

Current Date:	6/6/2014	Change on Day:	1.40%
Total Return since 1/1/12:	93.99%	MSCI World Change on Day	0.51%
T12M Return:	42.32%	No of Positions (+MTM) on Day	286
T90 Day Return:	3.26%	No of Positions (-MTM) on Day	137
T30 Day Return:	4.17%	Current No. of Positions:	439
Current Long Exposure @ Cost:	5,904,510	Current Leverage (Gross Exposures):	3.29
Current Short Exposure @ Cost:	(474,094)		
Net Exposure:	5,430,415		
Starting Capital:	1,000,000		
Current NAV:	1,939,944		

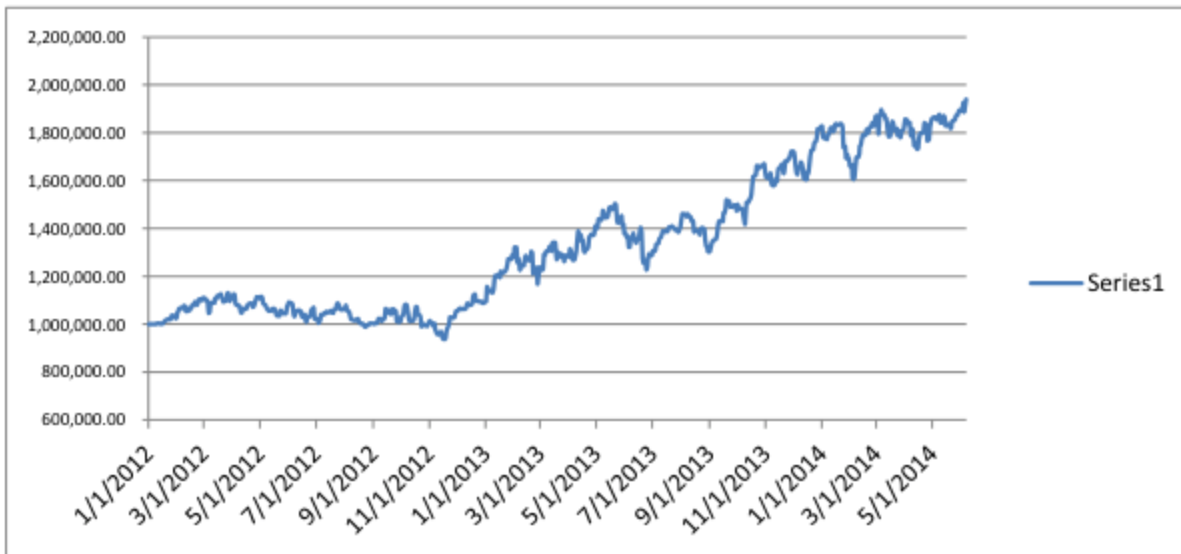
Key Metrics

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%	60.43%
Target Vol-Adj. Risk Global Macro	50.00%	3.21
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:	1.23
Sharpe Since 1/1/12:	1.32

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
22 Positions		19.24%	44 Positions		26.12%
TGT US Equity	(8,574)	0.13%	BE_TSY CREDIT	5,749	0.30%
CO1 Comdty	(9,568)	0.15%	AZN LN Equity	5,793	0.30%
INDEXCF Index	(10,636)	0.17%	PSI20 Index	6,026	0.31%
IBOV Index	(11,198)	0.18%	XLF US Equity	6,316	0.33%
SPGSCITR Index	(15,778)	0.25%	JNJ US Equity	6,396	0.33%
XAG Curncy	(17,389)	0.27%	HON US Equity	6,663	0.34%
XAU Comdty	(26,763)	0.42%	UTX US Equity	6,782	0.35%
SHCOMP Index	(35,555)	0.56%	ROG VX Equity	6,891	0.36%
ZA_TSY CREDIT	(42,842)	0.67%	SENSEX Index	6,896	0.36%
SE_TSY CREDIT	(44,333)	0.70%	AEX Index	7,004	0.36%
JP_TSY CREDIT	(45,369)	0.71%	NOVN VX Equity	7,139	0.37%
BE_TSY CREDIT	79,771	1.25%	XLI US Equity	7,232	0.37%
AU_TSY CREDIT	81,398	1.28%	ACA FP Equity	7,417	0.38%
AT_TSY CREDIT	81,569	1.28%	DAI GR Equity	7,551	0.39%
FR_TSY CREDIT	82,246	1.29%	SMI Index	7,919	0.41%
NL_TSY CREDIT	82,865	1.30%	FTSEMIB Index	7,959	0.41%
DE_TSY CREDIT	84,524	1.33%	SXXP Index	7,987	0.41%
FI_TSY CREDIT	85,645	1.34%	SX6P Index	8,278	0.43%
MX_TSY CREDIT	87,928	1.38%	SX5E Index	8,514	0.44%
GB_TSY CREDIT	89,647	1.41%	PRU LN Equity	8,607	0.44%
US_TSY CREDIT	100,443	1.57%	MAERSKB DC Equity	8,634	0.45%
MY_TSY CREDIT	103,107	1.62%	BEL20 Index	8,739	0.45%
			TMO US Equity	9,016	0.46%
			MDT US Equity	9,272	0.48%
			IT_TSY CREDIT	9,677	0.50%
			HEX Index	10,039	0.52%
			DAX Index	10,411	0.54%
			MMM US Equity	10,440	0.54%
			SXAP Index	11,257	0.58%
			LUXXX Index	11,960	0.62%
			ES_TSY CREDIT	12,037	0.62%
			IBEX Index	12,219	0.63%
			TYC US Equity	12,523	0.65%
			KFX Index	12,601	0.65%
			SXIP Index	12,632	0.65%
			NDX Index	12,709	0.66%
			SXOP Index	12,981	0.67%
			XLV US Equity	13,337	0.69%
			ISEQ Index	19,568	1.01%
			SPX Index	21,121	1.09%

NAV Impact of MTM by Category & Exposure	
Listed Equity Long	0.058%
Listed Equity Short	-0.076%
EquityCom Long	0.824%
EquityCom Short	-0.023%
G20 Rates Long	-0.237%
G20 Rates Short	-0.077%

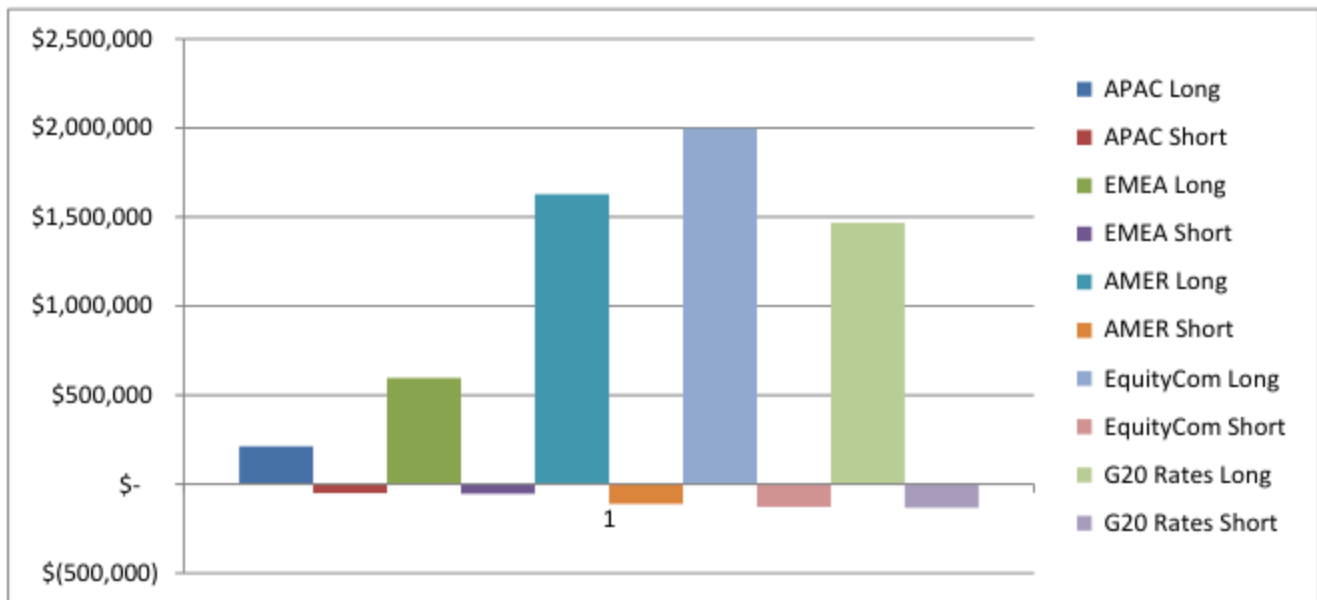
T12M Contribution (% of total Yr/Yr NAV Change by Category)	
Listed Equities	45.35%
EquityCom	46.61%
G20 Rates	8.39%

