

Current Date:	7/1/2014	Change on Day:	1.22%
Total Return since 1/1/12:	109.23%	MSCI World Change on Day	0.65%
T12M Return:	59.99%	No of Positions (+MTM) on Day	289
T90 Day Return:	12.67%	No of Positions (-MTM) on Day	120
T30 Day Return:	10.43%	Current No. of Positions:	435
Current Long Exposure @ Cost:	6,493,075	Current Leverage (Gross Exposures):	3.33
Current Short Exposure @ Cost:	(472,768)		
Net Exposure:	6,020,307		
Starting Capital:	1,000,000		
Current NAV:	2,092,311		

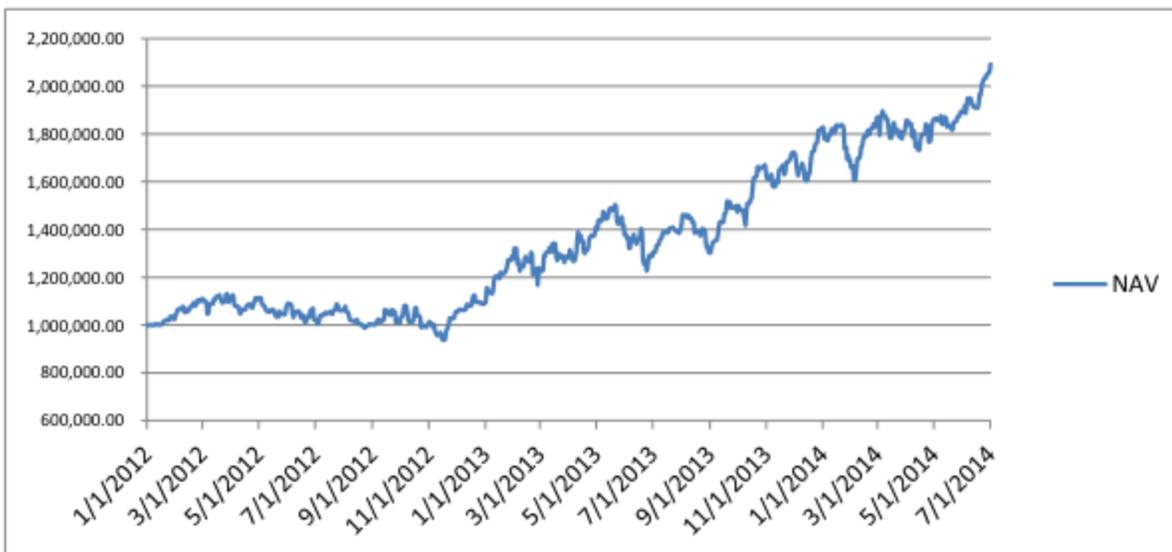
Key Metrics

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	0.99%	
T24M Avg. Daily NAV (-) Change	-0.89%	Avg. Realized Gain / Avg. Realized Loss
Target Vol-Adj. Risk Listed Equities	50.00%	
Target Vol-Adj. Risk Global Macro	50.00%	3.81
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:	1.35
Sharpe Since 1/1/12:	1.43

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		22.01%	45 Positions		23.95%

