

Current Date:	6/20/2014	Change on Day:	-0.44%
Total Return since 1/1/12:	95.94%	MSCI World Change on Day	-0.06%
T12M Return:	56.26%	No of Positions (+MTM) on Day	210
T90 Day Return:	7.82%	No of Positions (-MTM) on Day	207
T30 Day Return:	7.82%	Current No. of Positions:	437
Current Long Exposure @ Cost:	6,215,792	Current Leverage (Gross Exposures):	3.39
Current Short Exposure @ Cost:	(432,582)		
Net Exposure:	5,783,210		
Starting Capital:	1,000,000		
Current NAV:	1,959,449		

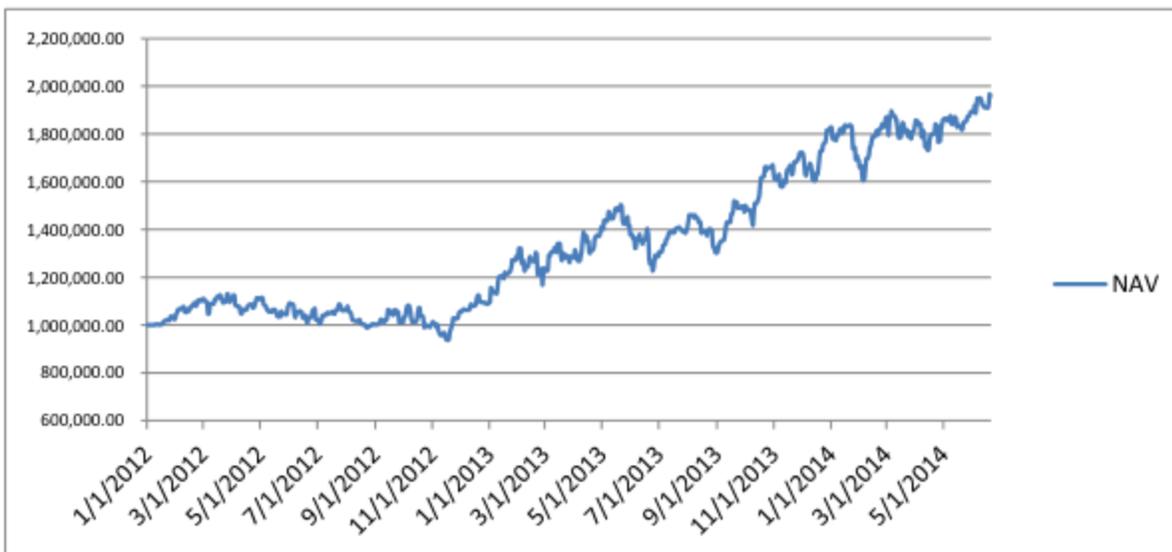
Key Metrics

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval	
Win Ratio:	40% - 50% historically	
T24M (+) NAV Days	52%	No. of Profitable Positions T12M
T24M Avg. Daily NAV (+) Change	1.00%	
T24M Avg. Daily NAV (-) Change	-0.89%	Avg. Realized Gain / Avg. Realized Loss
Target Vol-Adj. Risk Listed Equities	50.00%	3.18
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:	1.23
Sharpe Since 1/1/12:	1.33

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		20.10%	45 Positions		25.45%

SYNN VX Equity	(6,953)	0.10%	MDY US Equity	5,826	0.30%
DBK GR Equity	(7,222)	0.11%	NVS US Equity	6,210	0.32%
DUK US Equity	(7,783)	0.12%	SXEP Index	6,301	0.32%
T US Equity	(8,039)	0.12%	XLF US Equity	6,342	0.32%
IBM US Equity	(8,241)	0.12%	AZN US Equity	6,478	0.33%
TGT US Equity	(8,574)	0.13%	HON US Equity	6,579	0.34%
XAG Curncy	(17,834)	0.27%	ACA FP Equity	6,636	0.34%
XAU Comdty	(26,763)	0.40%	AZN LN Equity	6,664	0.34%
SHCOMP Index	(39,032)	0.59%	UTX US Equity	6,670	0.34%
SE_TSY CREDIT	(44,333)	0.67%	MAERSKB DC Equity	6,854	0.35%
JP_TSY CREDIT	(45,369)	0.68%	JNJ US Equity	6,867	0.35%
ZA_TSY CREDIT	(53,153)	0.80%	ROG VX Equity	6,931	0.35%
BE_TSY CREDIT	79,771	1.20%	XLI US Equity	7,109	0.36%
AU_TSY CREDIT	81,398	1.22%	FTSEMIB Index	7,377	0.38%
AT_TSY CREDIT	81,569	1.23%	AEX Index	7,404	0.38%
FR_TSY CREDIT	82,246	1.24%	DAI GR Equity	7,468	0.38%
NL_TSY CREDIT	82,865	1.25%	NOVN VX Equity	7,805	0.40%
DE_TSY CREDIT	84,524	1.27%	SXXP Index	7,887	0.40%
FI_TSY CREDIT	85,645	1.29%	SMI Index	8,035	0.41%
MX_TSY CREDIT	87,928	1.32%	ISEQ Index	8,310	0.42%
GB_TSY CREDIT	89,647	1.35%	PRU LN Equity	8,395	0.43%
US_TSY CREDIT	100,443	1.51%	BEL20 Index	8,415	0.43%
MY_TSY CREDIT	103,107	1.55%	SX5E Index	8,436	0.43%
CA_TSY CREDIT	103,687	1.56%	SX6P Index	8,902	0.45%
			TMO US Equity	8,944	0.46%
			IT_TSY CREDIT	9,024	0.46%
			HEX Index	9,874	0.50%
			MDT US Equity	10,067	0.51%
			DAX Index	10,217	0.52%
			MMM US Equity	10,535	0.54%
			SXAP Index	10,639	0.54%
			LUXXX Index	11,288	0.58%
			ES_TSY CREDIT	11,364	0.58%
			SXOP Index	11,659	0.60%
			SXIP Index	11,841	0.60%
			IBEX Index	12,446	0.64%
			NDX Index	12,815	0.65%
			KFX Index	13,193	0.67%
			XLV US Equity	13,663	0.70%
			TYC US Equity	14,112	0.72%

Day NAV Impact of MTM by Category & Exposure	
Listed Equity Long	0.143%
Listed Equity Short	0.054%
EquityCom Long	-0.369%
EquityCom Short	0.002%
G20 Rates Long	-0.338%
G20 Rates Short	0.046%

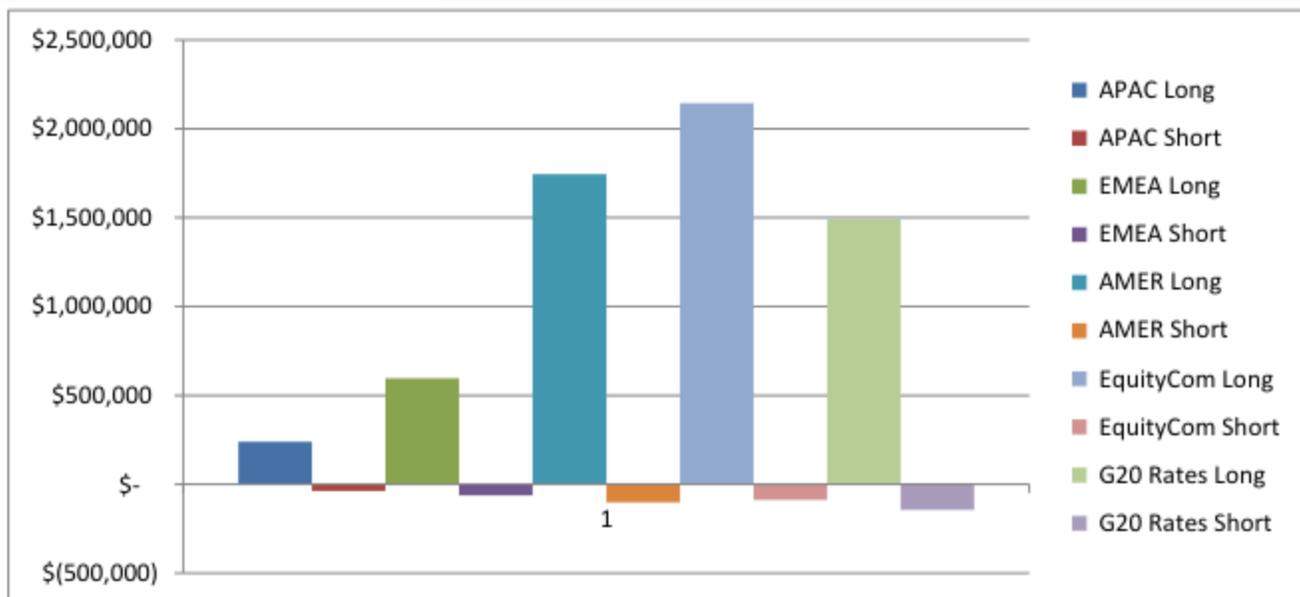
T12M Contribution (% of total Yr/Yr NAV Change by Category)	
Listed Equities	49.73%
EquityCom	44.55%
G20 Rates	6.68%