SXTP Index	24,904	1.28%
SXDP Index	27,098	1.40%
IE_TSY CREDIT	33,688	1.74%
STBCNZL Index	36,670	1.89%

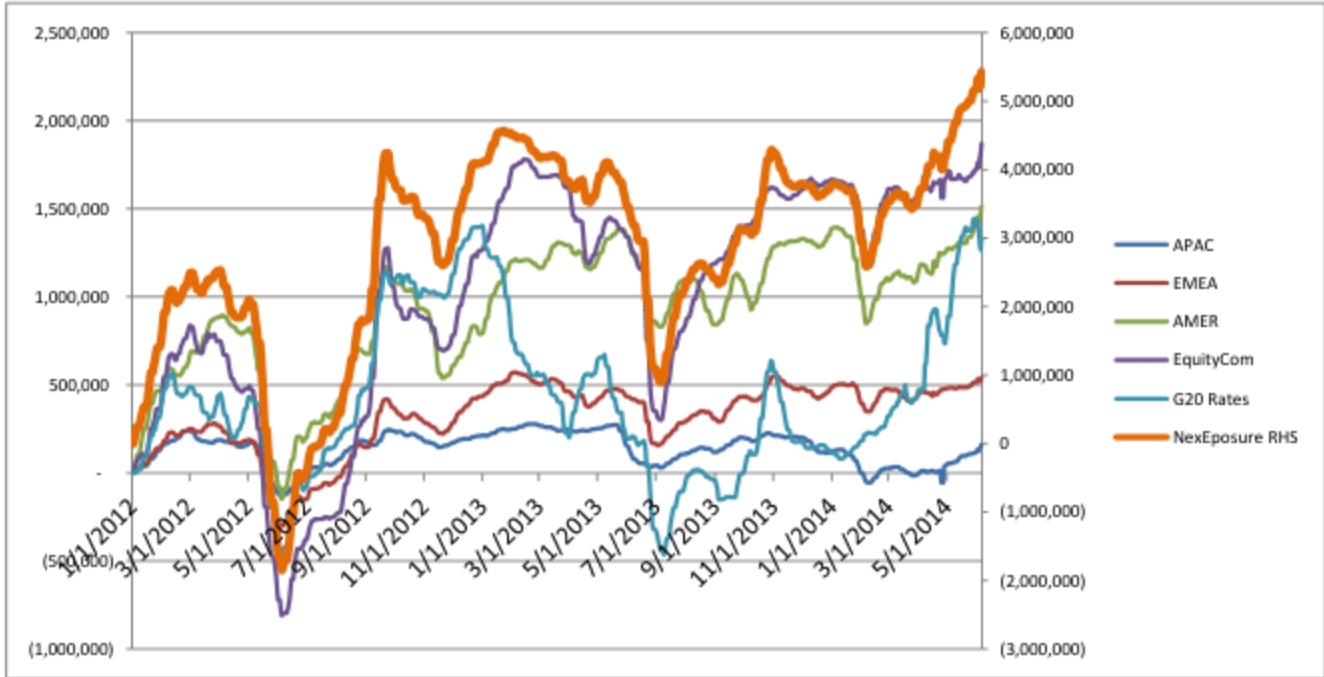
No. Names by Category

APAC Long	33
APAC Short	14
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	373
Total Short	66

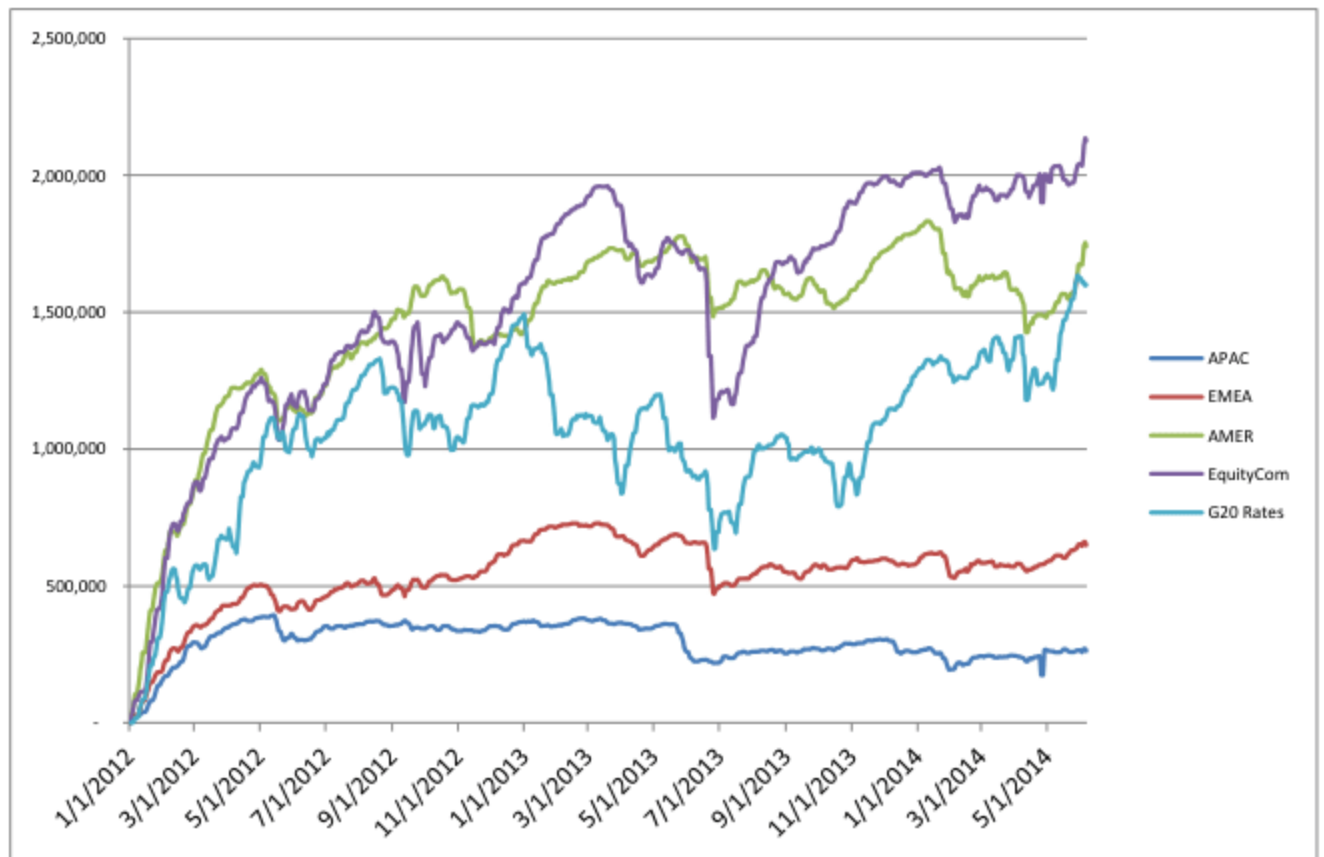
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



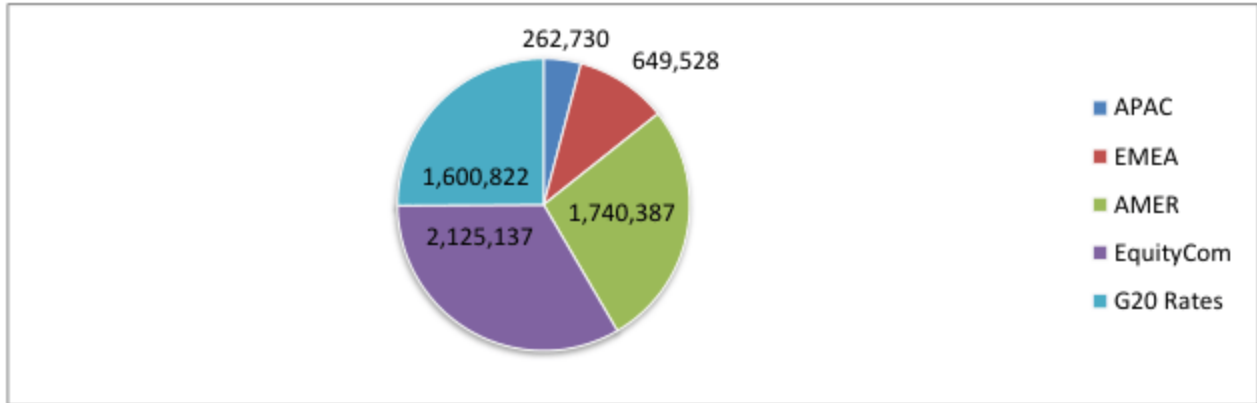
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