DBK GR Equity	(7,451)	0.11%	MDY US Equity	6,092	0.29%
T US Equity	(8,039)	0.12%	SENSEX Index	6,202	0.30%
TGT US Equity	(8,750)	0.13%	SXEP Index	6,216	0.30%
IBM US Equity	(9,102)	0.13%	AZN US Equity	6,277	0.30%
PSI20 Index	(11,371)	0.16%	UTX US Equity	6,293	0.30%
XAG Curncy	(17,834)	0.26%	NVS US Equity	6,338	0.30%
XAU Comdty	(26,763)	0.38%	XLF US Equity	6,386	0.31%
IBOV Index	(30,393)	0.44%	AZN LN Equity	6,427	0.31%
ISEQ Index	(38,102)	0.55%	HON US Equity	6,510	0.31%
SHCOMP Index	(39,032)	0.56%	BE_TSY CREDIT	6,701	0.32%
SE_TSY CREDIT	(49,074)	0.70%	XLI US Equity	6,843	0.33%
ZA_TSY CREDIT	(53,153)	0.76%	ROG VX Equity	6,850	0.33%
AT_TSY CREDIT	81,569	1.17%	FTSEMIB Index	6,998	0.33%
FR_TSY CREDIT	82,246	1.18%	JNJ US Equity	7,081	0.34%
NL_TSY CREDIT	82,865	1.19%	DAI GR Equity	7,184	0.34%
DE_TSY CREDIT	84,524	1.21%	MAERSKB DC Equity	7,402	0.35%
FI_TSY CREDIT	85,645	1.23%	AEX Index	7,518	0.36%
SPGSCITR Index	86,524	1.24%	SXXP Index	7,809	0.37%
MX_TSY CREDIT	87,928	1.26%	NOVN VX Equity	7,979	0.38%
GB_TSY CREDIT	91,756	1.32%	SMI Index	8,073	0.39%