SPX Index	21,696	1.11%
SXTP Index	22,860	1.17%
SXDP Index	29,827	1.52%
IE_TSY CREDIT	33,163	1.69%
STBCNZL Index	35,636	1.82%

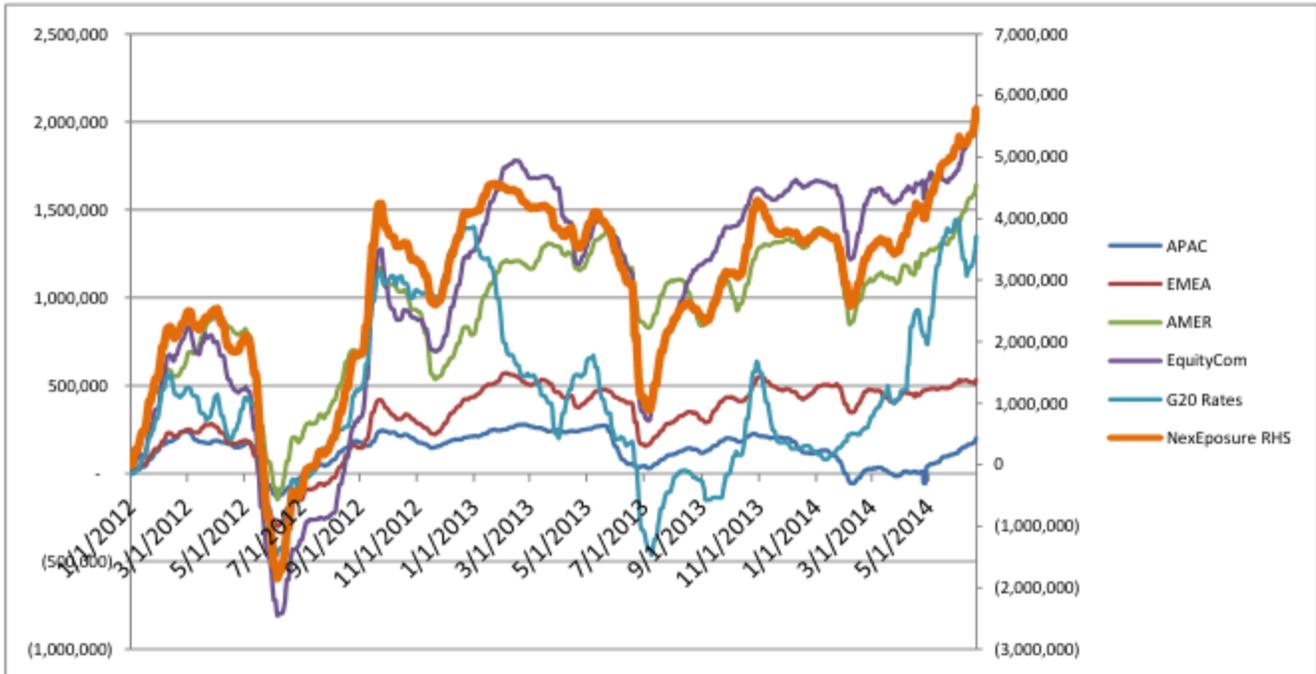
No. Names by Category

APAC Long	35
APAC Short	13
EMEA Long	68
EMEA Short	17
AMER Long	182
AMER Short	27
EquityCom Long	68
EquityCom Short	4
G20 Rates Long	20
G20 Rates Short	3
Total Long	373
Total Short	64

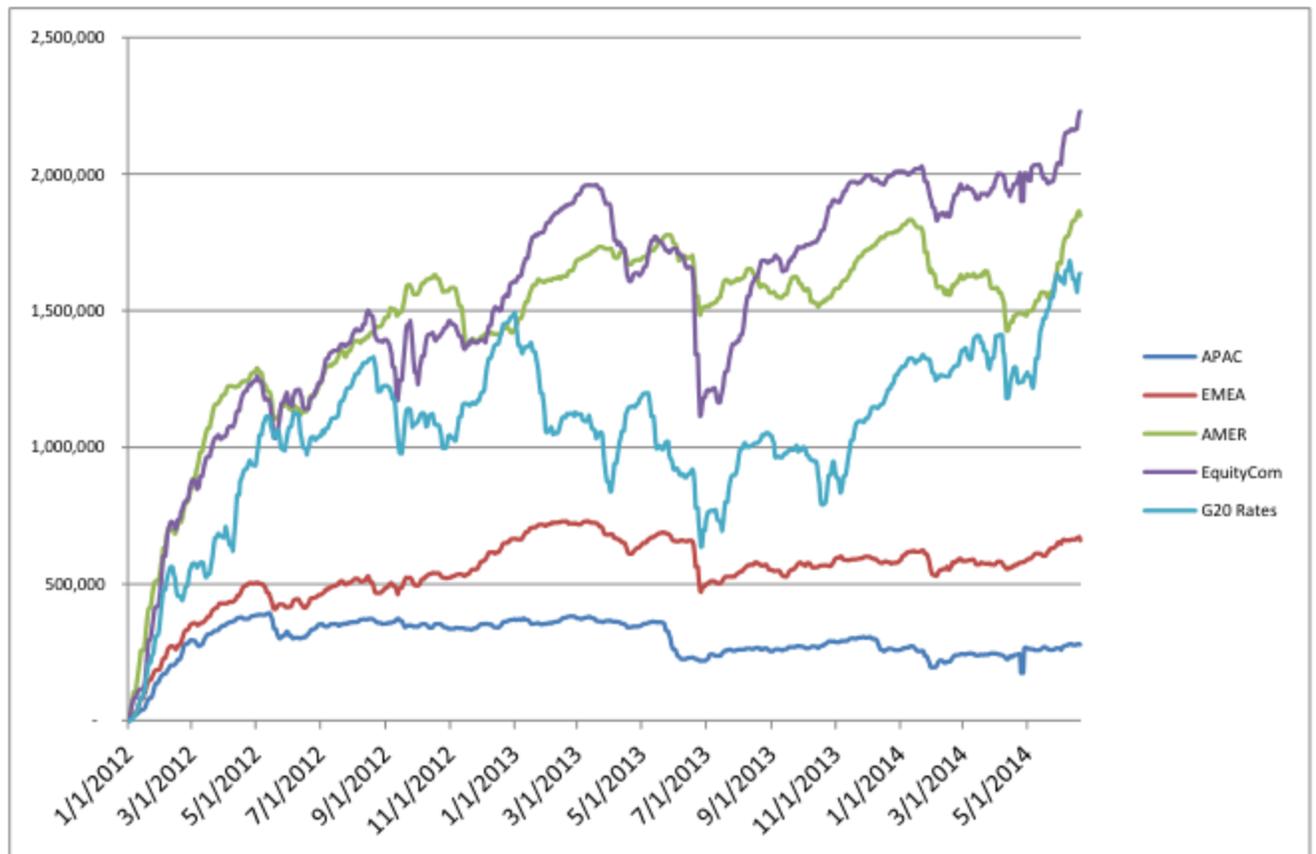
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