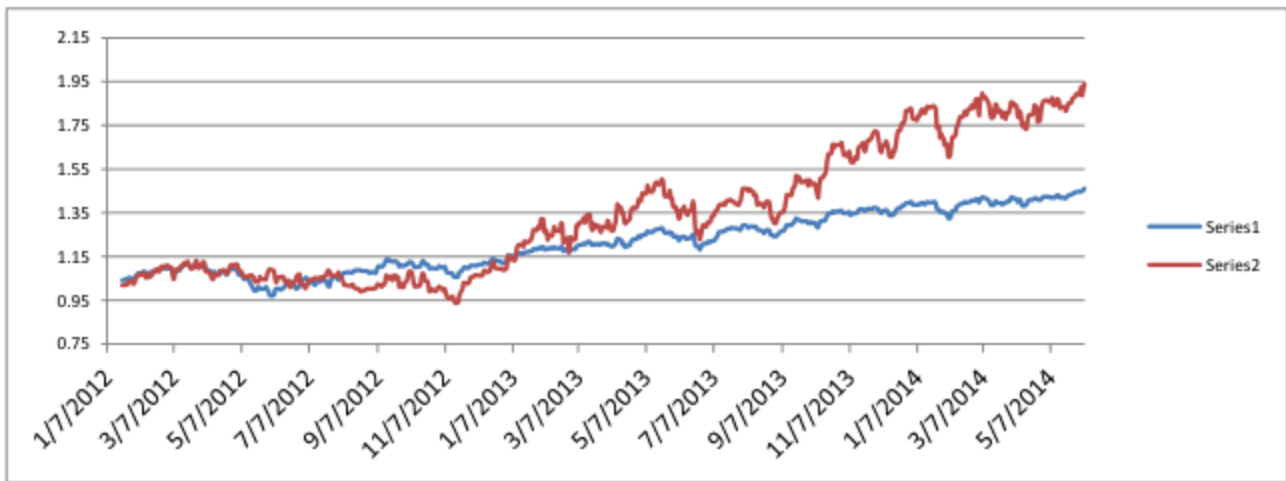
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



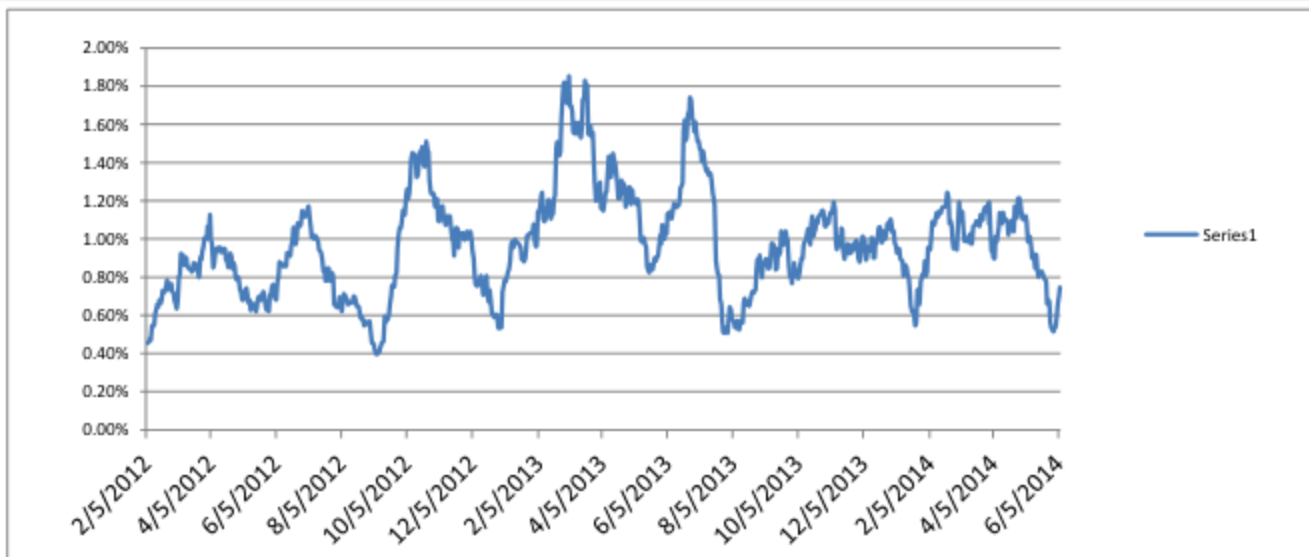
Current Gross Notional Risk by Category



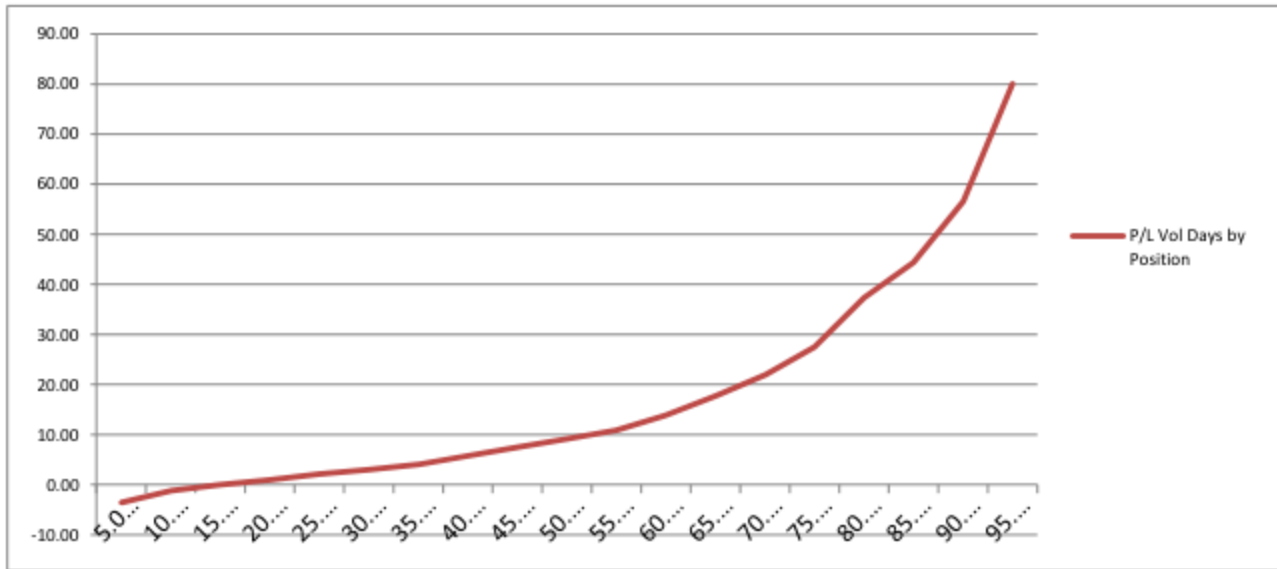
Performance Vs. MSCI World Index



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" (<7 Vol Days)	MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)
0.00%	-19.92	1.00%	45.95%
5.00%	-3.53		
10.00%	-1.17		
15.00%	0.00		
20.00%	0.99		
25.00%	2.11		
30.00%	3.01		
35.00%	4.08		
40.00%	5.78		
45.00%	7.50		
50.00%	9.16		
55.00%	10.92		
60.00%	13.88		
65.00%	17.73		
70.00%	21.97		
75.00%	27.48		
80.00%	37.33		
85.00%	44.41		
90.00%	56.55		
95.00%	80.11		
100.00%	183.50		