SG_TSY CREDIT	91,833	1.32%	SX5E Index	8,156	0.39%
US_TSY CREDIT	100,443	1.44%	BEL20 Index	8,602	0.41%
MY_TSY CREDIT	103,107	1.48%	PRU LN Equity	8,645	0.41%
CA_TSY CREDIT	255,948	3.67%	TMO US Equity	8,866	0.42%
			SX6P Index	8,998	0.43%
			HEX Index	9,280	0.44%
			MDT US Equity	9,905	0.47%
			IT_TSY CREDIT	10,078	0.48%
			DAX Index	10,184	0.49%
			MMM US Equity	10,465	0.50%
			SXAP Index	10,524	0.50%
			SXOP Index	10,923	0.52%
			LUXXX Index	12,002	0.57%
			IBEX Index	12,145	0.58%
			SXIP Index	12,155	0.58%
			ES_TSY CREDIT	12,212	0.58%
			KFX Index	13,580	0.65%
			TYC US Equity	13,802	0.66%
			NDX Index	14,028	0.67%
			XLV US Equity	14,239	0.68%

Day NAV Impact of MTM by Category & Exposure	
Listed Equity Long	0.768%
Listed Equity Short	-0.071%
EquityCom Long	0.693%
EquityCom Short	-0.026%
G20 Rates Long	-0.036%
G20 Rates Short	0.014%

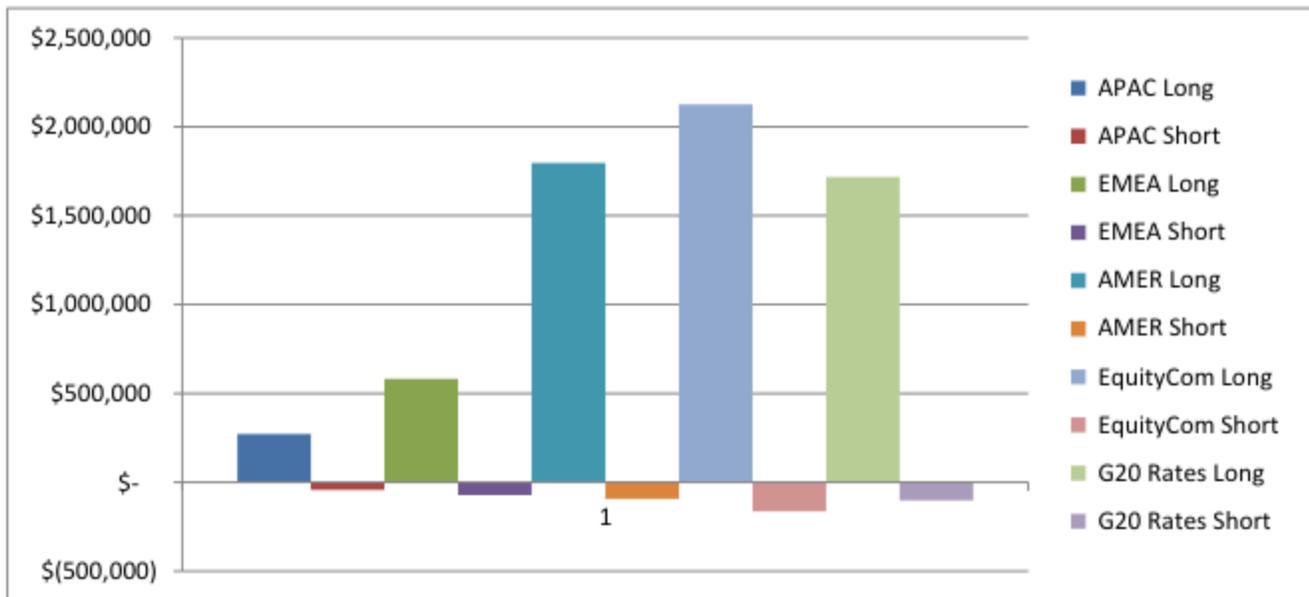
T12M Contribution (% of total Yr/Yr NAV Change by Category)	
Listed Equities	43.91%
EquityCom	46.27%
G20 Rates	10.78%