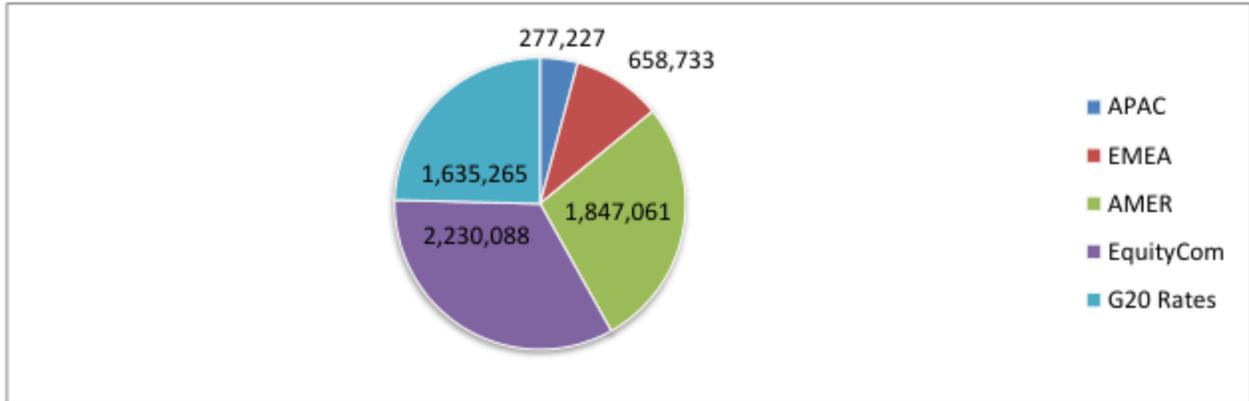
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



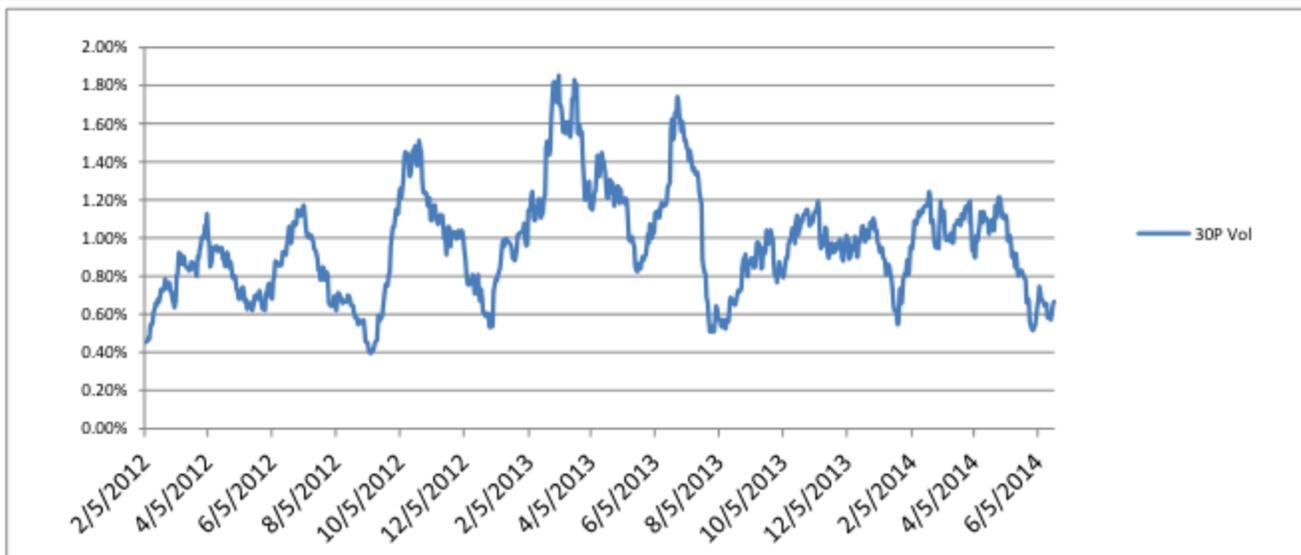
Current Gross Notional Risk by Category



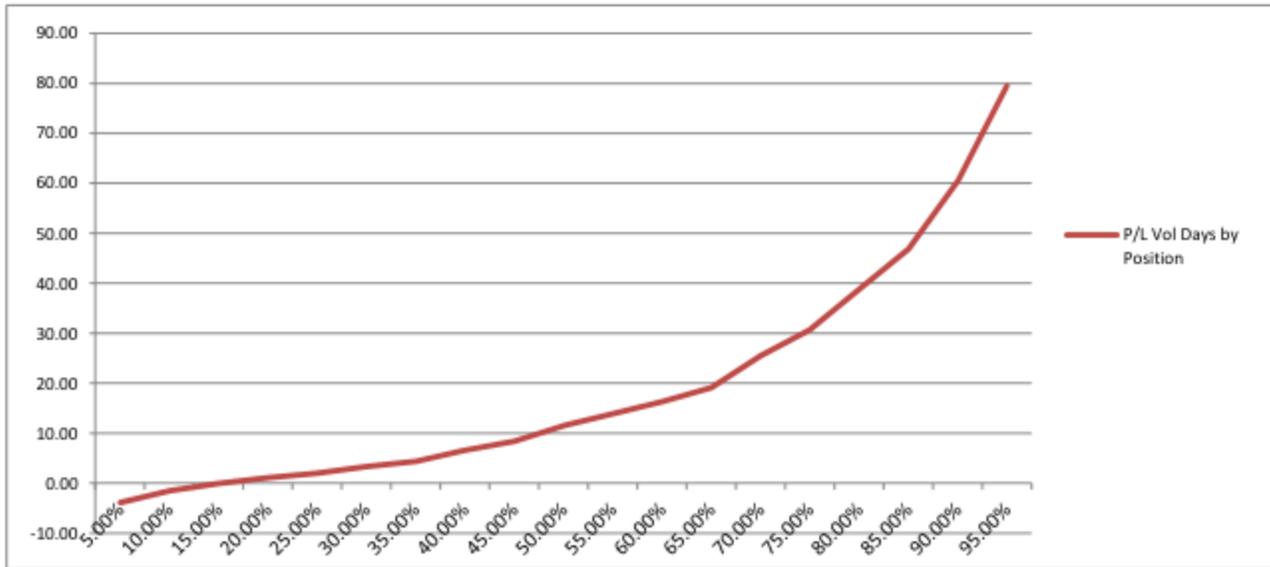
Performance Vs. MSCI World Index



Rolling 30 Day Realized Volatility - Atorus



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



Percentile	No. Vol Days	MTM Gains(Losses) % of NAV "Significant"	
0.00%	-9.56	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-3.89	(<7 Vol Days)	0.79%
10.00%	-1.54	MTM Gains(Losses) % of NAV "Significant"	
15.00%	-0.02	(>7 Vol Days)	46.28%
20.00%	1.12		
25.00%	2.03		
30.00%	3.36		
35.00%	4.36		
40.00%	6.60		
45.00%	8.42		
50.00%	11.55		
55.00%	13.92		
60.00%	16.32		
65.00%	19.10		
70.00%	25.54		
75.00%	30.71		
80.00%	38.80		
85.00%	46.88		
90.00%	60.46		
95.00%	79.55		
100.00%	163.30		