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		#N/A N/A	-3.97	0.99%	
005380 KS Equity	(73)	3,149		#N/A N/A	-2.46	0.94%	
005490 KS Equity	125	(3,177)		#N/A N/A	4.18	0.94%	
005930 KS Equity	118	4,464		#N/A N/A	2.82	0.94%	
012330 KS Equity	789	5,584		#N/A N/A	16.38	0.86%	
1 HK Equity	1,130	12,607	16.18	17.63	9.26	0.97%	(181.76)
1299 HK Equity	305	6,719	4.82	5.04	6.53	0.70%	(12.39)
13 HK Equity	867	6,181	11.80	13.45	14.09	1.00%	(79.58)
16 HK Equity				13.92			-
27 HK Equity	(47)	886	7.92	7.53	-2.98	1.78%	(15.58)
2914 JP Equity	8	4,760	34.07	34.12	0.19	0.85%	6.35
3382 JP Equity	155	3,074	38.97	40.94	5.84	0.87%	(32.47)
4063 JP Equity	20	4,400	59.83	60.09	0.55	0.80%	(21.96)
4502 JP Equity	111	4,914	44.83	45.84	3.11	0.72%	(14.39)
4689 JP Equity	218	3,892	4.60	4.86	3.03	1.85%	(51.78)
5 HK Equity	(125)	(4,127)	10.15	10.46	-4.94	0.61%	(6.55)
5108 JP Equity	6	4,359	35.90	35.95	0.14	0.95%	(17.17)
5401 JP Equity	(397)	(5,599)	2.81	3.01	-7.81	0.91%	(52.69)
6301 JP Equity	26	2,337	22.23	22.47	1.23	0.90%	40.75
6752 JP Equity				11.14			-
6902 JP Equity				46.56			-
6954 JP Equity	598	7,571	160.05	172.70	9.66	0.82%	(77.54)
7201 JP Equity				9.15			-
7203 JP Equity	(86)	(4,207)	56.09	57.24	-2.77	0.74%	(6.08)
7267 JP Equity	49	(4,675)	35.34	34.97	0.94	1.10%	(7.41)
762 HK Equity	21	(2,034)	1.48	1.47	0.57	1.81%	(7.03)
7751 JP Equity	9	5,733	32.67	32.72	0.28	0.57%	9.81
8031 JP Equity	(82)	(2,279)	14.69	15.22	-3.91	0.92%	(46.29)
8058 JP Equity	237	8,319	19.43	19.98	4.04	0.70%	(26.84)
8306 JP Equity	(143)	(3,668)	5.63	5.85	-3.97	0.98%	(15.60)
8316 JP Equity	(142)	(3,372)	39.96	41.64	-3.50	1.20%	7.58
8411 JP Equity	(0)	980	2.00	2.00	0.00	0.55%	(24.00)
8604 JP Equity	(118)	(3,335)	6.47	6.70	-2.82	1.26%	31.43
8801 JP Equity	212	4,655	31.26	32.68	3.34	1.36%	
8802 JP Equity	25	(4,927)	24.35	24.22	0.39	1.32%	(9.94)
9020 JP Equity	(20)	(2,152)	75.21	75.93	-1.24	0.77%	37.41
941 HK Equity	150	(3,782)	10.19	9.79	4.33	0.91%	21.01
9432 JP Equity	846	9,492	54.98	59.88	10.56	0.84%	(136.69)
9433 JP Equity	206	6,343	56.96	58.81	3.20	1.02%	(59.71)
9437 JP Equity	-	980	16.84	16.84	0.00	0.68%	(2.30)
9983 JP Equity	(116)	(2,292)	322.77	339.10	-4.90	1.03%	(3.99)

9984 JP Equity	71	3,994	74.19	75.52	1.41	1.27%	(40.34)
AAPL US Equity	1,697	8,882	77.68	92.52	23.83	0.80%	(9,063.14)
ABB US Equity				23.67			-
ABBN VX Equity	4	(1,310)	23.68	23.61	0.41	0.78%	(0.63)
ABBV US Equity	375	5,504	51.57	55.09	9.79	0.70%	9.30
ABEV US Equity	36	(5,506)	7.24	7.20	0.64	1.03%	(100.02)
ABEV3 BZ Equity	52	(4,728)	7.32	7.24	1.11	1.00%	(87.87)
ABI BB Equity	616	9,863	103.81	110.30	9.65	0.65%	(29.45)
ABT US Equity	138	7,169	39.29	40.05	3.80	0.51%	(2.66)
ABX CN Equity	605	(5,037)	18.17	15.99	12.03	1.00%	42.21
ABX US Equity	585	(4,849)	18.17	15.98	12.26	0.98%	47.09
ACA FP Equity	7,417	5,408	6.83	16.21	113.65	1.21%	158.69
ACE US Equity	783	11,217	97.97	104.81	19.38	0.36%	69.90
ACN US Equity	616	8,563	77.97	83.58	12.25	0.59%	21.38
ADP US Equity	222	6,767	76.95	79.47	5.72	0.57%	78.01
AFL US Equity	83	5,843	61.61	62.48	2.15	0.66%	68.17
AGN US Equity	4,792	10,014	111.73	165.20	40.83	1.17%	20.65
AI FP Equity	(357)	12,864	137.76	134.04	-3.74	0.74%	95.37
AIG US Equity	790	9,279	50.92	55.26	11.02	0.77%	81.23
AIR FP Equity	196	3,660	69.52	73.24	5.28	1.01%	35.08
ALV GR Equity	(3)	7,052	169.21	169.14	-0.06	0.60%	5.97
ALVG IX Equity	19	5,730	168.62	169.18	0.57	0.59%	6.39
AMGN US Equity	95	6,579	115.99	117.66	2.12	0.68%	(29.33)
AMT US Equity	2,037	12,212	77.36	90.26	28.37	0.59%	141.17
AMZN US Equity	(209)	(2,898)	306.51	328.64	-4.44	1.63%	(69.33)
ANZ AU Equity	673	12,947	29.78	31.32	7.49	0.69%	162.13
APA US Equity	462	8,740	89.57	94.30	8.08	0.65%	119.76
APC US Equity	146	5,575	99.54	102.15	3.50	0.75%	32.46
AXP US Equity	3,331	11,180	72.72	94.39	44.52	0.67%	289.07
AZN LN Equity	5,793	12,676	49.80	72.56	24.17	1.89%	(3.28)
AZN SS Equity	5,168	12,119		#N/A N/A	21.62	1.97%	
AZN US Equity	5,719	12,812	50.30	72.75	24.23	1.84%	130.00
BA US Equity	661	10,667	129.95	138.00	9.40	0.66%	101.47
BAC US Equity	79	4,689	15.31	15.57	1.79	0.94%	62.93
BARC LN Equity	(52)	5,219	4.11	4.07	-0.80	1.26%	25.14
BAS GR Equity	1,475	8,139	98.84	116.75	31.00	0.58%	31.68
BATS LN Equity	750	8,398	54.51	59.37	11.91	0.75%	(35.33)
BAX US Equity	24	4,842	73.52	73.88	1.00	0.49%	16.79
BAYN GR Equity	500	10,263	137.07	143.76	7.75	0.63%	22.41
BBAS3 BZ Equity	(129)	(2,360)	10.26	10.82	-3.48	1.57%	(119.60)
BBD US Equity	(131)	5,475	14.61	14.27	-1.94	1.23%	193.91
BBDC4 BZ Equity	(121)	5,427	14.63	14.31	-1.82	1.23%	208.17
BBL US Equity	36	(4,248)	64.02	63.49	0.97	0.86%	(32.32)
BBVA SM Equity	1,919	6,299	10.28	13.41	39.10	0.78%	217.81
BCE CN Equity	258	10,241	45.03	46.16	6.12	0.41%	(78.12)
BCS US Equity	(37)	5,457	16.46	16.35	-0.56	1.21%	67.49
BEN US Equity	238	4,282	53.70	56.69	5.76	0.96%	68.30