SPX Index	22,143	1.06%
SXTP Index	23,043	1.10%
SXDP Index	29,597	1.41%
IE_TSY CREDIT	34,685	1.66%
STBCNZL Index	35,643	1.70%

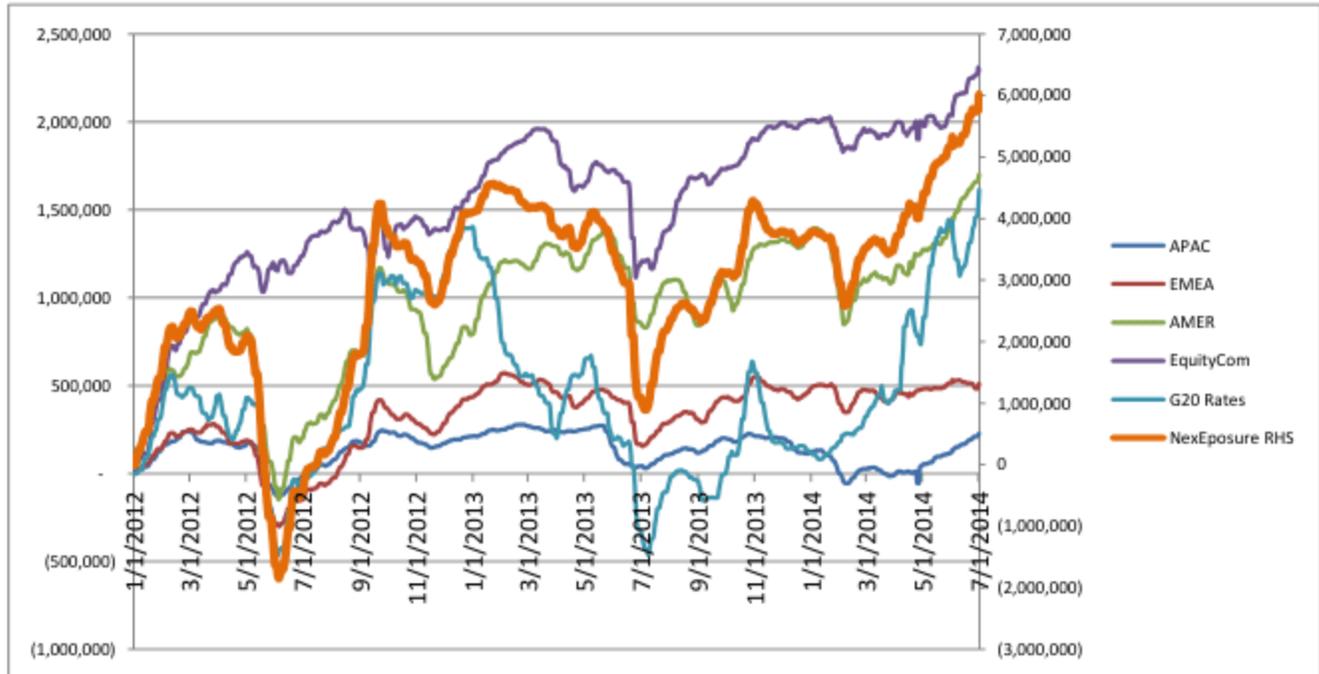
No. Names by Category

APAC Long	36
APAC Short	11
EMEA Long	67