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	105	(3,080)	55.44	53.54	3.57	0.96%	80.14
005380 KS Equity	(113)	2,519	223.94	214.37	-4.85	0.92%	(51.48)
005490 KS Equity	118	(5,041)	289.59	282.79	2.68	0.87%	90.13
005930 KS Equity	94	(2,346)	1,330.02	1,276.66	3.76	1.07%	53.73
012330 KS Equity	160	1,340	247.00	276.57	14.51	0.82%	(16.36)
1 HK Equity	1,143	12,607	16.18	17.65	11.57	0.78%	(37.92)
1299 HK Equity	321	7,867	4.85	5.05	9.09	0.45%	(3.40)
13 HK Equity	880	6,181	11.80	13.48	19.02	0.75%	23.55
16 HK Equity				13.89			-
27 HK Equity	-	492	7.47	7.47	0.00	1.51%	11.83
2914 JP Equity	286	8,361	34.67	35.85	4.30	0.80%	(10.74)
3382 JP Equity	206	3,074	38.97	41.57	7.90	0.85%	0.05
4063 JP Equity	(16)	(667)	59.26	60.68	-3.37	0.71%	8.60
4502 JP Equity	381	8,600	45.47	47.49	7.79	0.57%	(41.58)
4689 JP Equity	111	4,252	4.63	4.75	1.82	1.44%	(39.42)
5 HK Equity	(114)	(4,127)	10.15	10.43	-5.25	0.53%	(1.46)
5108 JP Equity	21	4,359	35.90	36.07	0.54	0.88%	19.32
5401 JP Equity	68	3,221	3.15	3.22	2.24	0.94%	6.45
6301 JP Equity	43	4,173	22.48	22.71	1.18	0.86%	(29.45)
6752 JP Equity				12.26			-
6902 JP Equity				47.49			-
6954 JP Equity	773	7,571	160.05	176.39	12.61	0.81%	(42.51)
7201 JP Equity	143	3,598	9.37	9.74	4.51	0.88%	45.40
7203 JP Equity	(108)	(2,104)	56.09	58.96	-7.00	0.73%	(1.37)
7267 JP Equity	(26)	(4,675)	35.34	35.53	-0.72	0.77%	(2.38)
762 HK Equity	10	(633)	1.57	1.54	1.58	0.99%	(105.42)
7751 JP Equity	155	6,593	32.78	33.56	6.15	0.38%	(3.72)
8031 JP Equity	-	908	15.90	15.90	0.00	0.82%	22.61
8058 JP Equity	667	9,613	19.60	20.96	14.88	0.47%	(0.12)
8306 JP Equity	78	3,548	6.10	6.24	2.42	0.91%	(30.39)
8316 JP Equity	(289)	(3,372)	39.96	43.38	-8.58	1.00%	29.87
8411 JP Equity	85	7,581	2.03	2.05	1.96	0.57%	(8.28)
8604 JP Equity	4	1,341	7.28	7.30	0.29	1.10%	33.05
8801 JP Equity	459	4,655	31.26	34.34	6.73	1.47%	
8802 JP Equity	(134)	(3,695)	24.35	25.23	-2.83	1.28%	(90.89)
9020 JP Equity	(56)	(1,571)	75.67	78.38	-4.95	0.72%	(10.83)
941 HK Equity	150	(3,782)	10.19	9.79	7.45	0.53%	(15.85)
9432 JP Equity	1,302	9,931	55.26	62.51	17.08	0.77%	(77.19)
9433 JP Equity	311	6,343	56.96	59.75	5.19	0.94%	(17.33)
9437 JP Equity	97	6,530	17.04	17.29	2.94	0.51%	(3.94)
9983 JP Equity	(108)	(2,292)	322.77	337.92	-4.22	1.11%	(11.14)

9984 JP Equity	149	5,645	74.36	76.32	2.30	1.15%	11.65
AAPL US Equity	1,570	9,685	78.79	91.57	22.27	0.73%	(32.09)
ABB US Equity				23.18			-
ABBN VX Equity	36	(4,307)	23.42	23.22	1.73	0.49%	25.86
ABBV US Equity	252	5,892	51.73	53.95	6.74	0.63%	(38.67)
ABEV US Equity	109	(5,506)	7.24	7.10	2.24	0.88%	(26.53)
ABEV3 BZ Equity	129	(5,164)	7.31	7.13	2.55	0.98%	
ABI BB Equity	1,111	11,000	104.67	115.24	17.45	0.58%	69.18
ABT US Equity	309	7,169	39.29	40.98	8.03	0.54%	30.95
ABX CN Equity	94	(5,037)	18.17	17.83	1.73	1.08%	(4.09)
ABX US Equity	77	(4,849)	18.17	17.89	1.47	1.08%	(16.61)
ACA FP Equity	6,636	5,408	6.83	15.22	111.56	1.10%	(266.87)
ACE US Equity	840	11,392	98.08	105.31	21.12	0.35%	4.25
ACN US Equity	549	8,563	77.97	82.97	11.59	0.55%	(5.25)
ADP US Equity	202	6,767	76.95	79.25	5.50	0.54%	62.49
AFL US Equity	138	5,843	61.61	63.06	3.88	0.61%	32.34
AGN US Equity	4,712	10,225	112.47	164.31	39.20	1.18%	294.64
AI FP Equity	(242)	10,292	137.79	134.62	-3.12	0.75%	(70.22)
AIG US Equity	863	10,294	51.34	55.64	14.15	0.59%	12.41
AIR FP Equity	(100)	4,737	70.16	68.70	-1.91	1.11%	(18.57)
ALV GR Equity	(60)	7,052	169.19	167.77	-2.20	0.39%	(44.48)
ALVG IX Equity	(20)	5,730	168.62	168.03	-0.86	0.40%	(28.60)
AMGN US Equity	293	8,878	116.15	119.98	5.14	0.64%	180.59
AMT US Equity	1,814	12,687	77.71	88.83	31.56	0.45%	55.74
AMZN US Equity	(164)	(2,898)	306.51	323.89	-4.94	1.15%	55.79
ANZ AU Equity	934	12,947	29.78	31.92	10.18	0.71%	(69.74)
APA US Equity	1,164	11,550	91.25	100.44	14.69	0.69%	75.01
APC US Equity	671	6,168	100.46	111.39	13.93	0.78%	96.18
AXP US Equity	3,517	11,785	73.60	95.57	52.00	0.57%	99.48
AZN LN Equity	6,664	12,676	49.80	75.98	42.62	1.23%	84.18
AZN SS Equity	5,800	12,119		#N/A N/A	39.63	1.21%	
AZN US Equity	6,478	12,812	50.30	75.73	41.00	1.23%	62.40
BA US Equity	239	10,667	129.95	132.86	3.54	0.63%	34.24
BAC US Equity	46	6,820	15.42	15.52	0.84	0.80%	(9.50)
BARC LN Equity	(144)	5,219	4.11	4.00	-3.17	0.87%	(61.36)
BAS GR Equity	1,686	8,576	99.62	119.20	44.52	0.44%	41.61
BATS LN Equity	1,036	8,777	54.73	61.19	17.85	0.66%	9.07
BAX US Equity	21	4,842	73.52	73.84	1.12	0.40%	(4.13)
BAYN GR Equity	293	10,263	137.07	140.99	5.89	0.49%	9.28
BBAS3 BZ Equity	(26)	1,850	11.56	11.40	-0.88	1.58%	
BBD US Equity	251	5,475	14.62	15.28	3.81	1.20%	(0.15)
BBDC4 BZ Equity	253	5,427	14.64	15.32	3.69	1.26%	
BBL US Equity	(41)	(4,248)	64.02	64.64	-0.99	0.98%	11.84
BBVA SM Equity	1,752	6,337	10.29	13.14	36.75	0.75%	(68.75)
BCE CN Equity	99	10,241	45.03	45.46	2.48	0.39%	(41.70)
BCS US Equity	(145)	5,457	16.45	16.03	-3.24	0.82%	(65.67)
BEN US Equity	346	4,557	53.95	58.04	10.17	0.75%	12.92