BG/ LN Equity	(446)	(3,788)	18.76	20.97	-10.59	1.11%	(31.79)
BHP AU Equity	(196)	9,507	34.47	33.77	-2.22	0.93%	0.88
BHP US Equity	(5)	7,278	68.00	67.95	-0.07	0.90%	46.32
BIIB US Equity	307	1,066	245.93	316.84	23.67	1.22%	(10.61)
BIL SJ Equity	98	(4,833)	32.51	31.85	2.91	0.70%	(65.16)
BK US Equity	603	8,609	32.86	35.16	9.16	0.76%	86.47
BLK US Equity	181	4,444	301.23	313.48	7.05	0.58%	63.15
BLT LN Equity	84	(4,374)	32.33	31.71	2.39	0.80%	(27.87)
BMO CN Equity	661	14,492	66.99	70.04	11.75	0.39%	(23.61)
BMW GR Equity	1,447	5,212	99.22	126.76	37.20	0.75%	46.49
BMJ US Equity	(17)	370	49.40	47.18	-4.60	1.02%	1.14
BN FP Equity	(16)	1,378	74.48	73.60	-1.61	0.74%	(17.36)
BNP FP Equity	111	(4,695)	71.94	70.23	2.67	0.89%	30.83
BNS CN Equity	1,195	13,275	59.11	64.43	20.71	0.43%	41.40
BP/ LN Equity	891	11,064	7.83	8.46	14.78	0.54%	124.77
BRK/B US Equity	947	15,201	120.96	128.49	15.51	0.40%	81.73
BSBR US Equity	145	3,680	6.71	6.97	3.38	1.17%	81.28
BUD US Equity	628	9,710	104.06	110.79	10.06	0.64%	47.62
BX US Equity	200	3,223	31.38	33.33	4.33	1.43%	87.37
C US Equity	130	3,768	47.33	48.96	5.40	0.64%	45.68
CA FP Equity	240	3,932	34.37	36.46	7.19	0.85%	(22.55)
CAT US Equity	2,850	14,645	90.43	108.03	27.14	0.72%	262.07
CBA AU Equity	1,573	17,559	69.92	76.18	17.70	0.51%	180.98
CBS US Equity	32	4,156	60.01	60.47	0.81	0.95%	20.36
CCL US Equity	712	6,586	36.39	40.32	14.49	0.75%	37.02
CELG US Equity	341	4,849	150.37	160.96	7.47	0.94%	5.01
CFR VX Equity	392	9,275	98.59	102.75	6.11	0.69%	(78.94)
CL US Equity	2,900	22,469	60.23	68.01	28.05	0.46%	3.99
CM CN Equity	625	12,827	84.55	88.67	10.13	0.48%	63.32
CMCSA US Equity	291	7,922	50.83	52.70	7.12	0.52%	26.19
CMCSK US Equity	5,328	12,610	36.71	52.22	87.20	0.48%	28.01
CNI US Equity	2,497	13,901	51.95	61.29	42.29	0.42%	165.48
CNQ CN Equity	1,545	10,769	36.73	42.00	16.62	0.86%	127.51
CNR CN Equity	2,444	13,829	52.07	61.28	43.51	0.41%	174.34
COF US Equity	1,243	8,423	70.22	80.58	22.36	0.66%	120.64
COP US Equity	507	9,807	76.84	80.81	9.42	0.55%	114.98
COST US Equity	336	9,550	114.02	118.02	5.82	0.60%	47.77
COV LN Equity				#N/A N/A			
COV US Equity	1,055	7,410	64.44	73.61	22.72	0.63%	33.56
CRM US Equity	(16)	1,436	52.48	51.89	-0.58	1.96%	14.19
CS FP Equity	173	4,786	24.65	25.54	3.76	0.96%	93.31
CSCO US Equity	67	6,415	24.58	24.83	1.38	0.75%	56.24
CSX US Equity	1,868	9,870	25.43	30.24	28.42	0.67%	228.34
CVE CN Equity				29.64			-
CVS US Equity	2,795	12,539	64.62	79.02	38.97	0.57%	111.21
CVX US Equity	(33)	(4,572)	123.45	124.33	-1.41	0.51%	(35.08)
D US Equity	2,026	13,256	60.80	70.09	24.57	0.62%	(23.38)

DAI GR Equity	7,551	13,908	62.20	95.98	65.57	0.83%	103.28
DBK GR Equity	523	(5,592)	41.95	38.03	9.16	1.02%	(46.25)
DD US Equity	3,455	13,534	55.43	69.58	51.18	0.50%	111.34
DDAIF US Equity	4,311	8,377	63.20	95.73	58.54	0.88%	(3.11)
DE US Equity	616	10,094	86.88	92.18	12.14	0.50%	102.53
DELL US Equity				#N/A	N/A		
DG FP Equity	4,867	10,090	51.66	76.57	87.91	0.55%	283.51
DGE LN Equity	55	2,332	30.86	31.58	3.65	0.64%	(30.18)
DHR US Equity	505	8,786	75.80	80.16	8.94	0.64%	104.40
DIS US Equity	2,386	11,829	70.38	84.57	32.18	0.63%	(20.04)
DISCA US Equity	(420)	(6,841)	75.84	80.49	-5.84	1.05%	(37.00)
DNB NO Equity	750	7,379	17.75	19.55	13.64	0.75%	120.18
DOW US Equity	3,171	7,396	37.11	53.02	51.45	0.83%	106.91
DPW GR Equity	178	660	29.41	37.34	31.42	0.86%	2.67
DTE GR Equity	984	7,575	15.16	17.12	13.94	0.93%	28.28
DTV US Equity	3,645	10,622	61.97	83.24	32.56	1.05%	105.41
DUK US Equity	(75)	(6,884)	70.75	71.52	-2.24	0.49%	7.46
DVN US Equity	2,019	12,626	64.43	74.74	21.96	0.73%	(8.38)
EBAY US Equity	46	(3,131)	50.61	49.87	1.60	0.92%	31.60
ECL US Equity	474	11,142	105.89	110.40	10.96	0.39%	92.79
EDF FP Equity	4,874	9,189	23.45	35.88	45.98	1.15%	400.30
EMC US Equity	512	10,986	25.35	26.53	9.63	0.48%	54.16
EMR US Equity	114	8,739	66.80	67.67	2.25	0.58%	44.32
ENB CN Equity	369	12,532	45.66	47.00	6.34	0.46%	(54.01)
ENEL IM Equity	2,575	8,902	4.48	5.78	30.76	0.94%	14.12
ENI IM Equity	751	11,929	24.33	25.86	8.63	0.73%	81.87
EOAN GR Equity	178	4,560	18.88	19.62	4.29	0.91%	14.17
EOG US Equity	2,909	5,841	72.84	109.12	43.02	1.16%	143.93
EPD US Equity	2,402	13,795	64.15	75.32	33.01	0.53%	(42.40)
ERICB SS Equity	(118)	7,934		#N/A	N/A	-1.92	0.78%
ESRX US Equity	59	5,382	70.60	71.37	1.37	0.80%	47.39
ETN US Equity	155	5,260	72.48	74.61	4.64	0.63%	67.46
F US Equity	48	3,670	16.76	16.98	1.72	0.76%	59.63
FB US Equity	1,115	2,630	44.06	62.74	25.22	1.68%	(49.35)
FCX US Equity	213	6,350	33.61	34.73	4.02	0.83%	(0.23)
FDX US Equity	406	5,760	133.48	142.88	12.78	0.55%	(6.14)
FOX US Equity	440	6,533	32.85	35.07	7.38	0.91%	44.75
FOXA US Equity	397	5,663	33.68	36.04	7.58	0.92%	35.82
FP FP Equity	1,872	14,528	62.63	70.70	17.94	0.72%	221.03
G IM Equity	110	5,340	22.35	22.81	2.73	0.76%	(7.42)
GE US Equity	2,798	13,140	22.32	27.07	49.34	0.43%	246.21
GILD US Equity	254	5,014	78.31	82.27	5.20	0.97%	(45.23)
GIS US Equity	2,210	25,052	50.85	55.33	22.50	0.39%	(48.35)
GLE FP Equity				60.31			-
GLEN LN Equity	(134)	(2,955)	5.22	5.46	-6.39	0.71%	(3.16)
GLW US Equity	3,829	12,136	16.41	21.59	51.95	0.61%	79.81
GM US Equity	273	6,317	34.85	36.36	5.08	0.85%	(19.55)

