11,269	0.59%
			IBEX Index	11,284	0.59%
			LUXXX Index	11,302	0.59%
			SXOP Index	12,045	0.63%
			KFX Index	12,057	0.63%
			TYC US Equity	12,154	0.64%
			SXIP Index	12,298	0.64%
			NDX Index	12,476	0.65%
			XLV US Equity	13,375	0.70%
			ISEQ Index	18,927	0.99%

NAV Impact of MTM by Category & Exposure	
Listed Equity Long	0.669%
Listed Equity Short	-0.006%
EquityCom Long	0.777%
EquityCom Short	-0.061%
G20 Rates Long	0.194%
G20 Rates Short	0.002%

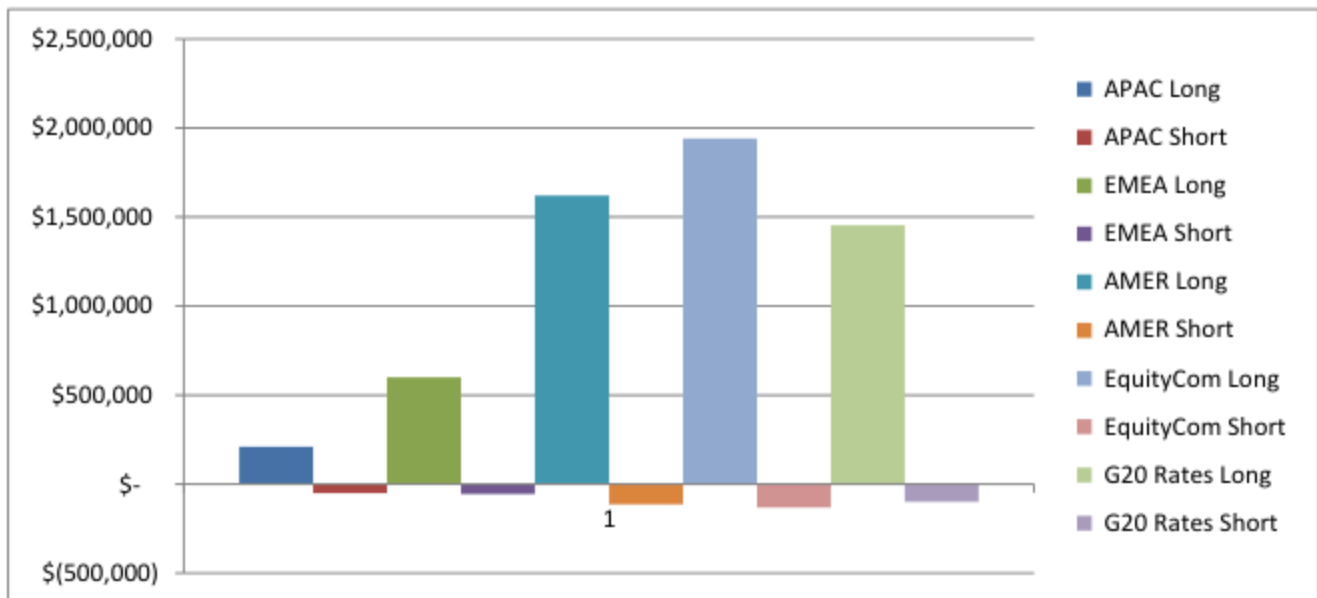
T12M Contribution (% of total Yr/Yr NAV Change by Category)	
Listed Equities	47.89%
EquityCom	45.17%
G20 Rates	6.98%

SPX Index	20,737	1.09%
SXTP Index	24,291	1.27%
SXDP Index	26,852	1.41%
IE_TSY CREDIT	32,589	1.71%
STBCNZL Index	36,084	1.89%

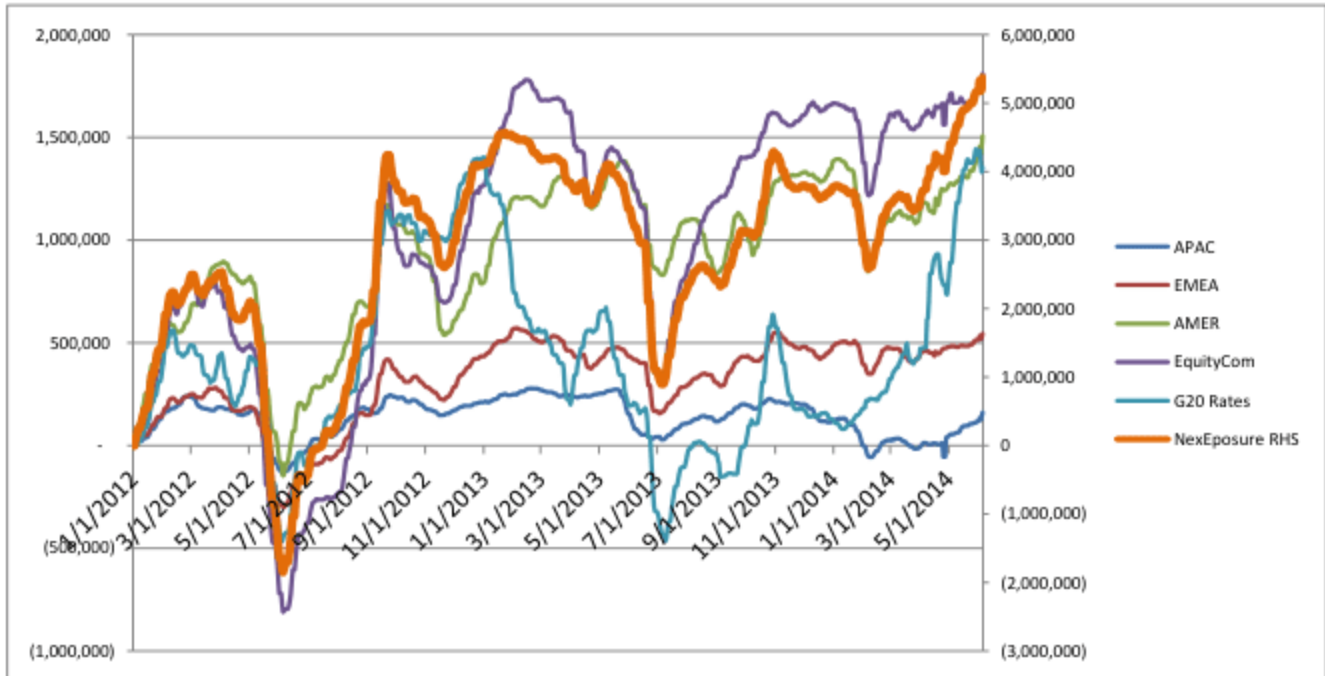
No. Names by Category

APAC Long	31
APAC Short	15
EMEA Long	73
EMEA Short	13
AMER Long	182
AMER Short	29
EquityCom Long	65
EquityCom Short	7
G20 Rates Long	20
G20 Rates Short	3
Total Long	371
Total Short	67