BG/ LN Equity	15	(865)	21.53	21.15	2.02	0.88%	15.60
BHP AU Equity	(166)	9,507	34.48	33.88	-1.82	0.96%	(61.13)
BHP US Equity	5	7,278	68.00	68.04	0.07	0.96%	(49.32)
BIIB US Equity	308	1,066	245.93	316.92	28.20	1.02%	25.33
BIL SJ Equity	22	(4,833)	32.51	32.36	0.52	0.89%	8.15
BK US Equity	800	8,609	32.86	35.92	13.86	0.67%	106.05
BLK US Equity	275	5,982	304.18	318.14	7.93	0.58%	(1.21)
BLT LN Equity	1	(4,374)	32.33	32.32	0.02	0.94%	24.03
BMO CN Equity	1,143	14,492	66.99	72.27	19.16	0.41%	232.34
BMW GR Equity	1,422	5,402	99.96	126.27	35.67	0.74%	12.45
BMY US Equity	(10)	(750)	47.06	47.70	-1.72	0.80%	4.03
BN FP Equity	(15)	(2,296)	72.91	73.40	-0.97	0.69%	7.20
BNP FP Equity	87	(3,462)	71.49	69.69	2.89	0.87%	79.05
BNS CN Equity	1,540	14,613	59.62	65.91	27.12	0.39%	153.27
BP/ LN Equity	1,411	12,014	7.89	8.81	22.89	0.51%	10.83
BRK/B US Equity	787	15,648	121.13	127.22	15.09	0.33%	20.99
BSBR US Equity	146	5,006	6.79	6.99	3.79	0.77%	(80.12)
BUD US Equity	1,161	11,197	105.14	116.04	17.19	0.60%	151.13
BX US Equity	224	4,860	32.08	33.55	4.08	1.13%	(23.06)
C US Equity	(65)	6,030	47.93	47.41	-1.85	0.59%	(17.70)
CA FP Equity				35.79			-
CAT US Equity	2,967	14,645	90.43	108.75	27.40	0.74%	264.82
CBA AU Equity	1,679	17,559	69.92	76.61	17.27	0.55%	(97.69)
CBS US Equity	(135)	5,408	60.33	58.86	-2.52	0.99%	(132.40)
CCL US Equity	484	6,766	36.49	39.10	9.48	0.76%	70.77
CELG US Equity	712	6,006	152.36	170.43	12.39	0.96%	157.29
CFR VX Equity	582	9,275	98.59	104.78	9.89	0.63%	7.54
CL US Equity	3,178	22,712	60.34	68.78	28.57	0.49%	(175.52)
CM CN Equity	932	13,057	84.64	90.68	16.39	0.44%	95.26
CMCSA US Equity	331	10,468	51.28	52.90	6.61	0.48%	13.41
CMCSK US Equity	5,354	13,990	37.82	52.29	84.05	0.46%	(26.34)
CNI US Equity	3,077	14,136	52.09	63.43	45.12	0.48%	64.72
CNQ CN Equity	2,421	11,733	37.23	44.91	23.34	0.88%	269.28
CNR CN Equity	3,020	14,238	52.32	63.42	46.92	0.45%	55.39
COF US Equity	1,563	8,618	70.45	83.22	27.41	0.66%	176.85
COP US Equity	1,112	12,094	78.03	85.20	18.05	0.51%	104.53
COST US Equity	146	9,550	114.02	115.75	2.97	0.51%	(35.85)
COV LN Equity				#N/A N/A			
COV US Equity	3,125	7,850	64.85	90.67	29.68	1.34%	(120.66)
CRM US Equity	212	2,849	53.50	57.48	4.56	1.63%	(31.89)
CS FP Equity	(34)	4,786	24.65	24.48	-0.83	0.85%	(45.38)
CSCO US Equity	50	6,415	24.58	24.77	1.13	0.69%	30.82
CSX US Equity	2,151	9,972	25.47	30.96	29.07	0.74%	67.57
CVE CN Equity				31.69			-
CVS US Equity	2,441	12,539	64.62	77.20	34.92	0.56%	(57.78)
CVX US Equity	45	3,380	130.10	131.85	2.69	0.50%	17.85
D US Equity	1,294	7,953	60.80	70.68	22.84	0.71%	(29.06)

DAI GR Equity	7,468	13,908	62.20	95.61	69.96	0.77%	(27.87)
DBK GR Equity	693	(7,222)	40.87	36.95	10.31	0.93%	187.00
DD US Equity	3,110	13,534	55.43	68.16	47.13	0.49%	175.12
DDAIF US Equity	4,254	8,377	63.20	95.30	65.21	0.78%	(36.94)
DE US Equity	588	10,094	86.88	91.94	10.59	0.55%	41.38
DELL US Equity				#N/A	N/A		
DG FP Equity	4,881	10,090	51.66	76.65	89.89	0.54%	(137.52)
DGE LN Equity	46	2,632	31.00	31.55	2.55	0.69%	(10.78)
DHR US Equity	527	11,611	76.85	80.34	7.68	0.59%	29.82
DIS US Equity	2,174	11,829	70.38	83.31	30.71	0.60%	(64.11)
DISCA US Equity	141	(6,841)	75.84	74.27	2.18	0.95%	159.42
DNB NO Equity	391	8,725	17.95	18.76	7.42	0.60%	(87.31)
DOW US Equity	3,046	7,396	37.11	52.40	70.68	0.58%	52.09
DPW GR Equity	147	660	29.41	35.96	29.07	0.77%	(6.54)
DTE GR Equity	1,125	8,869	15.41	17.37	19.06	0.67%	(17.58)
DTV US Equity	3,965	10,959	62.48	85.08	61.11	0.59%	18.00
DUK US Equity	(195)	(7,783)	70.84	72.61	-4.28	0.58%	44.39
DVN US Equity	2,875	13,690	65.24	78.94	32.21	0.65%	159.49
EBAY US Equity	68	(5,417)	49.95	49.32	1.83	0.69%	31.41
ECL US Equity	289	11,898	106.13	108.71	5.83	0.42%	38.01
EDF FP Equity	2,230	5,513	23.45	32.93	33.13	1.22%	(143.71)
EMC US Equity	443	12,257	25.48	26.40	7.50	0.48%	(189.21)
EMR US Equity	198	8,739	66.80	68.31	3.52	0.64%	100.75
ENB CN Equity	437	12,532	45.66	47.25	6.39	0.55%	74.01
ENEL IM Equity	3,112	8,902	4.48	6.05	38.94	0.90%	29.46
ENI IM Equity	1,430	11,929	24.33	27.25	15.44	0.78%	18.46
EOAN GR Equity	347	4,853	18.96	20.32	9.06	0.79%	3.79
EOG US Equity	3,596	5,841	72.84	117.68	66.91	0.92%	245.63
EPD US Equity	2,397	14,612	64.66	75.27	36.31	0.45%	108.05
ERICB SS Equity	(136)	6,347		#N/A	N/A	-3.86	0.55%
ESRX US Equity	(245)	8,644	70.65	68.70	-4.63	0.61%	46.97
ETN US Equity	403	6,951	73.14	77.38	9.42	0.61%	67.23
F US Equity	(42)	6,833	16.82	16.72	-1.08	0.57%	(32.55)
FB US Equity	1,194	2,630	44.06	64.06	41.69	1.09%	(39.87)
FCX US Equity	199	6,674	33.66	34.66	3.71	0.80%	(5.88)
FDX US Equity	627	5,760	133.48	148.01	16.59	0.66%	(7.10)
FOX US Equity	104	8,112	33.25	33.68	1.75	0.74%	(128.77)
FOXA US Equity	126	7,483	34.19	34.77	2.35	0.72%	(122.54)
FP FP Equity	2,471	14,754	62.77	73.28	25.96	0.64%	90.71
G IM Equity	52	5,340	22.35	22.57	1.32	0.74%	(22.13)
GE US Equity	2,734	13,140	22.32	26.96	49.12	0.42%	64.50
GILD US Equity	163	5,554	78.47	80.78	3.50	0.84%	76.27
GIS US Equity	1,933	25,323	50.89	54.78	21.08	0.36%	30.79
GLE FP Equity				55.91			-
GLEN LN Equity	(198)	(2,955)	5.22	5.57	-9.33	0.72%	3.75
GLW US Equity	4,030	12,136	16.41	21.86	58.20	0.57%	216.48
GM US Equity	253	8,503	35.24	36.29	3.81	0.78%	(29.56)