EMEA Short	16
AMER Long	187
AMER Short	23
EquityCom Long	65
EquityCom Short	7
G20 Rates Long	21
G20 Rates Short	2
Total Long	376
Total Short	59

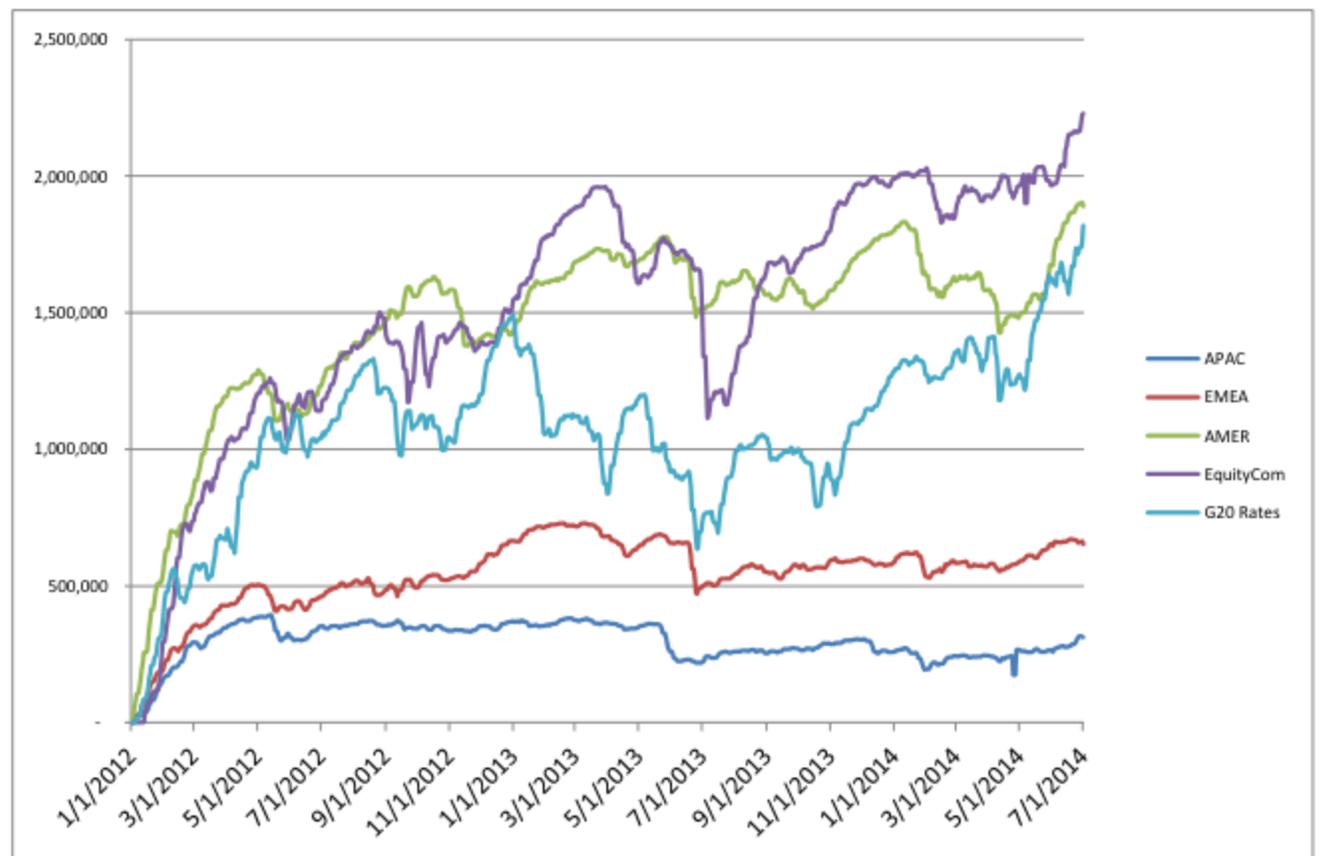
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