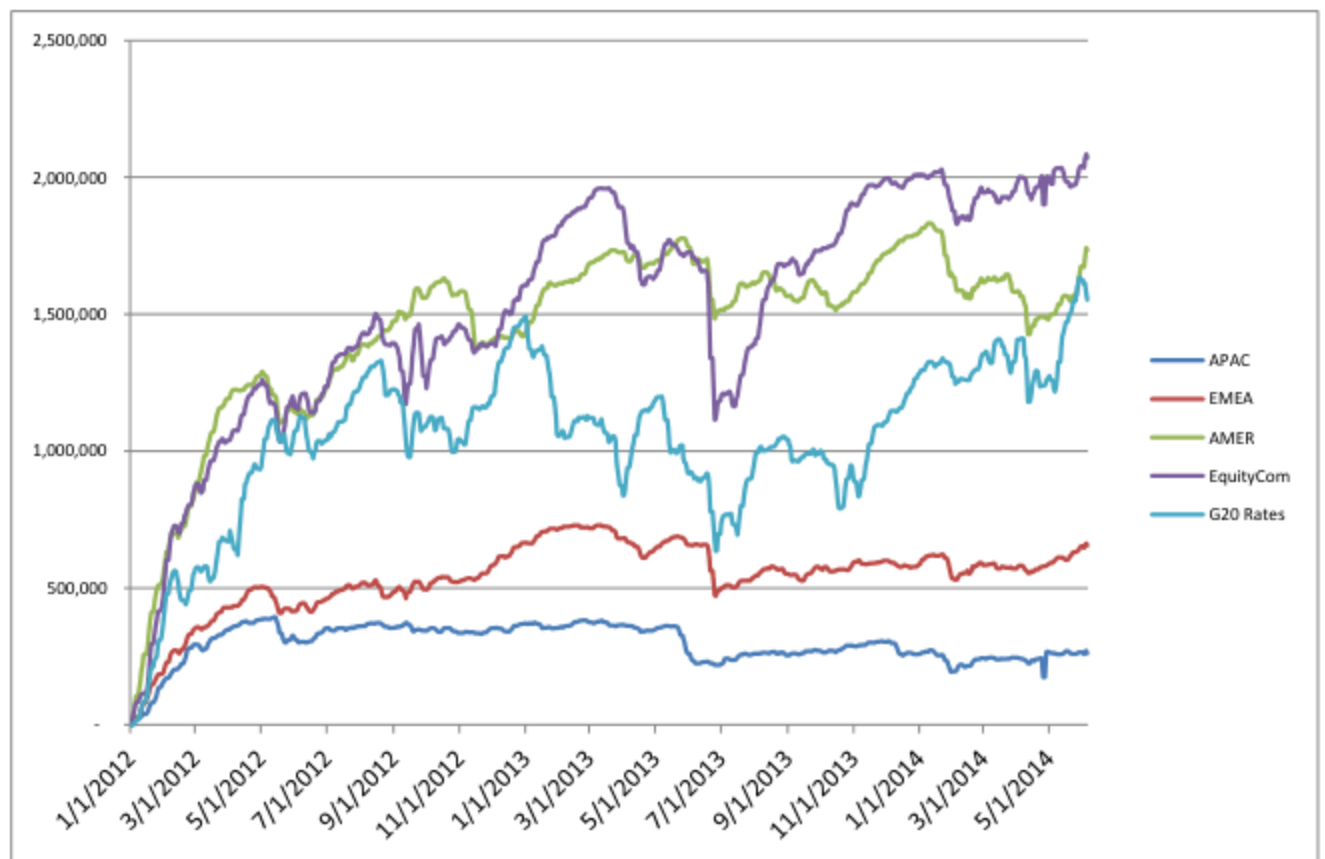
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



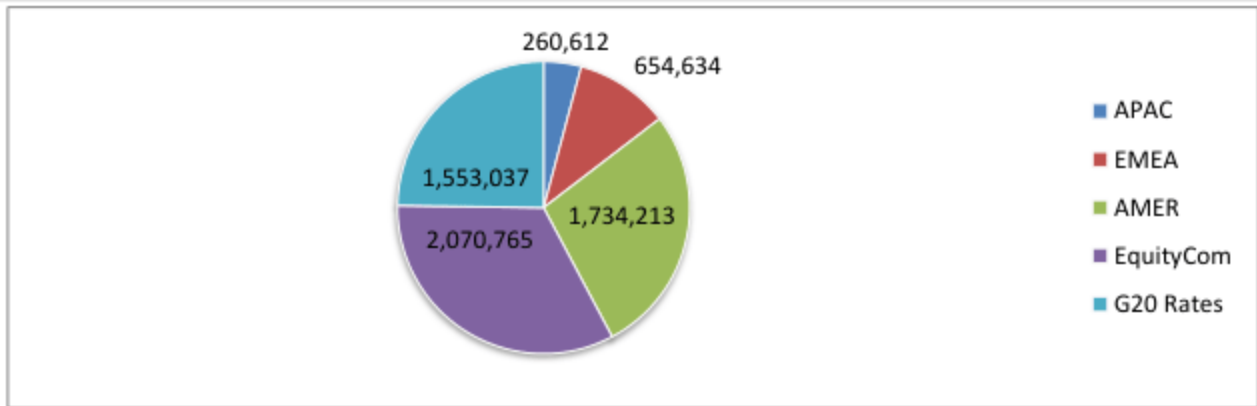
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodites, G20 Gov. Credit)



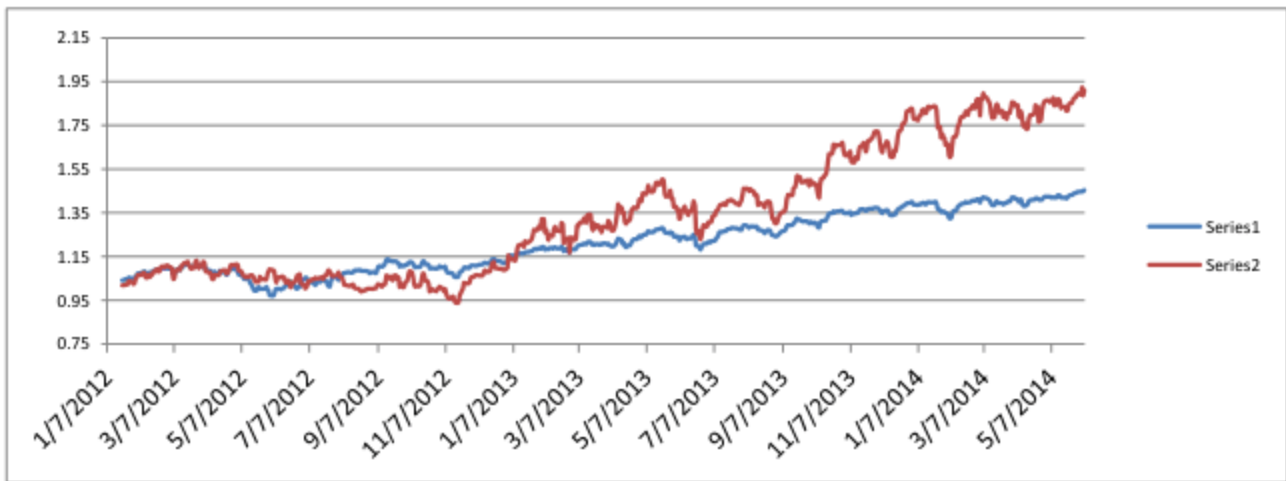
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodites, G20 Gov. Credit)