GOOG US Equity	(2)	6,581	555.61	555.49	-0.03	0.89%	42.24
GS US Equity	388	8,442	162.84	170.33	6.72	0.68%	36.68
GSK LN Equity	187	5,707	26.22	27.08	5.79	0.56%	5.56
GSZ FP Equity	1,216	12,682	25.58	28.03	13.81	0.69%	(205.55)
HAL US Equity	2,783	8,224	52.34	70.05	45.98	0.74%	241.17
HD US Equity	570	13,333	76.98	80.27	6.80	0.63%	(16.85)
HMB SS Equity	79	7,694		#N/A N/A	1.67	0.62%	
HON US Equity	6,579	11,930	61.10	94.79	93.72	0.59%	89.94
HPQ US Equity	2,594	8,089	25.99	34.33	36.63	0.88%	(50.76)
HSBA LN Equity	19	8,008	10.34	10.36	0.47	0.51%	(58.98)
IBE SM Equity	2,636	7,531	5.56	7.51	69.56	0.50%	(72.07)
IBM US Equity	240	(8,241)	187.38	181.93	5.60	0.52%	57.70
IMT LN Equity	3,319	14,380	37.31	45.92	39.26	0.59%	107.79
INTC US Equity	3,097	13,687	24.57	30.13	30.73	0.74%	69.48
ISP IM Equity	3,941	5,699	1.93	3.26	51.54	1.34%	(197.01)
ITUB US Equity	(327)	5,715	15.83	14.97	-3.98	1.44%	(23.04)
ITUB4 BZ Equity	(220)	4,601	15.75	15.03	-3.32	1.44%	
ITW US Equity	4,422	14,011	67.84	89.25	62.40	0.51%	107.03
ITX SM Equity	(70)	(1,863)	147.42	152.97	-5.35	0.70%	7.60
JCI US Equity	190	5,851	48.92	50.50	4.40	0.74%	32.08
JNJ US Equity	6,867	20,338	78.39	104.86	91.01	0.37%	356.03
JPM US Equity	238	10,159	56.23	57.55	4.09	0.57%	38.26
KMB US Equity	522	11,894	108.16	112.91	12.89	0.34%	11.18
KMI US Equity	157	6,172	35.17	36.06	3.80	0.67%	162.51
KO US Equity				41.70			-
LBTYA US Equity	(160)	5,724	43.89	42.69	-3.66	0.76%	4.92
LBTYK US Equity	(173)	7,489	41.89	40.94	-3.72	0.62%	(38.22)
LIN GR Equity	686	11,076	201.42	213.90	11.04	0.56%	25.47
LLOY LN Equity	217	3,350	1.23	1.31	7.86	0.82%	(41.79)
LLY US Equity	209	4,953	59.03	61.52	6.92	0.61%	144.04
LMT US Equity	699	2,016	122.48	164.96	62.60	0.55%	10.94
LNKD US Equity	256	(2,461)	183.83	164.71	7.55	1.38%	47.68
LOW US Equity	(75)	4,313	46.76	45.96	-2.03	0.86%	6.66
LVS US Equity	11	3,103	74.87	75.14	0.33	1.10%	5.05
LYB US Equity	1,573	2,297	59.29	99.90	137.29	0.50%	39.85
MA US Equity	(105)	6,084	75.24	73.97	-2.89	0.60%	(37.40)
MAERSKB DC Equity	6,854	14,377	1,651.64	2,438.98	41.07	1.16%	(339.98)
MC FP Equity	402	7,348	188.38	198.69	11.55	0.47%	19.58
MCD US Equity	137	9,603	100.64	102.07	3.29	0.43%	30.97
MCK US Equity	275	2,181	164.92	185.73	14.30	0.88%	9.89
MDLZ US Equity	4,246	13,763	28.74	37.61	78.16	0.39%	26.13
MDT US Equity	10,067	20,811	43.22	64.13	56.25	0.86%	(293.49)
MET US Equity	2,067	7,556	44.37	56.50	30.09	0.91%	40.45
MFC CN Equity	1,532	3,515	13.74	19.72	62.51	0.70%	78.97
MHS US Equity				#N/A N/A			
MMM US Equity	10,535	21,331	96.89	144.75	138.48	0.36%	74.19
MO US Equity	2,098	13,316	37.33	43.21	25.60	0.62%	97.28

MON US Equity	1,799	12,564	106.69	121.97	28.90	0.50%	47.21
MOS US Equity				50.72			-
MRK US Equity	2,063	13,302	50.99	58.89	30.46	0.51%	168.56
MS US Equity	177	3,990	30.99	32.36	5.41	0.82%	(14.56)
MSFT US Equity	1,459	8,817	35.72	41.63	25.34	0.65%	27.55
MUV2 GR Equity	663	6,116	197.70	219.11	25.52	0.42%	(46.09)
NAB AU Equity	(127)	13,313	31.52	31.22	-1.42	0.67%	(77.72)
NCM AU Equity				10.18			-
NEE US Equity	5,551	15,275	73.39	100.06	60.02	0.61%	(14.04)
NEM US Equity	364	(2,777)	28.38	24.66	13.36	0.98%	(41.85)
NESN VX Equity	1,134	11,809	70.94	77.76	20.35	0.47%	(1.93)
NG/ LN Equity	2,642	13,478	12.00	14.35	26.36	0.74%	(55.51)
NKE US Equity	302	5,145	71.37	75.55	8.37	0.70%	(4.10)
NOK US Equity	4,310	4,498	3.96	7.76	78.30	1.22%	(97.19)
NOV US Equity	122	8,643	78.01	79.11	1.41	1.00%	104.51
NOVN VX Equity	7,805	21,827	66.92	90.85	98.41	0.36%	11.55
NOVOB DC Equity	1,379	9,961	40.62	46.24	16.11	0.86%	12.05
NSC US Equity	2,874	10,732	82.11	104.09	40.59	0.66%	129.54
NVS US Equity	6,210	18,195	67.78	90.92	85.38	0.40%	28.78
OGXP3 BZ Equity	4,028	(4,107)	4.39	0.08	32.51	3.02%	
OR FP Equity	455	10,537	168.46	175.74	8.83	0.49%	46.49
ORA FP Equity	1,471	8,559	13.80	16.18	16.90	1.02%	(316.93)
ORCL US Equity	1,567	9,064	34.47	40.43	28.44	0.61%	(401.56)
OXY US Equity	779	10,929	96.82	103.72	13.31	0.54%	56.03
PBR US Equity	22	2,578	15.67	15.80	0.66	1.29%	20.65
PBR/A US Equity	20	2,307	16.68	16.83	0.63	1.40%	16.59
PCLN US Equity	128	5,110	1,174.29	1,203.60	2.50	1.00%	(18.90)
PCP US Equity	264	8,068	257.64	266.06	4.00	0.82%	29.90
PEP US Equity	917	13,556	83.90	89.57	15.37	0.44%	(46.50)
PETR3 BZ Equity	(17)	(235)	7.36	7.89	-4.87	1.49%	
PETR4 BZ Equity	(16)	(220)	7.83	8.40	-4.56	1.58%	
PFE US Equity	23	4,811	29.61	29.75	1.40	0.35%	29.87
PG US Equity	123	11,013	79.25	80.13	3.63	0.31%	(14.93)
PHIA NA Equity				31.37			-
PM US Equity	508	10,520	87.10	91.30	12.67	0.38%	44.41
PNC US Equity	1,509	9,838	77.39	89.26	24.85	0.62%	101.57
POT CN Equity	462	7,535	36.17	38.39	8.32	0.74%	49.40
POT US Equity	460	7,998	36.33	38.41	8.40	0.68%	60.24
PRU LN Equity	8,395	10,521	12.76	22.95	145.76	0.55%	(61.22)
PSA US Equity	799	13,406	162.12	171.78	13.57	0.44%	55.40
PSX US Equity	1,996	6,641	66.04	85.89	40.65	0.74%	60.94
PX US Equity	2,655	17,041	114.23	132.02	35.59	0.44%	76.58
QCOM US Equity	2,436	12,871	67.10	79.80	43.47	0.44%	44.05
QQQ US Equity	2,904	13,607	76.39	92.69	52.53	0.41%	(29.50)
RAI US Equity	1,918	12,125	53.94	62.47	18.46	0.86%	107.66
RDS/A US Equity	1,148	11,546	75.02	82.48	18.01	0.55%	44.71
RDS/B US Equity	1,145	11,427	78.85	86.75	14.00	0.72%	5.86