GOOG US Equity	(5)	4,908	555.21	554.60	-0.10	1.07%	32.02
GS US Equity	144	4,854	160.66	165.41	3.27	0.91%	84.82
GSK LN Equity	93	5,707	26.22	26.65	2.83	0.58%	16.59
GSZ FP Equity	1,448	11,763	25.40	28.53	15.05	0.82%	97.65
HAL US Equity	2,276	7,579	51.36	66.78	39.44	0.76%	145.04
HD US Equity	657	13,333	76.98	80.77	7.98	0.62%	46.68
HMB SS Equity	(8)	7,694		#N/A N/A	-0.17	0.61%	
HON US Equity	6,663	11,930	61.10	95.22	95.86	0.58%	79.71
HPQ US Equity	2,451	7,791	25.76	33.87	34.65	0.91%	19.87
HSBA LN Equity	110	8,008	10.34	10.48	2.34	0.59%	26.82
IBE SM Equity	2,384	7,531	5.56	7.32	58.16	0.54%	97.51
IBM US Equity	61	(6,942)	188.29	186.64	1.40	0.63%	(43.77)
IMT LN Equity	2,552	13,953	37.12	43.91	27.12	0.67%	(285.05)
INTC US Equity	1,955	12,982	24.39	28.06	24.91	0.60%	272.10
ISP IM Equity	4,679	5,699	1.93	3.51	63.55	1.29%	306.49
ITUB US Equity	(529)	5,715	15.74	14.41	-7.02	1.32%	218.76
ITUB4 BZ Equity	(389)	4,601	15.68	14.45	-6.51	1.30%	166.32
ITW US Equity	4,254	14,011	67.84	88.43	65.42	0.46%	212.62
ITX SM Equity	7	(3,652)	146.45	146.18	0.31	0.58%	(38.04)
JCI US Equity	146	4,214	48.47	50.15	3.43	1.01%	54.05
JNJ US Equity	6,396	19,476	77.57	103.05	91.34	0.36%	2.76
JPM US Equity	151	5,790	55.51	56.95	3.71	0.70%	70.46
KMB US Equity	383	10,931	107.86	111.64	9.06	0.39%	66.04
KMI US Equity	(62)	(1,694)	33.81	35.05	-5.12	0.72%	(25.71)
KO US Equity	(7)	(889)	40.65	40.96	-2.41	0.31%	(1.26)
LBTYA US Equity	103	5,724	43.92	44.72	1.99	0.91%	(11.90)
LBTYK US Equity	164	7,489	41.91	42.83	2.94	0.74%	(3.04)
LIN GR Equity	610	10,686	200.99	212.46	8.11	0.70%	38.82
LLOY LN Equity	272	1,914	1.16	1.33	14.50	0.98%	18.23
LLY US Equity	47	4,953	59.03	59.59	1.68	0.57%	4.90
LMT US Equity	731	2,016	122.48	166.87	79.38	0.46%	15.01
LNKD US Equity	364	(2,461)	183.83	156.62	6.83	2.17%	(38.88)
LOW US Equity	88	4,313	46.77	47.73	2.10	0.97%	33.22
LVS US Equity	(71)	3,105	76.17	74.48	-1.69	1.35%	(34.27)
LYB US Equity	1,544	2,297	59.29	99.14	125.57	0.54%	0.22
MA US Equity	172	4,519	74.66	77.50	4.04	0.94%	48.12
MAERSKB DC Equity	8,634	14,377	1,651.64	2,643.53	62.57	0.96%	
MC FP Equity	276	6,974	188.04	195.48	7.24	0.55%	(94.26)
MCD US Equity	134	9,603	100.64	102.04	3.08	0.45%	(27.02)
MCK US Equity	314	2,181	164.92	188.66	18.38	0.78%	(8.70)
MDLZ US Equity	4,540	13,763	28.74	38.22	53.23	0.62%	5.41
MDT US Equity	9,272	20,811	43.22	62.48	61.97	0.72%	210.77
MET US Equity	1,772	7,556	44.37	54.77	20.48	1.14%	48.12
MFC CN Equity	1,362	2,561	12.38	18.96	66.71	0.80%	9.42
MHS US Equity				#N/A N/A			
MMM US Equity	10,440	21,331	96.89	144.32	117.03	0.42%	241.79
MO US Equity	1,447	13,034	37.23	41.37	23.27	0.48%	19.24

MON US Equity	1,761	11,917	106.02	121.68	25.05	0.59%	(9.84)
MOS US Equity				48.73			-
MRK US Equity	1,797	12,269	50.46	57.85	19.24	0.76%	(78.47)
MS US Equity	113	2,280	30.40	31.91	4.41	1.13%	33.41
MSFT US Equity	1,411	8,724	35.67	41.44	21.97	0.74%	121.79
MUV2 GR Equity	680	6,116	197.70	219.67	15.23	0.73%	3.84
NAB AU Equity	(99)	13,313	31.52	31.29	-1.03	0.72%	134.01
NCM AU Equity				9.14			-
NEE US Equity	5,090	15,275	73.39	97.84	58.15	0.57%	10.18
NEM US Equity	526	(2,652)	28.72	23.02	17.05	1.16%	(9.49)
NESN VX Equity	1,018	11,809	70.94	77.06	16.96	0.51%	(202.61)
NG/ LN Equity	2,448	13,478	12.00	14.18	24.94	0.73%	223.88
NKE US Equity	365	5,145	71.37	76.42	9.52	0.74%	47.54
NOK US Equity	4,493	4,498	3.96	7.92	82.95	1.20%	(72.83)
NOV US Equity	(109)	8,643	78.00	77.02	-1.16	1.09%	66.20
NOVN VX Equity	7,139	21,257	66.47	88.79	71.66	0.47%	21.38
NOVOB DC Equity	700	9,444	40.35	43.34	8.73	0.85%	
NSC US Equity	2,536	10,615	81.93	101.50	39.40	0.61%	164.66
NVS US Equity	5,702	17,890	67.50	89.02	86.44	0.37%	130.74
OGXP3 BZ Equity	4,030	(4,107)	4.39	0.08	34.82	2.82%	116.66
OR FP Equity	323	8,826	167.38	173.49	6.08	0.60%	(83.36)
ORA FP Equity	2,032	8,559	13.80	17.08	19.95	1.19%	271.36
ORCL US Equity	2,120	8,999	34.43	42.54	47.91	0.49%	121.37
OXY US Equity	422	9,397	96.04	100.35	8.41	0.53%	(4.86)
PBR US Equity	(23)	(2,059)	14.43	14.59	-0.64	1.72%	(119.81)
PBR/A US Equity	(5)	(2,072)	15.40	15.43	-0.13	1.77%	(120.67)
PCLN US Equity	297	5,110	1,174.29	1,242.54	4.41	1.32%	(39.71)
PCP US Equity	433	5,993	253.13	271.43	7.73	0.93%	82.34
PEP US Equity	644	12,677	83.59	87.84	12.42	0.41%	15.29
PETR3 BZ Equity	17	(2,348)	7.36	7.30	0.43	1.74%	(147.48)
PETR4 BZ Equity	30	(2,200)	7.83	7.73	0.76	1.79%	(136.57)
PFE US Equity	(23)	4,821	29.65	29.51	-0.64	0.74%	(21.48)
PG US Equity	107	11,013	79.25	80.02	2.47	0.39%	(13.78)
PHIA NA Equity				32.19			-
PM US Equity	166	9,885	86.84	88.29	4.46	0.38%	45.43
PNC US Equity	1,258	9,400	76.94	87.24	19.37	0.69%	116.89
POT CN Equity	(124)	6,886	36.03	35.39	-2.85	0.63%	(10.49)
POT US Equity	(206)	7,998	36.30	35.39	-4.49	0.57%	(13.25)
PRU LN Equity	8,607	10,521	12.76	23.20	128.86	0.63%	97.78
PSA US Equity	896	13,406	162.12	172.95	12.33	0.54%	(86.56)
PSX US Equity	1,836	6,569	65.88	84.29	37.52	0.74%	44.64
PX US Equity	3,029	16,792	114.00	134.56	45.35	0.40%	205.72
QCOM US Equity	2,521	12,666	66.93	80.26	45.11	0.44%	115.53
QQQ US Equity	2,898	12,065	74.70	92.64	44.36	0.54%	113.00
RAI US Equity	1,217	10,977	53.42	59.35	13.34	0.83%	(141.21)
RDS/A US Equity	656	11,546	75.02	79.28	9.76	0.58%	60.93
RDS/B US Equity	593	11,427	78.85	82.94	6.52	0.80%	95.11