Current Gross Notional Risk by Category



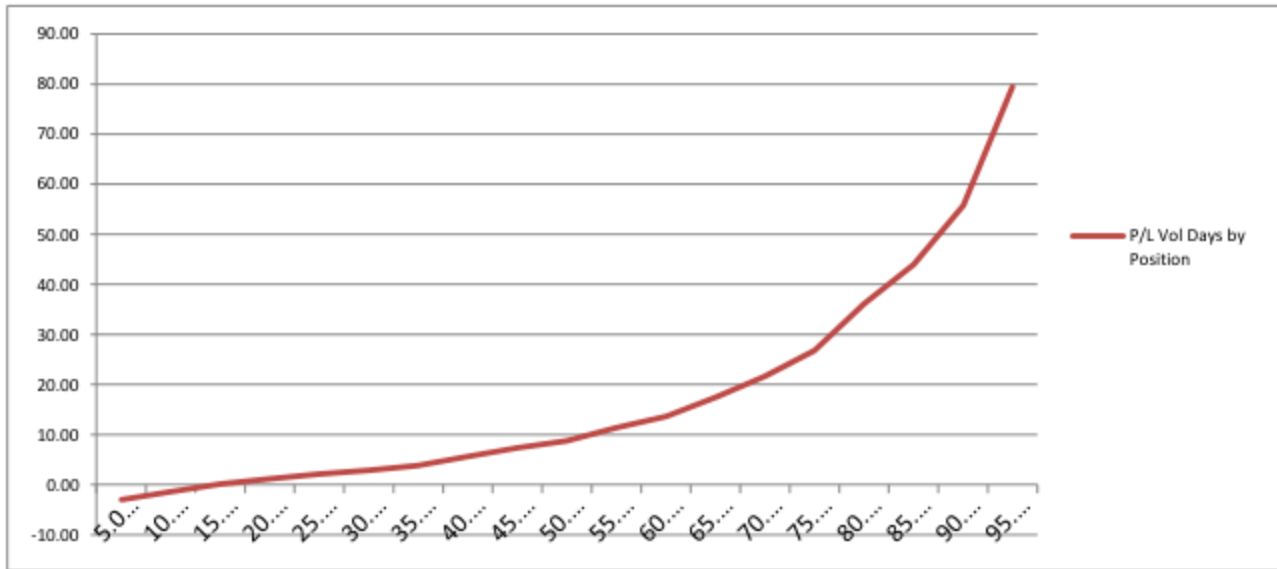
Performance Vs. MSCI World Index



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" (<7 Vol Days)	MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)
0.00%	-20.56	0.88%	45.21%
5.00%	-3.01		
10.00%	-1.39		
15.00%	0.15		
20.00%	1.19		
25.00%	2.12		
30.00%	2.91		
35.00%	3.86		
40.00%	5.66		
45.00%	7.36		
50.00%	8.76		
55.00%	11.38		
60.00%	13.66		
65.00%	17.47		
70.00%	21.66		
75.00%	26.78		
80.00%	36.12		
85.00%	44.00		
90.00%	55.72		
95.00%	79.50		
100.00%	199.73		

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	(12)	310	57.96	55.78	-4.02	0.97%	
005380 KS Equity	(73)	3,149	224.27	219.21	-2.40	0.96%	
005490 KS Equity	125	(3,177)	294.09	282.50	4.43	0.89%	
005930 KS Equity	118	4,464	1,399.47	1,436.60	2.75	0.97%	
012330 KS Equity	789	5,584	247.00	281.89	16.29	0.87%	
1 HK Equity	1,314	12,607	16.18	17.87	10.90	0.96%	(60.05)
1299 HK Equity	318	6,719	4.82	5.05	6.63	0.71%	(31.65)
13 HK Equity	948	6,181	11.80	13.61	15.47	0.99%	30.52
16 HK Equity				13.90			-
27 HK Equity	(39)	1,632	7.85	7.67	-1.34	1.77%	18.50
2914 JP Equity	1	4,760	34.07	34.08	0.03	0.87%	5.78
3382 JP Equity	187	2,925	38.87	41.35	7.42	0.86%	54.11
4063 JP Equity	42	4,400	59.83	60.39	1.16	0.81%	23.79
4502 JP Equity	125	4,914	44.83	45.97	3.44	0.74%	57.89
4689 JP Equity	266	3,532	4.58	4.92	4.02	1.87%	90.30
5 HK Equity	(118)	(4,127)	10.15	10.44	-4.55	0.63%	20.40
5108 JP Equity	23	4,359	35.90	36.09	0.55	0.97%	26.73
5401 JP Equity	(337)	(5,599)	2.81	2.98	-6.65	0.91%	(107.16)
6301 JP Equity	0	1,502	22.09	22.09	0.01	0.88%	3.73
6752 JP Equity				11.06			-
6902 JP Equity				47.38			-
6954 JP Equity	677	7,571	160.05	174.35	10.99	0.81%	74.83
7201 JP Equity	(35)	(750)	8.86	9.27	-4.96	0.94%	(8.61)
7203 JP Equity	(80)	(4,207)	56.09	57.16	-2.50	0.76%	(6.99)
7267 JP Equity	65	(4,675)	35.34	34.84	1.24	1.13%	(1.12)
762 HK Equity	18	(2,034)	1.48	1.47	0.49	1.87%	(55.14)
7751 JP Equity	35	5,733	32.67	32.87	1.06	0.58%	(4.50)
8031 JP Equity	(95)	(2,279)	14.69	15.30	-4.46	0.93%	41.04
8058 JP Equity	172	8,319	19.43	19.83	2.95	0.70%	19.79
8306 JP Equity	(124)	(3,668)	5.63	5.82	-3.40	0.99%	(5.21)
8316 JP Equity	(115)	(3,372)	39.96	41.32	-2.80	1.22%	-
8411 JP Equity				1.98			(4.25)
8604 JP Equity	(96)	(3,335)	6.47	6.66	-2.25	1.28%	15.84
8801 JP Equity	190	4,655	31.26	32.54	2.94	1.39%	
8802 JP Equity	35	(4,927)	24.35	24.17	0.52	1.36%	48.90
9020 JP Equity	(37)	(1,345)	75.21	77.28	-3.76	0.73%	0.18
941 HK Equity	130	(3,782)	10.19	9.84	3.71	0.93%	(5.77)
9432 JP Equity	984	9,492	54.98	60.68	12.53	0.83%	(23.61)
9433 JP Equity	266	6,343	56.96	59.35	4.12	1.02%	4.79
9437 JP Equity				16.88			-
9983 JP Equity	(112)	(2,292)	322.77	338.48	-4.58	1.06%	(18.82)