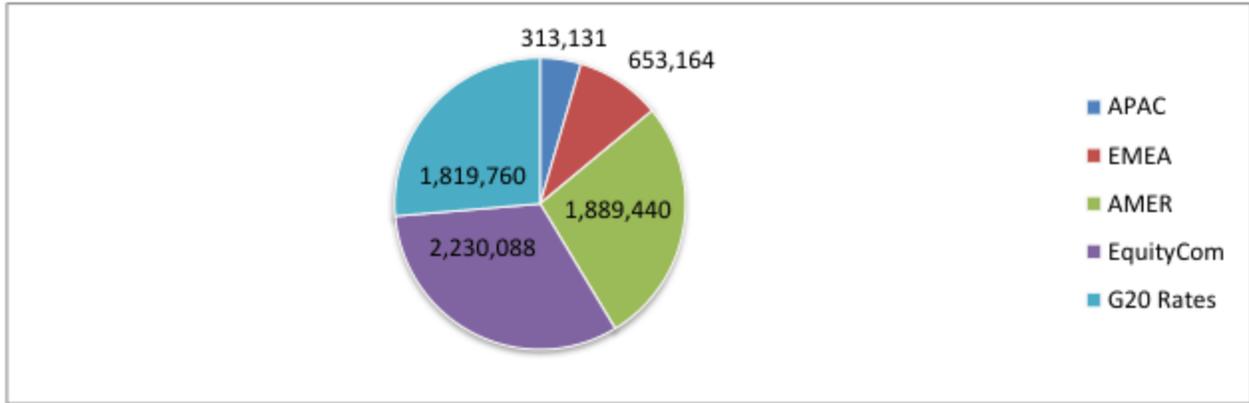
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



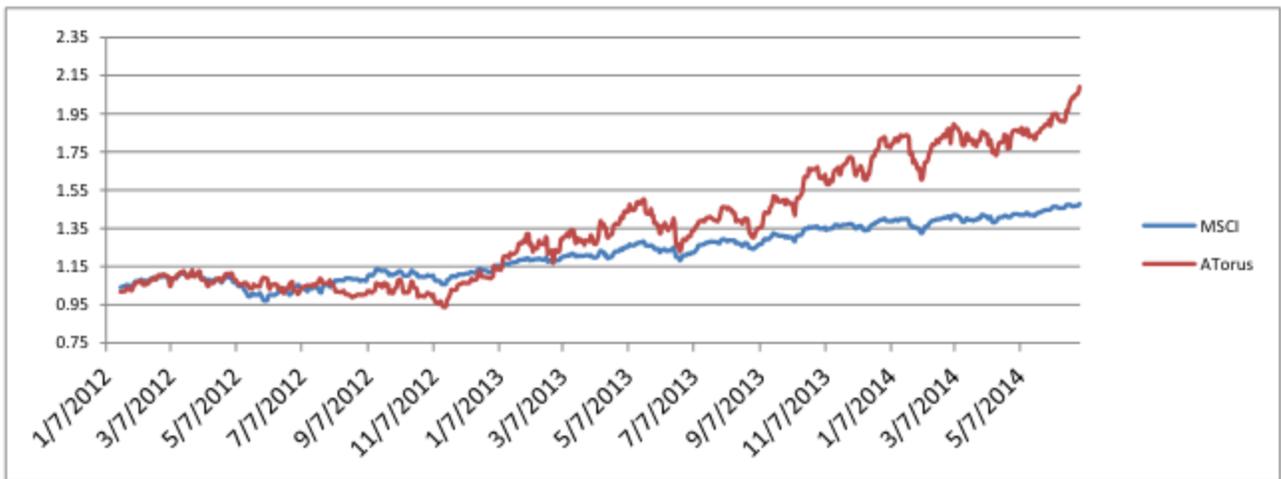
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