RDSA LN Equity	1,219	11,116	37.16	41.23	20.58	0.53%	12.88
RDSA NA Equity	1,048	11,454	37.83	41.29	17.68	0.52%	29.89
RDSB LN Equity	1,168	10,889	39.07	43.26	15.68	0.68%	(52.91)
REGN US Equity	(324)	6,240	301.97	287.09	-4.44	1.17%	(238.87)
RIO AU Equity	(19)	2,236	55.61	55.13	-0.75	1.16%	(18.68)
RIO LN Equity	(13)	2,203	52.94	52.62	-0.61	0.99%	(11.57)
RIO US Equity	(18)	2,323	53.09	52.67	-0.70	1.13%	(12.52)
ROG VX Equity	6,931	17,035	212.78	299.36	76.08	0.53%	117.20
RY CN Equity	666	12,925	66.40	69.83	12.38	0.42%	109.15
SAB LN Equity	1,967	12,446	50.06	57.97	20.84	0.76%	(42.32)
SAN FP Equity	(24)	(1,143)	106.54	108.81	-5.10	0.42%	(4.11)
SAN SM Equity	2,174	9,840	8.73	10.65	38.23	0.58%	(77.53)
SAN US Equity	1,698	7,980	8.73	10.59	25.92	0.82%	(95.37)
SAP GR Equity	81	4,907	76.40	77.66	2.61	0.64%	(61.11)
SAP US Equity	66	4,670	76.56	77.64	2.03	0.69%	(57.06)
SBUX US Equity	500	10,127	73.24	76.86	7.02	0.70%	(36.69)
SGO FP Equity	2,695	8,217	44.57	59.19	36.98	0.89%	(116.70)
SI US Equity				#N/A N/A			
SIE GR Equity	987	5,678	115.87	136.02	29.82	0.58%	7.54
SLB US Equity	2,631	10,531	87.14	108.92	44.68	0.56%	198.76
SMSN LI Equity	56	(1,705)	662.67	640.80	2.87	1.15%	23.75
SO US Equity	109	11,861	44.11	44.52	1.63	0.57%	(42.04)
SPG US Equity	(132)	12,778	168.96	167.23	-1.71	0.61%	28.95
SREN VX Equity				88.38			-
STAN LN Equity	59	(2,946)	21.94	21.50	3.84	0.52%	31.30
STL NO Equity	2,083	11,818	26.89	31.63	22.29	0.79%	113.20
STT US Equity	196	6,796	65.78	67.68	3.97	0.73%	45.71
SU CN Equity	1,814	13,628	37.82	42.86	16.41	0.81%	160.89
SU FP Equity	1,073	10,184	87.64	96.88	11.10	0.95%	(19.38)
SU US Equity	1,862	14,383	37.97	42.88	16.22	0.80%	176.69
SWEDA SS Equity	134	5,446		#N/A N/A	3.79	0.65%	
SYNN VX Equity	(152)	(6,953)	364.98	372.93	-5.43	0.40%	50.00
T US Equity	(71)	(8,039)	35.16	35.48	-2.14	0.41%	(31.68)
TD CN Equity	1,321	14,366	46.66	50.95	20.37	0.45%	122.85
TEF SM Equity	673	8,704	16.19	17.44	15.27	0.51%	(8.27)
TEF US Equity	585	7,877	16.16	17.36	9.59	0.77%	(35.35)
TGT US Equity	706	(8,574)	63.57	58.34	12.05	0.68%	87.27
TJX US Equity	(9)	(2,907)	54.91	55.09	-0.33	0.94%	6.56
TLS AU Equity	610	13,319	4.66	4.87	9.08	0.50%	(124.11)
TLSN SS Equity	(225)	(5,268)		#N/A N/A	-9.56	0.45%	
TM US Equity	(73)	(2,887)	115.16	118.05	-4.05	0.62%	(12.29)
TMO US Equity	8,944	10,218	63.59	119.25	138.63	0.63%	(43.37)
TOT US Equity	1,548	7,801	61.19	73.33	25.76	0.77%	51.84
TRP CN Equity	(49)	(2,342)	46.37	47.34	-4.73	0.44%	(24.06)
TRV US Equity	1,260	15,196	87.90	95.18	25.02	0.33%	(50.91)
TSCO LN Equity	743	(6,852)	5.53	4.93	13.46	0.81%	66.71
TWC US Equity	1,010	5,234	120.22	143.41	37.17	0.52%	2.87

TWX US Equity	82	9,814	67.77	68.33	1.01	0.82%	(145.64)
TXN US Equity	4,536	12,205	34.93	47.91	65.85	0.56%	22.43
TYC US Equity	14,112	24,080	29.17	46.26	79.32	0.74%	(108.09)
UBS US Equity				19.07			-
UBSN VX Equity	17	(1,420)	19.35	19.12	1.68	0.72%	12.98
UCG IM Equity	3,382	5,500	5.62	9.08	50.37	1.22%	(165.29)
ULVR LN Equity	399	7,646	43.35	45.61	9.74	0.54%	(27.47)
UNA NA Equity	358	8,550	42.33	44.10	7.99	0.52%	(18.26)
UNH US Equity	2,674	10,688	64.87	81.09	40.96	0.61%	140.81
UNP US Equity	2,730	14,259	84.85	101.10	34.44	0.56%	15.04
UPS US Equity	4,202	14,806	79.87	102.54	53.15	0.53%	18.05
USB US Equity	3,730	14,625	34.87	43.77	58.03	0.44%	233.05
UTX US Equity	6,670	15,190	82.05	118.08	72.37	0.61%	141.16
V US Equity	164	9,462	206.90	210.49	3.32	0.52%	27.49
VALE US Equity	366	(3,004)	14.63	12.85	9.78	1.24%	18.33
VALE3 BZ Equity	431	(2,939)	15.07	12.86	10.55	1.39%	
VIAB US Equity	3,949	9,746	61.33	86.18	67.57	0.60%	(145.13)
VIV FP Equity				26.05			-
VMW US Equity	221	4,785	89.16	93.28	5.63	0.82%	(81.88)
VOD LN Equity	559	(4,157)	3.79	3.28	15.17	0.89%	88.92
VOD US Equity	548	(3,911)	37.88	32.58	14.58	0.96%	71.71
VOW3 GR Equity	98	3,208	259.69	267.61	5.47	0.56%	(16.10)
VRX CN Equity	(10)	(473)	118.70	121.33	-1.53	1.45%	(15.05)
VRX US Equity	(10)	(482)	118.57	121.08	-1.54	1.37%	(14.30)
VTI US Equity	899	5,134	86.91	102.12	43.61	0.40%	19.86
VWO US Equity	103	5,630	42.75	43.53	3.38	0.54%	(14.04)
VZ US Equity	(2)	(342)	49.16	49.47	-1.40	0.46%	0.05
WBC AU Equity	482	11,844	30.87	32.12	6.49	0.63%	(33.22)
WES AU Equity	(110)	13,490	39.08	38.76	-1.50	0.54%	(94.32)
WFC US Equity	4,257	12,958	39.63	52.65	53.98	0.61%	210.17
WLP US Equity	4,753	11,576	76.76	108.27	67.06	0.61%	136.38
WMT US Equity	(88)	9,262	76.30	75.59	-2.11	0.45%	(56.99)
WOW AU Equity	(208)	4,724	34.76	33.30	-8.31	0.53%	(46.24)
XOM US Equity	1,980	16,573	92.53	103.58	27.32	0.44%	247.55
XTA LN Equity				#N/A N/A			
YHOO US Equity	(92)	3,537	35.18	34.29	-2.75	0.95%	(43.50)
YUM US Equity	700	9,810	75.04	80.40	15.05	0.47%	1.06
ZURN VX Equity	57	8,429	294.36	296.34	1.73	0.39%	(58.22)

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	21,696	62,272	1,455.70	1,962.87	93.62	0.37%	145.27
NDX Index	12,815	37,348	2,831.19	3,802.64	74.69	0.46%	24.30
RTY Index	897	18,515	1,133.51	1,188.43	6.05	0.80%	72.02