9984 JP Equity	107	3,443	73.98	76.27	2.42	1.28%	53.44
AAPL US Equity	1,669	8,681	541.78	645.93	23.44	0.82%	38.00
ABB US Equity				23.51			-
ABBN VX Equity	7	(1,965)	23.68	23.59	0.46	0.80%	(10.61)
ABBV US Equity	366	5,311	51.46	55.00	9.65	0.71%	65.31
ABEV US Equity	133	(5,039)	7.26	7.07	2.62	1.01%	(20.79)
ABEV3 BZ Equity	137	(4,300)	7.34	7.11	3.27	0.97%	(9.39)
ABI BB Equity	645	9,538	103.61	110.61	10.25	0.66%	44.81
ABT US Equity	141	7,169	39.29	40.06	3.75	0.52%	66.88
ABX CN Equity	572	(5,037)	18.17	16.11	11.27	1.01%	(57.94)
ABX US Equity	547	(4,849)	18.17	16.12	11.43	0.99%	(59.22)
ACA FP Equity	7,260	5,408	6.83	16.01	111.35	1.21%	317.06
ACE US Equity	714	11,217	97.97	104.21	18.04	0.35%	30.12
ACN US Equity	595	8,563	77.97	83.38	11.59	0.60%	60.76
ADP US Equity	144	6,767	76.95	78.60	3.85	0.55%	13.42
AFL US Equity	16	5,843	61.61	61.77	0.42	0.65%	(24.68)
AGN US Equity	4,772	9,909	111.35	164.97	39.88	1.21%	(101.23)
AI FP Equity	(451)	12,864	137.70	133.03	-4.74	0.74%	84.23
AIG US Equity	710	9,279	50.92	54.81	9.91	0.77%	(33.80)
AIR FP Equity	161	3,660	69.52	72.58	4.32	1.02%	66.32
ALV GR Equity	(9)	7,052	169.21	169.00	-0.20	0.61%	29.82
ALVG IX Equity	13	5,730	168.62	168.99	0.37	0.60%	24.92
AMGN US Equity	121	5,813	115.77	118.18	3.02	0.69%	(30.46)
AMT US Equity	1,897	12,212	77.36	89.38	27.06	0.57%	98.70
AMZN US Equity	(131)	(2,898)	306.51	320.38	-2.84	1.59%	(117.61)
ANZ AU Equity	513	12,947	29.78	30.95	5.85	0.68%	(37.29)
APA US Equity	344	8,740	89.57	93.09	6.22	0.63%	56.33
APC US Equity	114	5,575	99.54	101.57	2.70	0.76%	(17.03)
AXP US Equity	3,047	11,180	72.72	92.54	43.71	0.62%	124.66
AZN LN Equity	5,796	12,676	49.80	72.57	23.39	1.96%	(91.13)
AZN SS Equity	5,168	12,119	50.82	72.49	21.01	2.03%	(145.31)
AZN US Equity	5,589	12,812	50.30	72.24	23.19	1.88%	(132.94)
BA US Equity	565	10,148	129.56	136.77	8.55	0.65%	134.66
BAC US Equity	29	3,742	15.25	15.37	0.84	0.93%	37.47
BARC LN Equity	(78)	5,219	4.11	4.05	-1.15	1.29%	6.87
BAS GR Equity	1,444	8,075	98.72	116.37	30.13	0.59%	55.16
BATS LN Equity	785	8,182	54.39	59.60	12.58	0.76%	(24.89)
BAX US Equity	7	4,842	73.52	73.62	0.29	0.49%	47.39
BAYN GR Equity	478	10,263	137.07	143.46	7.24	0.64%	(10.02)
BBAS3 BZ Equity	(2)	(2,360)	10.26	10.27	-0.06	1.44%	(42.32)
BBD US Equity	(319)	5,475	14.57	13.77	-5.05	1.15%	45.62
BBDC4 BZ Equity	(322)	5,427	14.59	13.77	-5.23	1.13%	32.61
BBL US Equity	67	(4,248)	64.02	63.01	1.83	0.86%	(7.04)
BBVA SM Equity	1,708	6,261	10.26	13.06	38.17	0.71%	194.49
BCE CN Equity	336	10,241	45.03	46.51	8.22	0.40%	2.84
BCS US Equity	(104)	5,457	16.46	16.15	-1.56	1.21%	(21.00)
BEN US Equity	170	4,282	53.70	55.84	4.21	0.94%	25.57

BG/ LN Equity	(406)	(3,788)	18.76	20.78	-9.60	1.12%	(45.30)
BHP AU Equity	(197)	9,507	34.47	33.77	-2.16	0.96%	63.95
BHP US Equity	(51)	7,278	67.99	67.52	-0.77	0.91%	21.82
BIIB US Equity	318	1,066	245.93	319.30	24.19	1.23%	2.22
BIL SJ Equity	159	(4,833)	32.51	31.44	4.90	0.67%	24.89
BK US Equity	517	8,609	32.86	34.84	7.92	0.76%	43.85
BLK US Equity	125	3,931	299.70	309.25	5.80	0.55%	(2.38)
BLT LN Equity	111	(4,374)	32.33	31.51	3.12	0.81%	3.44
BMO CN Equity	684	14,492	66.99	70.15	11.92	0.40%	(7.91)
BMW GR Equity	1,401	5,212	99.22	125.89	35.93	0.75%	104.93
BMJ US Equity	(28)	555	49.39	47.03	-4.79	1.05%	(6.75)
BN FP Equity	2	2,823	74.51	74.55	0.08	0.72%	19.12
BNP FP Equity	82	(4,695)	71.94	70.68	1.94	0.90%	(65.66)
BNS CN Equity	1,154	13,275	59.11	64.25	19.76	0.44%	10.70
BP/ LN Equity	767	11,064	7.83	8.37	13.15	0.53%	35.28
BRK/B US Equity	865	15,201	120.96	127.84	14.30	0.40%	78.31
BSBR US Equity	65	3,680	6.71	6.83	1.57	1.13%	56.63
BUD US Equity	582	9,379	103.84	110.29	9.56	0.65%	2.75
BX US Equity	125	2,814	31.12	32.50	3.19	1.40%	71.35
C US Equity	85	3,768	47.33	48.40	3.63	0.62%	36.32
CA FP Equity	262	3,932	34.37	36.66	7.77	0.86%	107.95
CAT US Equity	2,592	14,645	90.43	106.44	25.65	0.69%	296.08
CBA AU Equity	1,393	17,559	69.92	75.47	16.16	0.49%	12.67
CBS US Equity	12	4,156	60.01	60.18	0.29	0.97%	26.39
CCL US Equity	677	6,257	36.20	40.12	14.35	0.75%	(3.13)
CELG US Equity	337	4,560	149.74	160.80	7.59	0.97%	91.01
CFR VX Equity	471	9,275	98.59	103.60	7.39	0.69%	(19.16)
CL US Equity	2,893	22,469	60.24	67.99	27.08	0.48%	185.79
CM CN Equity	562	12,827	84.55	88.25	9.11	0.48%	11.66
CMCSA US Equity	265	7,922	50.83	52.53	6.40	0.52%	45.73
CMCSK US Equity	5,300	12,610	36.71	52.14	84.76	0.50%	66.16
CNI US Equity	2,334	13,822	51.91	60.68	41.73	0.40%	25.20
CNQ CN Equity	1,419	10,769	36.73	41.57	15.37	0.86%	42.57
CNR CN Equity	2,273	13,771	52.04	60.63	43.05	0.38%	20.08
COF US Equity	1,124	8,423	70.22	79.59	20.86	0.64%	71.86
COP US Equity	393	9,807	76.84	79.92	7.58	0.53%	16.91
COST US Equity	288	9,550	114.02	117.45	4.96	0.61%	117.64
COV LN Equity				#N/A N/A			
COV US Equity	1,022	7,300	64.32	73.32	22.06	0.63%	12.49
CRM US Equity	(26)	998	52.71	51.38	-1.30	1.99%	5.93
CS FP Equity	81	4,786	24.65	25.07	1.82	0.93%	125.11
CSCO US Equity	11	6,415	24.58	24.62	0.23	0.75%	29.92
CSX US Equity	1,644	9,870	25.43	29.66	26.79	0.62%	195.54
CVE CN Equity				29.67			-
CVS US Equity	2,684	12,539	64.62	78.45	37.78	0.57%	86.72
CVX US Equity	3	(4,572)	123.45	123.37	0.12	0.50%	(35.84)
D US Equity	2,049	13,256	60.80	70.19	24.22	0.64%	73.52