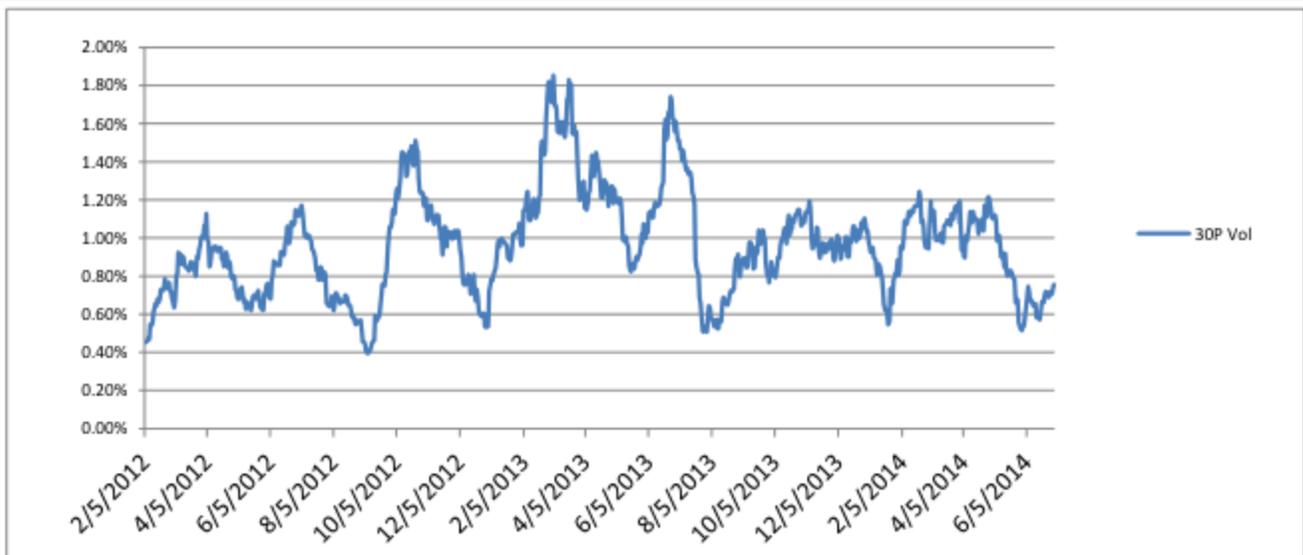
Current Gross Notional Risk by Category



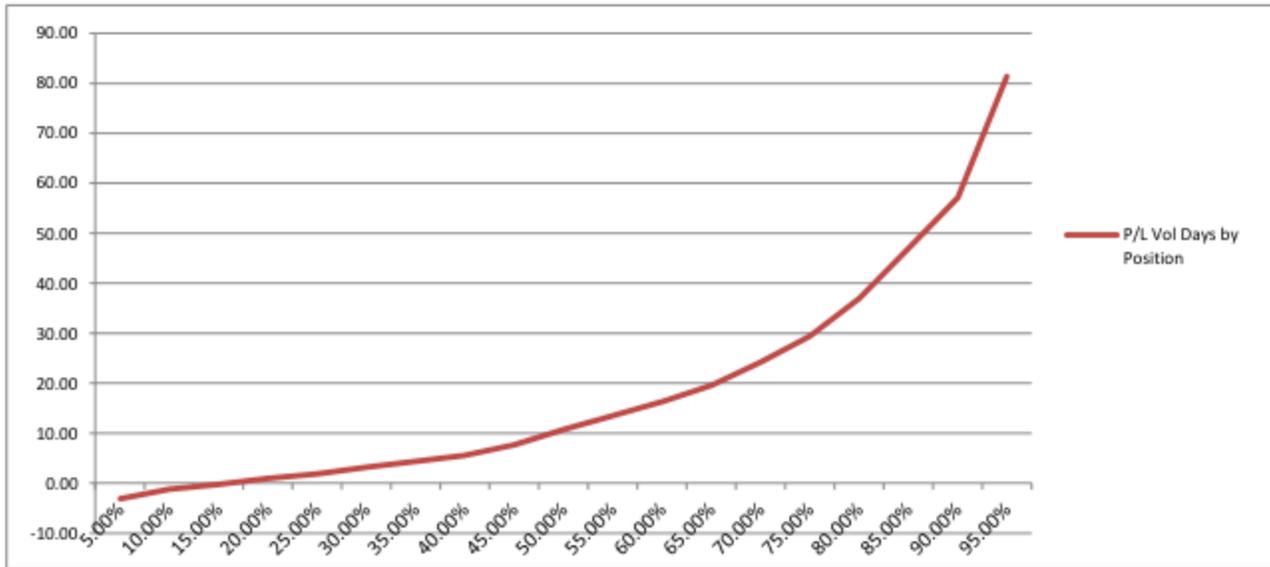
Performance Vs. MSCI World Index



Rolling 30 Day Realized Volatility - Atorus



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



Percentile	No. Vol Days
0.00%	-12.71
5.00%	-3.10
10.00%	-1.20
15.00%	-0.21
20.00%	0.95
25.00%	1.87
30.00%	3.21
35.00%	4.36
40.00%	5.59
45.00%	7.71
50.00%	10.75
55.00%	13.51
60.00%	16.31
65.00%	19.58
70.00%	24.27
75.00%	29.44
80.00%	36.94
85.00%	46.98
90.00%	57.13
95.00%	81.44
100.00%	170.79

MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	0.77%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	42.87%