RDSA LN Equity	777	9,744	36.73	39.66	13.14	0.61%	85.11
RDSA NA Equity	555	11,195	37.76	39.63	8.34	0.59%	61.73
RDSB LN Equity	645	10,889	39.07	41.39	7.95	0.75%	108.30
REGN US Equity	153	6,240	302.78	310.19	1.82	1.34%	(6.50)
RIO AU Equity	(35)	699	58.20	55.46	-4.23	1.17%	(2.28)
RIO LN Equity	(49)	2,754	54.10	53.16	-1.94	0.91%	24.25
RIO US Equity	(40)	3,158	54.03	53.37	-1.13	1.11%	28.58
ROG VX Equity	6,891	17,035	212.78	298.86	74.06	0.55%	(188.44)
RY CN Equity	378	11,337	66.05	68.25	8.04	0.42%	12.15
SAB LN Equity	1,133	11,420	49.47	54.38	13.23	0.75%	(93.00)
SAN FP Equity	(47)	(2,265)	105.52	107.72	-3.46	0.60%	(4.40)
SAN SM Equity	2,117	9,733	8.71	10.60	33.01	0.66%	269.98
SAN US Equity	1,736	7,980	8.73	10.63	26.60	0.82%	264.06
SAP GR Equity	(18)	2,328	75.91	75.34	-1.01	0.74%	(9.12)
SAP US Equity	(5)	538	75.82	75.17	-1.08	0.80%	(2.20)
SBUX US Equity	278	10,127	73.24	75.25	4.15	0.66%	74.08
SGO FP Equity	2,885	8,086	44.41	60.25	47.90	0.74%	369.83
SI US Equity				#N/A N/A			
SIE GR Equity	937	5,345	114.81	134.95	22.35	0.78%	40.29
SLB US Equity	2,228	10,053	86.38	105.53	41.21	0.54%	209.91
SMSN LI Equity	209	7,952	697.29	715.59	2.89	0.91%	29.35
SO US Equity	1	11,861	44.11	44.12	0.02	0.58%	15.27
SPG US Equity	46	12,778	168.98	169.59	0.68	0.53%	64.70
SREN VX Equity				88.50			-
STAN LN Equity	(4)	1,007	22.52	22.43	-0.63	0.62%	4.83
STL NO Equity	1,818	11,476	26.77	31.02	18.60	0.85%	113.57
STT US Equity	133	3,883	64.77	66.99	3.70	0.93%	32.33
SU CN Equity	660	11,105	36.96	39.15	8.01	0.74%	111.26
SU FP Equity	979	8,927	86.67	96.18	12.98	0.85%	110.84
SU US Equity	630	10,877	37.02	39.16	7.76	0.75%	110.36
SWEDA SS Equity	134	4,735		#N/A N/A	4.42	0.64%	
SYNN VX Equity	(331)	(4,132)	359.52	388.30	-19.92	0.40%	11.49
T US Equity	49	(4,595)	35.35	34.98	2.09	0.51%	(0.65)
TD CN Equity	1,077	12,877	46.28	50.16	17.35	0.48%	50.57
TEF SM Equity	358	7,580	16.07	16.82	6.47	0.73%	40.98
TEF US Equity	361	6,344	15.95	16.85	6.76	0.84%	62.85
TGT US Equity	796	(8,574)	63.57	57.67	10.93	0.85%	(28.05)
TJX US Equity	(79)	(2,090)	54.43	56.49	-3.99	0.95%	(24.35)
TLS AU Equity	721	13,319	4.66	4.91	11.14	0.49%	(92.87)
TLSN SS Equity	(263)	(5,268)		#N/A N/A	-8.57	0.58%	
TM US Equity	(4)	(5,774)	115.16	115.23	-0.11	0.60%	(41.70)
TMO US Equity	9,016	10,218	63.59	119.70	125.58	0.70%	148.93
TOT US Equity	1,236	7,801	61.19	70.89	20.38	0.78%	120.06
TRP CN Equity	(6)	(3,090)	46.15	46.24	-0.42	0.44%	(18.30)
TRV US Equity	1,153	13,163	86.88	94.49	18.21	0.48%	(26.80)
TSCO LN Equity	814	(6,286)	5.60	4.87	14.19	0.91%	42.89
TWC US Equity	991	5,234	120.22	142.99	36.50	0.52%	20.51

TWX US Equity	42	9,814	67.77	68.06	0.48	0.88%	(417.22)
TXN US Equity	4,402	12,205	34.93	47.53	43.89	0.82%	103.37
TYC US Equity	12,523	24,080	29.17	44.34	66.54	0.78%	372.72
UBS US Equity	58	2,373	19.76	20.24	3.73	0.65%	31.99
UBSN VX Equity	38	2,230	19.78	20.11	2.47	0.68%	10.06
UCG IM Equity	3,504	5,500	5.62	9.21	47.08	1.35%	146.01
ULVR LN Equity	192	6,329	42.99	44.29	5.19	0.58%	(118.83)
UNA NA Equity	153	8,550	42.33	43.09	2.99	0.60%	(122.44)
UNH US Equity	2,478	10,481	64.63	79.91	41.97	0.56%	(24.89)
UNP US Equity	(4,379)	10,895	141.21	100.73	-18.42	2.18%	(3,237.88)
UPS US Equity	4,402	14,806	79.87	103.62	50.85	0.58%	25.24
USB US Equity	3,340	14,625	34.87	42.84	53.73	0.43%	177.64
UTX US Equity	6,782	15,190	82.05	118.69	72.54	0.62%	142.41
V US Equity	269	7,840	205.65	212.69	4.58	0.75%	32.37
VALE US Equity	326	(2,664)	14.92	13.09	9.23	1.33%	(67.97)
VALE3 BZ Equity	389	(2,939)	15.07	13.07	9.23	1.43%	(74.13)
VIAB US Equity	4,170	9,746	61.33	87.57	67.52	0.63%	51.68
VIV FP Equity				26.26			-
VMW US Equity	430	4,785	89.16	97.17	8.09	1.11%	34.08
VOD LN Equity	348	(3,948)	3.82	3.48	10.02	0.88%	(64.05)
VOD US Equity	320	(3,739)	38.10	34.83	9.48	0.90%	(62.19)
VOW3 GR Equity	103	3,208	259.69	268.04	5.39	0.60%	42.86
VRX CN Equity	436	2,771	109.70	126.95	12.93	1.22%	(21.54)
VRX US Equity	684	1,880	93.20	127.10	31.49	1.16%	(15.09)
VTI US Equity	841	5,134	86.91	101.14	38.12	0.43%	40.11
VWO US Equity	86	4,920	42.63	43.38	2.67	0.65%	58.93
VZ US Equity	(32)	3,562	49.61	49.18	-1.63	0.54%	(8.81)
WBC AU Equity	502	11,844	30.87	32.18	6.31	0.67%	115.84
WES AU Equity	166	13,490	39.08	39.56	1.82	0.67%	11.26
WFC US Equity	4,021	12,761	39.49	51.93	58.49	0.54%	161.01
WLP US Equity	4,450	10,741	75.13	106.25	52.85	0.78%	(234.23)
WMT US Equity	115	9,262	76.31	77.26	2.63	0.47%	1.15
WOW AU Equity	(40)	4,724	34.83	34.54	-1.21	0.69%	17.07
XOM US Equity	1,583	16,573	92.53	101.37	24.07	0.40%	158.73
XTA LN Equity				#N/A N/A			
YHOO US Equity	81	2,439	34.57	35.71	2.88	1.15%	70.37
YUM US Equity	607	8,724	74.54	79.73	12.54	0.56%	82.50
ZURN VX Equity	105	8,429	294.36	298.03	3.55	0.35%	19.58

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	21,121	62,272	1,455.70	1,949.44	83.83	0.40%	385.92
NDX Index	12,709	37,348	2,831.19	3,794.57	59.28	0.57%	233.52
RTY Index	610	10,580	1,101.66	1,165.21	6.73	0.86%	109.31