DAI GR Equity	7,449	13,908	62.20	95.52	63.76	0.84%	334.83
DBK GR Equity	561	(5,592)	41.95	37.75	9.74	1.03%	401.66
DD US Equity	3,344	13,534	55.43	69.12	50.08	0.49%	(26.77)
DDAIF US Equity	4,314	8,377	63.20	95.75	56.69	0.91%	206.37
DE US Equity	514	10,094	86.88	91.31	10.47	0.49%	49.34
DELL US Equity				#N/A	N/A		
DG FP Equity	4,589	10,090	51.66	75.15	90.55	0.50%	180.51
DGE LN Equity	85	2,332	30.86	31.99	5.89	0.62%	(1.72)
DHR US Equity	402	8,786	75.80	79.27	7.30	0.63%	102.51
DIS US Equity	2,406	11,729	70.28	84.69	31.87	0.64%	113.76
DISCA US Equity	(378)	(6,841)	75.84	80.03	-5.18	1.07%	(133.92)
DNB NO Equity	631	7,379	17.75	19.26	11.89	0.72%	94.41
DOW US Equity	3,065	7,396	37.11	52.49	50.10	0.83%	11.93
DPW GR Equity	175	660	29.41	37.22	30.29	0.88%	8.95
DTE GR Equity	956	7,575	15.16	17.07	13.24	0.95%	120.63
DTV US Equity	3,541	10,622	61.97	82.63	31.30	1.06%	23.68
DUK US Equity	(83)	(6,884)	70.75	71.60	-2.41	0.50%	(79.85)
DVN US Equity	2,027	12,433	64.30	74.78	21.71	0.75%	(9.95)
EBAY US Equity	15	(3,131)	50.61	50.37	0.52	0.92%	(0.68)
ECL US Equity	384	10,890	105.79	109.52	9.43	0.37%	(15.65)
EDF FP Equity	4,485	9,189	23.45	34.89	44.56	1.10%	98.61
EMC US Equity	458	10,986	25.35	26.41	8.61	0.48%	7.07
EMR US Equity	70	8,739	66.80	67.33	1.37	0.58%	69.80
ENB CN Equity	423	12,532	45.66	47.20	7.25	0.47%	(30.31)
ENEL IM Equity	2,561	8,902	4.48	5.77	29.70	0.97%	218.13
ENI IM Equity	670	11,929	24.33	25.70	7.67	0.73%	125.73
EOAN GR Equity	164	4,560	18.88	19.56	3.86	0.93%	22.35
EOG US Equity	2,767	5,841	72.84	107.35	41.53	1.14%	86.69
EPD US Equity	2,444	13,689	64.08	75.52	33.27	0.54%	(5.51)
ERICB SS Equity	(118)	7,934	12.51	12.32	-2.40	0.62%	(22.83)
ESRX US Equity	12	5,382	70.60	70.75	0.27	0.79%	33.90
ETN US Equity	88	5,260	72.48	73.70	2.74	0.61%	19.10
F US Equity	6	3,188	16.68	16.71	0.25	0.74%	(2.94)
FB US Equity	1,165	2,630	44.06	63.58	26.16	1.69%	28.55
FCX US Equity	214	6,027	33.55	34.74	4.10	0.86%	50.93
FDX US Equity	412	5,760	133.48	143.03	12.62	0.57%	2.12
FOX US Equity	398	6,139	32.72	34.84	7.04	0.92%	65.37
FOXA US Equity	361	5,663	33.68	35.83	6.82	0.94%	57.08
FP FP Equity	1,654	14,528	62.63	69.76	16.35	0.70%	170.44
G IM Equity	118	5,340	22.35	22.85	2.83	0.78%	66.33
GE US Equity	2,556	13,140	22.32	26.66	49.47	0.39%	30.85
GILD US Equity	297	4,745	78.09	82.99	6.41	0.98%	(0.10)
GIS US Equity	2,258	25,052	50.85	55.43	22.56	0.40%	38.38
GLE FP Equity				58.86			-
GLEN LN Equity	(130)	(2,955)	5.22	5.45	-6.05	0.73%	(8.10)
GLW US Equity	3,749	12,136	16.41	21.48	50.57	0.61%	71.08
GM US Equity	291	5,588	34.67	36.47	5.98	0.87%	17.36

GOOG US Equity	(37)	4,908	555.18	551.00	-0.70	1.08%	58.47
GS US Equity	60	4,854	160.66	162.65	1.41	0.88%	16.36
GSK LN Equity	77	5,707	26.22	26.57	2.29	0.59%	23.23
GSZ FP Equity	1,351	11,763	25.40	28.32	14.00	0.82%	171.72
HAL US Equity	2,134	7,468	51.19	65.82	38.79	0.74%	73.76
HD US Equity	615	12,190	76.64	80.50	8.04	0.63%	(19.30)
HMB SS Equity	(8)	7,694	42.69	42.65	-0.16	0.62%	(15.79)
HON US Equity	6,583	11,930	61.10	94.81	93.86	0.59%	232.35
HPQ US Equity	2,432	7,791	25.76	33.81	33.46	0.93%	18.75
HSBA LN Equity	83	8,008	10.34	10.44	1.74	0.60%	0.77
IBE SM Equity	2,287	7,531	5.56	7.25	57.40	0.53%	98.76
IBM US Equity	104	(6,942)	188.29	185.48	2.38	0.63%	(33.17)
IMT LN Equity	2,842	13,953	37.12	44.68	31.92	0.64%	(75.33)
INTC US Equity	1,688	12,982	24.39	27.56	23.11	0.56%	(52.30)
ISP IM Equity	4,382	5,699	1.93	3.41	62.27	1.23%	299.55
ITUB US Equity	(739)	5,715	15.61	13.83	-10.62	1.22%	(443.32)
ITUB4 BZ Equity	(549)	4,601	15.56	13.90	-9.87	1.21%	(356.22)
ITW US Equity	4,044	14,011	67.84	87.41	65.60	0.44%	69.06
ITX SM Equity	44	(3,652)	146.45	144.68	2.14	0.56%	(34.66)
JCI US Equity	93	4,214	48.47	49.54	2.19	1.00%	49.65
JNJ US Equity	6,393	19,276	77.38	103.04	89.26	0.37%	134.75
JPM US Equity	81	5,790	55.51	56.28	2.05	0.68%	74.01
KMB US Equity	318	10,674	107.77	110.99	7.86	0.38%	(7.57)
KMI US Equity	(70)	(3,388)	33.81	34.50	-3.00	0.69%	(39.39)
KO US Equity	(8)	(1,333)	40.65	40.90	-1.92	0.32%	(3.57)
LBTYA US Equity	115	5,724	43.92	44.81	2.16	0.93%	67.50
LBTYK US Equity	167	7,489	41.91	42.84	2.90	0.77%	33.81
LIN GR Equity	571	10,686	200.99	211.73	7.46	0.72%	33.80
LLOY LN Equity	254	1,914	1.16	1.32	13.47	0.99%	28.81
LLY US Equity	42	4,953	59.03	59.53	1.46	0.58%	27.68
LMT US Equity	716	2,016	122.48	165.96	78.29	0.45%	32.75
LNKD US Equity	393	(2,461)	183.83	154.49	7.28	2.19%	36.76
LOW US Equity	55	4,313	46.77	47.37	1.31	0.98%	16.19
LVS US Equity	(36)	3,105	76.20	75.33	-0.86	1.35%	(18.93)
LYB US Equity	1,544	2,297	59.29	99.14	121.41	0.55%	(38.81)
MA US Equity	129	3,998	74.30	76.71	3.45	0.94%	23.94
MAERSKB DC Equity	7,980	14,377		#N/A N/A	62.23	0.89%	
MC FP Equity	369	6,787	187.84	198.05	10.44	0.52%	28.54
MCD US Equity	161	9,603	100.64	102.32	3.65	0.46%	11.72
MCK US Equity	323	2,181	164.92	189.32	18.53	0.80%	(5.81)
MDLZ US Equity	4,534	13,763	28.74	38.21	51.47	0.64%	85.97
MDT US Equity	9,063	20,811	43.22	62.05	60.52	0.72%	(455.32)
MET US Equity	1,724	7,556	44.37	54.49	19.56	1.17%	(20.88)
MFC CN Equity	1,353	2,561	12.38	18.91	64.70	0.82%	12.39
MHS US Equity				#N/A N/A			
MMM US Equity	10,200	21,331	96.89	143.23	117.66	0.41%	163.44
MO US Equity	1,428	13,034	37.23	41.31	22.41	0.49%	35.83