SPTSX Index	3,267	45,128	13,097.56	14,045.71	21.72	0.33%	281.96
MEXBOL Index	90	15,064	3,277.98	3,297.52	1.09	0.55%	(33.61)
IBOV Index	5	(3,661)	24,461.36	24,428.04	0.12	1.15%	
MERVAL Index	(284)	22,139		#N/A N/A	-0.74	1.73%	
UKX Index	5,210	48,832	10,490.35	11,609.67	34.01	0.31%	18.07
DAX Index	10,217	37,847	10,682.74	13,566.67	70.62	0.38%	(210.87)
CAC Index	1,934	29,424	5,788.46	6,168.96	16.68	0.39%	(233.91)
IBEX Index	12,446	42,944	11,748.18	15,153.09	49.18	0.59%	(311.92)
SMI Index	8,035	52,752	8,424.18	9,707.29	53.79	0.28%	(33.59)
FTSEMIB Index	7,377	25,266	23,118.94	29,868.61	30.64	0.95%	(423.57)
PSI20 Index	4,875	24,476	8,041.34	9,642.85	24.40	0.82%	(477.28)
ISEQ Index	8,310	15,398	4,246.25	6,537.87	64.75	0.83%	(353.37)
ICEXI Index	185	4,606	7.00	7.28	7.49	0.54%	3.59
AEX Index	7,404	48,492	492.48	567.68	44.19	0.35%	(162.51)
BEL20 Index	8,415	47,922	3,658.46	4,300.90	49.83	0.35%	(270.44)
LUXXX Index	11,288	41,632	1,672.08	2,125.43	36.42	0.74%	(290.05)
KFX Index	13,193	40,987	102.53	135.53	58.49	0.55%	(258.34)
HEX Index	9,874	44,404		#N/A N/A	46.03	0.48%	
OMX Index	1,852	26,503		#N/A N/A	18.02	0.39%	
ATX Index	581	64,153	3,453.03	3,484.30	1.46	0.62%	
ASE Index	481	12,366	1,707.57	1,773.98	2.30	1.69%	153.66
OSEBX Index	5,192	28,882	87.10	102.76	33.93	0.53%	(93.87)
INDEXCF Index	(211)	51,231	43.30	43.12	-0.37	1.10%	(439.31)
TOP40 Index	3,053	37,521	4,006.89	4,332.86	11.79	0.69%	154.37
SENSEX Index	5,269	43,256	371.48	416.73	13.14	0.93%	(264.44)
NKY Index	1,028	23,222	143.92	150.29	6.42	0.69%	(80.22)
HSI Index	786	39,542	2,933.90	2,992.24	4.77	0.42%	41.15
SHCOMP Index	1,849	(39,032)	341.67	325.49	8.53	0.56%	(60.69)
KOSPI Index	1,057	45,441	1.88	1.93	4.78	0.49%	(660.61)
AS51 Index	940	33,715	4,948.24	5,086.18	5.12	0.54%	(385.50)
STBCNZL Index	35,636	73,207	444.47	660.83	124.07	0.39%	(1,137.63)
EEM US Equity	48	5,720	43.20	43.56	1.36	0.61%	(11.89)
IYR US Equity	353	12,786	70.30	72.24	6.60	0.42%	45.63
MDY US Equity	5,826	14,269	184.03	259.17	80.45	0.51%	4.65
JNK US Equity	117	10,785	41.31	41.76	10.04	0.11%	13.07
XLF US Equity	6,342	13,610	15.57	22.83	104.09	0.45%	-
XLU US Equity	1,127	10,859	39.38	43.47	16.43	0.63%	(173.91)
XLK US Equity	3,043	13,272	30.99	38.09	52.01	0.44%	(110.61)
XLI US Equity	7,109	16,147	38.20	55.02	87.47	0.50%	(8.45)
XLP US Equity	901	12,469	42.17	45.22	17.88	0.40%	(131.74)
XLY US Equity	1,447	9,522	57.37	66.08	28.33	0.54%	(75.83)
XLE US Equity	1,771	13,457	89.19	100.93	31.48	0.42%	80.39
XLB US Equity	4,800	15,233	37.75	49.64	75.58	0.42%	28.29
XLV US Equity	13,663	24,346	38.87	60.68	139.64	0.40%	176.20
SXXP Index	7,887	48,422	406.61	472.85	57.56	0.28%	(162.64)
SXAP Index	10,639	28,869	521.95	714.31	55.81	0.66%	(198.53)
SXKP Index	4,642	37,626	366.14	411.31	24.23	0.51%	(472.33)

SX6P Index	8,902	39,503	360.60	441.86	47.80	0.47%	(221.85)
SXEP Index	6,301	51,146	456.85	513.14	22.16	0.56%	37.21
SXIP Index	11,841	28,923	222.31	313.31	97.46	0.42%	(357.74)
SXNP Index	4,900	30,921	488.87	566.33	35.70	0.44%	(128.98)
SX3P Index	2,051	31,675	679.66	723.67	16.04	0.40%	(1.73)
SXDP Index	29,827	61,074	609.16	906.65	140.55	0.35%	694.50
SX4P Index	4,238	29,993	935.30	1,067.44	41.62	0.34%	(44.70)
SX8P Index	713	17,778	376.46	391.55	8.48	0.47%	(65.57)
SXOP Index	11,659	45,532	389.83	489.65	42.03	0.61%	(768.95)
SXQP Index	2,233	46,541	807.78	846.53	14.81	0.32%	101.22
SXRP Index	(33)	10,059	430.50	429.10	-0.88	0.37%	(33.88)
SXMP Index	1,488	17,388	314.93	341.88	18.70	0.46%	(37.80)
SXTP Index	22,860	39,247	172.05	272.26	81.55	0.71%	295.19
SX7E Index	3,789	12,087	159.85	209.95	37.34	0.84%	(283.24)
SX5E Index	8,436	43,006	3,750.28	4,485.93	46.82	0.42%	(332.27)
SPGSCITR Index	103	30,696	5,167.87	5,185.20	0.94	0.36%	38.30
XAG Curncy	72	(17,834)	20.96	20.87	0.56	0.72%	(61.21)
CO1 Comdty	30	30,289	114.70	114.81	0.19	0.51%	(65.87)
CL1 Comdty	2,495	36,479	100.39	107.26	11.69	0.58%	303.95
NG1 Comdty	2,614	15,160	3.86	4.53	12.27	1.40%	(205.50)
XAU Comdty	(1,659)	(26,763)	92.71	98.46	-0.13	49.06%	167.16
IBOXHY Index	4,271	53,418	220.12	237.72	139.50	0.06%	42.40
US_TSY CREDIT	(7)	100,443	765.33	765.28	-0.06	0.12%	(11.81)
CA_TSY CREDIT	313	103,687	1,227.49	1,231.20	1.11	0.27%	232.81
MX_TSY CREDIT	1,229	87,928	221.30	224.39	3.08	0.45%	(71.46)
AU_TSY CREDIT	2,312	81,398	1,506.03	1,548.81	9.43	0.30%	(283.87)
JP_TSY CREDIT	84	(45,369)	817.18	815.67	0.83	0.22%	125.04
MY_TSY CREDIT	518	103,107	170.18	171.03	1.93	0.26%	(332.17)
SG_TSY CREDIT	142	66,005	221.48	221.96	1.12	0.19%	(181.29)
AT_TSY CREDIT	3,948	81,569	358.40	375.75	17.67	0.27%	(506.78)
BE_TSY CREDIT	5,392	79,771	477.85	510.15	22.97	0.29%	(481.38)
FI_TSY CREDIT	3,435	85,645	349.64	363.67	15.21	0.26%	(523.54)
FR_TSY CREDIT	4,459	82,246	1,684.51	1,775.84	19.25	0.28%	(491.79)
DE_TSY CREDIT	2,612	84,524	1,247.55	1,286.11	11.96	0.26%	(516.57)
IE_TSY CREDIT	33,163	78,270	336.92	479.68	163.30	0.26%	(612.23)
IT_TSY CREDIT	9,024	54,986	1,616.07	1,881.31	51.17	0.32%	(375.79)
NL_TSY CREDIT	3,530	82,865	1,330.92	1,387.61	15.76	0.27%	(529.69)
ES_TSY CREDIT	11,364	50,187	392.28	481.11	78.07	0.29%	(306.79)
DK_TSY CREDIT	2,727	67,396	729.23	758.74	14.27	0.28%	(425.32)
NO_TSY CREDIT	(1,047)	50,762	347.79	340.76	-7.18	0.29%	(144.02)
PL_TSY CREDIT	1,546	35,151	429.04	447.91	11.74	0.37%	(541.63)
ZA_TSY CREDIT	(118)	(53,153)	83.15	83.33	-0.22	0.98%	435.54
SE_TSY CREDIT	591	(44,333)	464.03	457.85	4.18	0.32%	338.88
CH_TSY CREDIT	1,105	26,825	1,008.64	1,050.17	17.31	0.24%	(163.14)
GB_TSY CREDIT	2,567	89,647	1,507.67	1,550.85	12.05	0.24%	(394.90)