SPTSX Index	1,689	41,166	13,034.03	13,568.86	12.90	0.32%	116.05
MEXBOL Index	154	13,171	3,274.36	3,312.63	1.81	0.64%	160.24
IBOV Index	(105)	(11,198)	23,409.59	23,628.49	-0.84	1.12%	(434.36)
MERVAL Index	1,395	20,801	910.80	971.87	5.67	1.18%	170.88
UKX Index	4,813	46,086	10,434.80	11,524.54	27.82	0.38%	343.22
DAX Index	10,411	37,541	10,664.13	13,621.53	56.63	0.49%	196.79
CAC Index	2,337	29,424	5,788.46	6,248.19	18.02	0.44%	230.85
IBEX Index	12,219	42,601	11,727.01	15,090.60	43.37	0.66%	955.24
SMI Index	7,919	52,539	8,419.59	9,688.62	55.66	0.27%	40.24
FTSEMIB Index	7,959	25,266	23,118.94	30,401.44	28.16	1.12%	518.07
PSI20 Index	6,026	24,476	8,041.34	10,021.06	27.06	0.91%	465.18
ISEQ Index	19,568	32,079	4,246.25	6,836.41	79.80	0.76%	648.58
ICEXI Index	1,200	14,393	6.89	7.46	15.97	0.52%	3.93
AEX Index	7,004	47,013	490.56	563.65	33.79	0.44%	308.96
BEL20 Index	8,739	47,922	3,658.46	4,325.62	48.83	0.37%	352.92
LUXXX Index	11,960	41,632	1,672.08	2,152.42	40.48	0.71%	665.36
KFX Index	12,601	40,659	102.33	134.05	55.35	0.56%	
HEX Index	10,039	43,269	8,599.00	10,594.04	43.24	0.54%	463.81
OMX Index	2,075	24,553		#N/A N/A	17.53	0.48%	
ATX Index	912	64,134	3,453.03	3,502.11	2.02	0.71%	642.44
ASE Index	519	8,511	1,677.74	1,780.11	3.53	1.73%	136.11
OSEBX Index	5,710	28,238	86.80	104.35	34.12	0.59%	488.81
INDEXCF Index	(943)	(10,636)	39.64	43.15	-6.97	1.27%	(173.69)
TOP40 Index	2,282	36,288	3,996.66	4,248.01	8.70	0.72%	400.64
SENSEX Index	6,896	43,256	371.48	430.70	17.73	0.90%	885.11
NKY Index	501	19,241	143.30	147.04	3.44	0.76%	(20.12)
HSI Index	482	29,992	2,913.59	2,960.39	2.64	0.61%	(209.61)
SHCOMP Index	1,912	(35,555)	343.21	324.75	9.42	0.57%	171.30
KOSPI Index	1,752	45,441		#N/A N/A	8.37	0.46%	
AS51 Index	1,020	33,715	4,948.24	5,097.94	5.73	0.53%	169.71
STBCNZL Index	36,670	73,207	444.47	667.11	115.63	0.43%	589.50
EEM US Equity	51	4,918	43.12	43.56	1.57	0.66%	49.53
IYR US Equity	446	12,786	70.30	72.75	8.86	0.39%	(27.23)
MDY US Equity	5,653	14,269	184.03	256.93	71.03	0.56%	112.28
JNK US Equity	49	10,785	41.31	41.50	3.79	0.12%	23.55
XLF US Equity	6,316	13,610	15.57	22.80	89.21	0.52%	131.96
XLU US Equity	1,020	10,859	39.38	43.08	14.64	0.64%	(41.22)
XLK US Equity	3,086	13,003	30.87	38.19	47.03	0.50%	71.94
XLI US Equity	7,232	16,147	38.20	55.31	90.26	0.50%	234.81
XLP US Equity	903	12,093	42.09	45.23	18.79	0.40%	34.57
XLY US Equity	1,586	9,522	57.37	66.92	28.81	0.58%	65.11
XLE US Equity	1,155	13,108	88.97	96.81	21.08	0.42%	117.35
XLB US Equity	4,833	15,233	37.75	49.72	66.40	0.48%	97.33
XLV US Equity	13,337	24,346	38.87	60.16	116.57	0.47%	(37.55)
SXXP Index	7,987	48,422	406.61	473.68	50.90	0.32%	386.03
SXAP Index	11,257	28,869	521.95	725.49	56.86	0.69%	243.43
SXKP Index	5,552	37,626	366.14	420.16	28.81	0.51%	590.26

SX6P Index	8,278	39,028	359.86	436.19	42.98	0.49%	417.30
SXEP Index	4,657	51,146	456.85	498.45	15.41	0.59%	412.73
SXIP Index	12,632	28,923	222.31	319.40	100.25	0.44%	337.03
SXNP Index	5,558	30,057	486.85	576.88	43.80	0.42%	289.59
SX3P Index	1,418	31,675	679.66	710.09	10.78	0.42%	(276.90)
SXDP Index	27,098	61,074	609.16	879.43	125.60	0.35%	246.03
SX4P Index	4,535	28,908	931.07	1,077.14	37.77	0.42%	197.01
SX8P Index	595	10,159	367.89	389.45	10.48	0.56%	24.98
SXOP Index	12,981	44,807	388.56	501.12	49.92	0.58%	951.71
SXQP Index	1,445	45,829	807.20	832.66	8.77	0.36%	(160.53)
SXRP Index	(50)	16,765	431.85	430.57	-0.74	0.40%	44.92
SXMP Index	1,524	14,407	309.67	342.43	21.95	0.48%	107.74
SXTP Index	24,904	39,247	172.05	281.22	92.40	0.69%	618.81
SX7E Index	4,366	12,087	159.85	217.58	38.47	0.94%	434.32
SX5E Index	8,514	42,303	3,740.27	4,493.07	43.12	0.47%	431.06
SPGSCITR Index	104	(15,778)	5,016.60	4,983.68	1.87	0.35%	(22.72)
XAG Curncy	1,637	(17,389)	21.00	19.03	13.60	0.69%	19.78
CO1 Comdty	78	(9,568)	109.50	108.61	1.72	0.47%	15.96
CL1 Comdty	1,012	30,849	99.40	102.66	5.62	0.58%	55.96
NG1 Comdty	3,316	15,160	3.86	4.71	15.25	1.43%	35.37
XAU Comdty	(328)	(26,763)	85.65	86.70	-0.02	49.02%	(12.20)
IBOXHY Index	3,937	53,418	220.12	236.34	137.92	0.05%	83.87
US_TSY CREDIT	106	100,443	765.33	766.14	0.93	0.11%	(78.68)
CA_TSY CREDIT	-	36,522	1,213.44	1,213.44	0.00	0.27%	107.46
MX_TSY CREDIT	2,394	87,928	221.30	227.32	6.34	0.43%	1,724.96
AU_TSY CREDIT	1,301	81,398	1,506.03	1,530.10	6.16	0.26%	222.19
JP_TSY CREDIT	305	(45,369)	817.18	811.69	3.01	0.22%	(16.89)
MY_TSY CREDIT	603	103,107	170.18	171.17	2.58	0.23%	566.55
SG_TSY CREDIT	318	66,005	221.48	222.55	2.27	0.21%	257.29
AT_TSY CREDIT	4,226	81,569	358.40	376.97	21.82	0.24%	478.32
BE_TSY CREDIT	5,749	79,771	477.76	512.19	28.07	0.26%	618.90
FI_TSY CREDIT	3,788	85,645	349.64	365.11	20.04	0.22%	542.15
FR_TSY CREDIT	4,796	82,246	1,684.51	1,782.73	24.32	0.24%	546.34
DE_TSY CREDIT	2,963	84,524	1,247.55	1,291.29	16.05	0.22%	318.23
IE_TSY CREDIT	33,688	78,270	292.88	418.94	183.50	0.23%	(13,670.65)
IT_TSY CREDIT	9,677	54,986	1,616.07	1,900.48	56.54	0.31%	779.94
NL_TSY CREDIT	3,944	82,865	1,330.92	1,394.27	20.85	0.23%	465.71
ES_TSY CREDIT	12,037	50,187	392.28	486.37	84.34	0.28%	777.20
DK_TSY CREDIT	2,915	67,396	729.23	760.77	17.72	0.24%	352.97
NO_TSY CREDIT	196	50,762	347.94	349.28	1.34	0.29%	541.11
PL_TSY CREDIT	2,545	35,151	429.04	460.10	24.81	0.29%	637.36
ZA_TSY CREDIT	(1,159)	(42,842)	82.70	84.94	-3.22	0.84%	(1,082.46)
SE_TSY CREDIT	4	(44,333)	464.03	463.99	0.03	0.33%	(374.85)
CH_TSY CREDIT	3,158	69,857	1,008.64	1,054.24	20.98	0.22%	208.37
GB_TSY CREDIT	1,853	89,647	1,507.67	1,538.83	9.24	0.22%	67.83