MON US Equity	1,771	11,917	106.02	121.77	24.45	0.61%	54.92
MOS US Equity				48.73			-
MRK US Equity	1,876	12,269	50.46	58.17	19.91	0.77%	79.50
MS US Equity	80	2,280	30.40	31.47	3.15	1.12%	34.63
MSFT US Equity	1,291	8,724	35.67	40.94	20.54	0.72%	192.82
MUV2 GR Equity	676	6,116	197.70	219.54	14.67	0.75%	20.84
NAB AU Equity	(231)	13,313	31.51	30.97	-2.46	0.71%	(8.99)
NCM AU Equity				9.02			-
NEE US Equity	5,080	15,275	73.39	97.79	56.26	0.59%	143.92
NEM US Equity	533	(2,652)	28.72	22.95	16.83	1.19%	(9.03)
NESN VX Equity	1,224	11,809	70.94	78.30	21.99	0.47%	(1.51)
NG/ LN Equity	2,227	13,478	12.00	13.99	23.44	0.70%	33.99
NKE US Equity	317	5,145	71.37	75.77	8.33	0.74%	(22.31)
NOK US Equity	4,567	4,498	3.96	7.99	83.36	1.22%	160.65
NOV US Equity	(175)	8,643	77.98	76.43	-1.84	1.10%	38.96
NOVN VX Equity	7,118	21,137	66.38	88.73	69.83	0.48%	31.62
NOVOB DC Equity	598	9,444		#N/A N/A	7.51	0.84%	
NSC US Equity	2,373	10,615	81.93	100.25	38.27	0.58%	146.63
NVS US Equity	5,572	17,813	67.43	88.53	86.33	0.36%	17.40
OGXP3 BZ Equity	4,029	(4,107)	4.39	0.08	34.23	2.87%	493.07
OR FP Equity	407	8,826	167.38	175.09	7.81	0.59%	51.29
ORA FP Equity	1,768	8,559	13.80	16.65	18.07	1.14%	276.44
ORCL US Equity	2,000	8,963	34.40	42.08	47.38	0.47%	109.28
OXY US Equity	427	9,397	96.04	100.40	8.25	0.55%	40.80
PBR US Equity	93	(2,059)	14.43	13.78	2.87	1.58%	(2.57)
PBR/A US Equity	110	(2,072)	15.40	14.58	3.25	1.63%	(2.22)
PCLN US Equity	337	5,110	1,174.29	1,251.74	4.92	1.34%	(5.02)
PCP US Equity	361	5,302	250.92	268.00	7.37	0.92%	128.86
PEP US Equity	629	12,677	83.59	87.74	11.83	0.42%	39.87
PETR3 BZ Equity	154	(2,348)	7.36	6.87	4.15	1.58%	8.92
PETR4 BZ Equity	155	(2,200)	7.83	7.28	4.31	1.64%	3.29
PFE US Equity	(1)	4,821	29.65	29.64	-0.04	0.75%	3.01
PG US Equity	120	11,013	79.25	80.12	2.73	0.40%	36.70
PHIA NA Equity				31.87			-
PM US Equity	120	9,885	86.84	87.90	3.26	0.37%	(8.18)
PNC US Equity	1,143	9,400	76.94	86.29	17.96	0.68%	82.00
POT CN Equity	(113)	6,886	36.03	35.45	-2.54	0.65%	(27.38)
POT US Equity	(193)	7,998	36.31	35.45	-4.10	0.59%	(39.38)
PRU LN Equity	8,510	10,521	12.76	23.09	126.55	0.64%	112.78
PSA US Equity	983	13,406	162.12	174.01	13.58	0.54%	196.47
PSX US Equity	1,792	6,569	65.88	83.85	36.25	0.75%	(14.67)
PX US Equity	2,826	16,725	113.93	133.17	44.98	0.38%	43.12
QCOM US Equity	2,407	12,615	66.89	79.65	44.35	0.43%	(36.78)
QQQ US Equity	2,791	11,448	73.93	91.95	45.64	0.53%	93.93
RAI US Equity	1,360	10,977	53.42	60.04	15.11	0.82%	157.74
RDS/A US Equity	595	11,546	75.02	78.89	8.81	0.58%	67.96
RDS/B US Equity	499	11,427	78.85	82.29	5.48	0.80%	36.60

RDSA LN Equity	692	9,744	36.73	39.35	11.85	0.60%	9.77
RDSA NA Equity	494	11,195	37.76	39.42	7.39	0.60%	47.24
RDSB LN Equity	538	10,889	39.07	41.00	6.69	0.74%	(0.75)
REGN US Equity	159	6,240	302.78	310.51	1.84	1.38%	(12.71)
RIO AU Equity	(40)	1,747	56.93	55.65	-1.93	1.20%	17.07
RIO LN Equity	(73)	2,754	54.08	52.69	-2.89	0.92%	11.86
RIO US Equity	(68)	3,158	54.02	52.88	-1.92	1.12%	22.90
ROG VX Equity	7,081	17,035	212.78	301.24	77.28	0.54%	150.19
RY CN Equity	366	11,337	66.05	68.18	7.59	0.43%	(17.89)
SAB LN Equity	1,227	11,420	49.47	54.79	14.32	0.75%	61.49
SAN FP Equity	(64)	(3,397)	105.52	107.50	-3.06	0.62%	(25.87)
SAN SM Equity	1,855	9,661	8.70	10.37	31.83	0.60%	172.38
SAN US Equity	1,479	7,980	8.73	10.35	24.63	0.75%	161.07
SAP GR Equity	(12)	4,564	75.84	75.64	-0.36	0.75%	8.97
SAP US Equity	(4)	1,871	75.63	75.48	-0.24	0.81%	0.25
SBUX US Equity	205	10,127	73.24	74.72	3.06	0.66%	47.27
SGO FP Equity	2,529	8,054	44.36	58.29	47.98	0.65%	212.87
SI US Equity				#N/A	N/A		
SIE GR Equity	897	5,345	114.81	134.09	21.26	0.79%	67.42
SLB US Equity	2,024	9,906	86.15	103.75	41.08	0.50%	28.64
SMSN LI Equity	179	7,952	697.29	713.02	2.43	0.93%	(4.30)
SO US Equity	(14)	11,861	44.11	44.06	-0.20	0.60%	115.42
SPG US Equity	(18)	12,778	168.98	168.74	-0.26	0.53%	183.84
SREN VX Equity				88.50			-
STAN LN Equity	(17)	2,014	22.52	22.32	-1.40	0.62%	(5.84)
STL NO Equity	1,706	11,476	26.77	30.75	17.45	0.85%	232.94
STT US Equity	101	3,883	64.77	66.45	2.79	0.93%	21.88
SU CN Equity	550	11,105	36.96	38.79	6.74	0.73%	15.19
SU FP Equity	873	8,613	86.36	95.12	12.13	0.84%	144.58
SU US Equity	526	10,267	36.90	38.79	6.94	0.74%	(5.12)
SWEDA SS Equity	134	4,735	25.97	26.70	4.28	0.66%	(4.03)
SYNN VX Equity	(344)	(4,132)	359.52	389.48	-20.56	0.41%	(16.86)
T US Equity	49	(4,595)	35.35	34.98	2.05	0.52%	4.89
TD CN Equity	1,027	12,877	46.28	49.98	16.40	0.49%	42.00
TEF SM Equity	317	7,580	16.07	16.74	5.67	0.74%	104.36
TEF US Equity	299	6,344	15.95	16.70	5.62	0.84%	88.13
TGT US Equity	819	(8,574)	63.57	57.50	11.00	0.87%	(71.92)
TJX US Equity	(78)	(3,039)	54.42	55.81	-2.73	0.94%	(40.78)
TLS AU Equity	815	13,319	4.66	4.94	12.74	0.48%	18.89
TLSN SS Equity	(263)	(5,268)	7.02	7.37	-9.13	0.55%	(23.06)
TM US Equity	38	(5,774)	115.16	114.41	1.10	0.60%	(12.60)
TMO US Equity	8,868	10,218	63.59	118.78	123.96	0.70%	141.26
TOT US Equity	1,118	7,801	61.19	69.96	18.89	0.76%	141.69
TRP CN Equity	15	(2,710)	46.22	45.97	1.26	0.43%	(5.15)
TRV US Equity	1,180	12,867	86.72	94.67	18.66	0.49%	38.22
TSCO LN Equity	780	(6,286)	5.60	4.90	13.45	0.92%	78.01
TWC US Equity	971	5,234	120.22	142.52	35.30	0.53%	28.52

TWX US Equity	477	9,814	67.77	71.06	6.35	0.77%	92.45
TXN US Equity	4,300	12,205	34.93	47.23	42.51	0.83%	130.95
TYC US Equity	12,154	24,080	29.17	43.89	65.26	0.77%	209.00
UBS US Equity	26	2,373	19.76	19.98	1.75	0.63%	8.09
UBSN VX Equity	28	2,230	19.78	20.03	1.80	0.69%	10.82
UCG IM Equity	3,360	5,500	5.62	9.06	45.46	1.34%	328.02
ULVR LN Equity	313	6,329	42.99	45.11	9.13	0.54%	4.52
UNA NA Equity	278	8,550	42.33	43.70	5.68	0.57%	43.77
UNH US Equity	2,503	10,423	64.56	80.07	41.68	0.58%	(28.49)
UNP US Equity	2,572	13,724	168.62	200.22	34.48	0.54%	205.88
UPS US Equity	4,377	14,806	79.87	103.48	49.24	0.60%	105.14
USB US Equity	3,164	14,625	34.87	42.42	53.34	0.41%	45.87
UTX US Equity	6,641	15,190	82.05	117.92	71.16	0.61%	152.06
V US Equity	286	7,840	204.38	211.85	4.81	0.76%	52.63
VALE US Equity	378	(2,664)	14.92	12.80	10.97	1.29%	(26.32)
VALE3 BZ Equity	444	(2,939)	15.07	12.79	10.75	1.41%	(27.74)
VIAB US Equity	4,119	9,746	61.33	87.25	65.75	0.64%	39.13
VIV FP Equity				26.36			-
VMW US Equity	396	4,785	89.16	96.54	7.34	1.13%	0.98
VOD LN Equity	401	(3,948)	3.82	3.43	11.82	0.86%	0.51
VOD US Equity	372	(3,669)	38.18	34.31	11.50	0.88%	(7.74)
VOW3 GR Equity	61	3,208	259.69	264.62	3.32	0.57%	31.10
VRX CN Equity	457	2,771	109.70	127.81	13.37	1.23%	(27.73)
VRX US Equity	699	1,880	93.20	127.85	31.65	1.17%	(25.20)
VTI US Equity	801	5,134	86.91	100.47	37.03	0.42%	39.85
VWO US Equity	41	3,794	42.42	42.87	1.69	0.64%	40.65
VZ US Equity	(28)	5,633	49.55	49.30	-0.91	0.55%	15.06
WBC AU Equity	388	11,844	30.87	31.88	4.93	0.66%	22.10
WES AU Equity	154	13,490	39.08	39.53	1.65	0.69%	(47.43)
WFC US Equity	3,862	12,761	39.49	51.44	57.72	0.52%	143.22
WLP US Equity	4,688	10,741	75.13	107.91	57.59	0.76%	(88.47)
WMT US Equity	114	9,262	76.31	77.25	2.52	0.49%	21.29
WOW AU Equity	(57)	4,724	34.83	34.41	-1.70	0.71%	(4.76)
XOM US Equity	1,425	16,573	92.53	100.49	22.62	0.38%	60.28
XTA LN Equity				#N/A N/A			
YHOO US Equity	12	2,439	34.57	34.74	0.45	1.09%	3.95
YUM US Equity	527	8,536	74.44	79.04	11.35	0.54%	59.80
ZURN VX Equity	86	8,429	294.36	297.35	2.86	0.36%	27.63

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	20,737	62,272	1,455.70	1,940.46	82.71	0.40%	541.66
NDX Index	12,476	37,348	2,831.19	3,776.95	57.82	0.58%	443.94
RTY Index	502	10,580	1,101.66	1,153.94	5.56	0.85%	222.61

SPTSX Index	1,573	41,166	13,034.03	13,532.21	11.96	0.32%	25.42
MEXBOL Index	31	10,158	3,263.18	3,273.26	0.49	0.63%	102.65
IBOV Index	321	(11,198)	23,409.59	22,738.17	2.81	1.02%	(12.34)
MERVAL Index	1,225	20,801	910.80	964.45	4.92	1.20%	351.00
UKX Index	4,474	45,737	10,427.28	11,447.34	26.79	0.37%	138.96
DAX Index	10,216	37,388	10,654.66	13,565.86	55.48	0.49%	203.14
CAC Index	2,114	28,516	5,774.93	6,203.10	17.21	0.43%	390.78
IBEX Index	11,284	42,372	11,712.90	14,832.15	42.67	0.62%	718.27
SMI Index	7,879	52,325	8,415.08	9,682.18	54.19	0.28%	118.56
FTSEMIB Index	7,449	25,266	23,118.94	29,934.68	26.72	1.10%	567.49
PSI20 Index	5,568	24,476	8,041.34	9,870.53	25.60	0.89%	371.45
ISEQ Index	18,927	32,079	4,246.25	6,751.62	78.93	0.75%	265.18
ICEXI Index	1,196	14,393	6.89	7.46	15.42	0.54%	(22.38)
AEX Index	6,699	46,670	490.09	560.44	32.89	0.44%	493.82
BEL20 Index	8,388	47,922	3,658.46	4,298.85	47.97	0.36%	288.96
LUXXX Index	11,302	41,632	1,672.08	2,126.02	39.27	0.69%	46.25
KFX Index	12,057	40,494		#N/A N/A	54.77	0.54%	
HEX Index	9,581	43,030	8,590.01	10,502.66	42.40	0.53%	395.34
OMX Index	2,075	24,553	192.37	208.63	18.21	0.46%	(187.45)
ATX Index	123	15,629	3,440.68	3,467.86	1.14	0.70%	217.00
ASE Index	385	8,511	1,677.74	1,753.68	2.61	1.73%	267.82
OSEBX Index	5,228	28,238	86.80	102.87	32.86	0.56%	455.53
INDEXCF Index	(1,108)	(15,953)	39.64	42.39	-5.54	1.25%	(90.84)
TOP40 Index	1,886	36,288	3,996.66	4,204.34	7.30	0.71%	190.65
SENSEX Index	6,026	43,256	371.48	423.23	16.03	0.87%	541.82
NKY Index	520	17,250	142.88	147.19	3.86	0.78%	55.12
HSI Index	693	29,992	2,913.59	2,980.89	3.81	0.61%	(54.15)
SHCOMP Index	1,757	(34,398)	343.81	326.24	8.89	0.57%	(264.34)
KOSPI Index	1,752	45,441	1.88	1.96	8.31	0.46%	
AS51 Index	851	33,715	4,948.24	5,073.16	4.77	0.53%	191.68
STBCNZL Index	36,084	73,207	444.47	663.55	114.72	0.43%	
EEM US Equity	13	3,774	42.98	43.13	0.53	0.64%	39.92
IYR US Equity	473	12,786	70.30	72.90	9.25	0.40%	206.90
MDY US Equity	5,541	14,269	184.03	255.49	69.65	0.56%	199.71
JNK US Equity	25	10,785	41.31	41.41	2.02	0.12%	23.55
XLF US Equity	6,185	13,610	15.57	22.65	88.19	0.52%	185.25
XLU US Equity	1,061	10,859	39.38	43.23	15.00	0.65%	100.10
XLK US Equity	3,015	12,932	30.83	38.02	46.02	0.51%	105.55
XLI US Equity	6,999	16,147	38.20	54.76	90.55	0.48%	234.83
XLP US Equity	868	12,093	42.09	45.11	17.87	0.40%	51.93
XLY US Equity	1,521	9,522	57.37	66.53	27.64	0.58%	71.84
XLE US Equity	1,041	12,908	88.86	96.02	19.94	0.40%	80.36
XLB US Equity	4,736	15,233	37.75	49.48	65.10	0.48%	93.26
XLV US Equity	13,375	24,346	38.87	60.22	113.81	0.48%	43.90
SXXP Index	7,603	48,422	406.61	470.46	50.39	0.31%	353.09
SXAP Index	11,015	28,869	521.95	721.11	55.42	0.69%	690.42
SXKP Index	4,970	37,626	366.14	414.50	27.36	0.48%	377.78

SX6P Index	7,864	39,028	359.86	432.37	41.97	0.48%	536.73
SXEP Index	4,247	51,146	456.85	494.79	14.18	0.59%	688.40
SXIP Index	12,298	28,923	222.31	316.83	100.59	0.42%	470.07
SXNP Index	5,272	29,888	486.42	572.22	43.16	0.41%	229.27
SX3P Index	1,697	31,675	679.66	716.08	13.37	0.40%	39.31
SXDP Index	26,852	61,074	609.16	876.98	123.57	0.36%	284.78
SX4P Index	4,340	28,685	930.09	1,070.83	36.97	0.41%	49.32
SX8P Index	570	10,159	367.89	388.55	9.84	0.57%	32.69
SXOP Index	12,045	44,807	388.56	493.00	49.45	0.54%	889.40
SXQP Index	1,606	45,829	807.20	835.50	9.73	0.36%	(109.79)
SXRP Index	(95)	16,765	431.84	429.42	-1.39	0.41%	74.35
SXMP Index	1,417	14,407	309.67	340.13	20.70	0.48%	32.45
SXTP Index	24,291	39,247	172.05	278.54	91.40	0.68%	166.60
SX7E Index	3,943	12,087	159.85	211.99	37.06	0.88%	249.90
SX5E Index	8,088	42,127	3,737.66	4,455.28	42.33	0.45%	559.59
SPGSCITR Index	126	(15,778)	5,016.60	4,976.56	2.23	0.36%	(15.87)
XAG Curncy	1,620	(16,948)	21.06	19.05	13.42	0.71%	(221.65)
CO1 Comdty	62	(9,568)	109.50	108.79	1.35	0.48%	(34.65)
CL1 Comdty	956	30,849	99.40	102.48	5.19	0.60%	(49.58)
NG1 Comdty	3,281	15,160	3.86	4.70	14.65	1.48%	242.43
XAU Comdty	(337)	(26,763)	85.58	86.66	-0.02	50.71%	(503.43)
IBOXHY Index	3,853	53,418	220.12	236.00	143.58	0.05%	55.29
US_TSY CREDIT	185	100,443	765.33	766.74	1.59	0.12%	86.69
CA_TSY CREDIT	(120)	21,912	1,216.49	1,209.88	-2.04	0.27%	(7.38)
MX_TSY CREDIT	701	87,928	221.30	223.06	2.11	0.38%	721.02
AU_TSY CREDIT	1,080	81,398	1,506.03	1,526.00	5.12	0.26%	378.99
JP_TSY CREDIT	322	(45,369)	817.18	811.39	3.08	0.23%	(43.40)
MY_TSY CREDIT	39	103,107	170.18	170.24	0.18	0.22%	334.32
SG_TSY CREDIT	61	66,005	221.48	221.69	0.45	0.21%	20.87
AT_TSY CREDIT	3,750	81,569	358.40	374.88	20.31	0.23%	139.06
BE_TSY CREDIT	5,135	79,771	477.76	508.51	26.75	0.24%	236.08
FI_TSY CREDIT	3,249	85,645	349.64	362.91	18.29	0.21%	142.30
FR_TSY CREDIT	4,253	82,246	1,684.51	1,771.61	22.84	0.23%	216.35
DE_TSY CREDIT	2,646	84,524	1,247.55	1,286.61	14.66	0.21%	90.20
IE_TSY CREDIT	32,589	78,270	336.92	477.21	199.73	0.21%	321.51
IT_TSY CREDIT	8,891	54,986	1,616.46	1,877.83	57.83	0.28%	258.89
NL_TSY CREDIT	3,481	82,865	1,330.92	1,386.83	19.30	0.22%	143.44
ES_TSY CREDIT	11,269	50,187	392.28	480.37	89.42	0.25%	177.06
DK_TSY CREDIT	2,564	67,396	729.23	756.97	16.18	0.24%	(14.78)
NO_TSY CREDIT	(340)	50,762	347.92	345.61	-2.56	0.26%	(32.08)
PL_TSY CREDIT	1,918	35,151	429.04	452.45	22.40	0.24%	42.65
ZA_TSY CREDIT	(14)	(9,667)	82.67	82.79	-0.18	0.78%	(62.20)
SE_TSY CREDIT	376	(44,333)	464.03	460.10	2.74	0.31%	140.46
CH_TSY CREDIT	2,951	69,857	1,008.64	1,051.24	19.82	0.21%	79.04
GB_TSY CREDIT	1,785	89,647	1,507.67	1,537.69	8.70	0.23%	327.61