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	(15)	(4,883)	54.82	54.99	-0.31	0.96%	63.17
005380 KS Equity	9	2,519	224.39	225.19	0.39	0.92%	(7.19)
005490 KS Equity	(130)	(5,041)	289.59	297.06	-2.95	0.87%	49.63
005930 KS Equity	58	(3,331)	1,315.71	1,292.86	1.63	1.07%	27.57
012330 KS Equity				274.13		0.82%	-
1 HK Equity	1,258	12,607		#N/A N/A	12.73	0.78%	
1299 HK Equity	302	7,867		#N/A N/A	8.54	0.45%	
13 HK Equity	1,001	6,181		#N/A N/A	21.65	0.75%	
16 HK Equity				#N/A N/A			
27 HK Equity	(291)	(4,202)		#N/A N/A	-4.61	1.51%	
2914 JP Equity	442	9,982	34.91	36.46	5.57	0.80%	74.08
3382 JP Equity	313	3,411	39.26	42.86	10.83	0.85%	81.81
4063 JP Equity	26	3,053	61.10	61.62	1.18	0.71%	51.40
4502 JP Equity	184	8,600	45.47	46.44	3.76	0.57%	31.36
4689 JP Equity	98	4,252	4.63	4.74	1.60	1.44%	129.21
5 HK Equity	5	(4,127)		#N/A N/A	0.22	0.53%	
5108 JP Equity	(69)	5,014	35.92	35.43	-1.56	0.88%	82.17
5401 JP Equity	49	5,798	3.18	3.20	0.89	0.94%	14.08
6301 JP Equity	147	4,173	22.48	23.27	4.07	0.86%	12.90
6752 JP Equity				12.25			-
6902 JP Equity				47.69			-
6954 JP Equity	729	7,571	160.05	175.46	11.89	0.81%	143.92
7201 JP Equity	55	5,276	9.44	9.54	1.18	0.88%	64.64
7203 JP Equity	105	5,369	59.49	60.65	2.68	0.73%	81.78
7267 JP Equity	50	(4,675)	35.34	34.96	1.39	0.77%	(6.71)
762 HK Equity	(33)	(4,080)		#N/A N/A	-0.82	0.99%	
7751 JP Equity	(86)	9,172	33.00	32.69	-2.46	0.38%	26.52
8031 JP Equity	24	5,117	16.05	16.13	0.58	0.82%	105.93
8058 JP Equity	785	10,860	19.74	21.17	15.49	0.47%	80.90
8306 JP Equity	37	4,405	6.13	6.18	0.93	0.91%	(41.35)
8316 JP Equity	(198)	(3,372)	39.96	42.31	-5.89	1.00%	97.62
8411 JP Equity	72	7,581	2.03	2.05	1.66	0.57%	5.94
8604 JP Equity	(74)	4,928	7.25	7.14	-1.37	1.10%	55.25
8801 JP Equity	368	4,655	31.26	33.73	5.39	1.47%	
8802 JP Equity	(15)	(1,815)	24.79	25.00	-0.65	1.28%	(26.41)
9020 JP Equity	62	5,604	78.26	79.12	1.52	0.72%	74.13
941 HK Equity	201	(4,634)		#N/A N/A	8.16	0.53%	
9432 JP Equity	1,290	10,150	55.39	62.43	16.56	0.77%	63.07
9433 JP Equity	543	7,585	57.61	61.73	7.58	0.94%	124.07
9437 JP Equity	47	4,896	17.09	17.25	1.88	0.51%	56.01
9983 JP Equity	(50)	(2,292)	322.77	329.78	-1.96	1.11%	(2.91)

9984 JP Equity	19	5,645	74.36	74.61	0.29	1.15%	4.18
AAPL US Equity	1,836	9,685	78.79	93.73	26.04	0.73%	97.61
ABB US Equity				23.02			-
ABBN VX Equity	72	(6,206)	23.25	22.98	2.37	0.49%	10.96
ABBV US Equity	597	6,279	51.86	56.79	14.97	0.63%	31.53
ABEV US Equity	75	(5,506)	7.24	7.15	1.55	0.88%	(101.79)
ABEV3 BZ Equity	73	(5,164)	7.31	7.21	1.45	0.98%	(95.46)
ABI BB Equity	1,082	11,731	105.26	114.96	15.93	0.58%	6.60
ABT US Equity	348	7,630	39.40	41.20	8.51	0.54%	54.30
ABX CN Equity	(5)	(5,037)		#N/A N/A	-0.09	1.08%	
ABX US Equity	(12)	(4,849)	18.17	18.22	-0.23	1.08%	(16.81)
ACA FP Equity	(4)	(1,574)	14.34	14.38	-0.24	1.10%	(21.90)
ACE US Equity	785	11,741	98.27	104.84	19.14	0.35%	140.67
ACN US Equity	371	8,563	77.97	81.34	7.82	0.55%	24.92
ADP US Equity	293	7,637	77.26	80.22	7.06	0.54%	94.56
AFL US Equity	105	5,843	61.61	62.71	2.94	0.61%	34.94
AGN US Equity	5,187	10,621	113.90	169.52	41.54	1.18%	(60.02)
AI FP Equity	(76)	6,175	137.84	136.17	-1.63	0.75%	60.31
AIG US Equity	841	12,241	51.90	55.46	11.61	0.59%	195.42
AIR FP Equity	28	(1,466)	67.12	65.82	1.74	1.11%	27.11
ALV GR Equity	(30)	5,509	168.39	167.48	-1.42	0.39%	21.86
ALVG IX Equity	(18)	4,954	167.99	167.39	-0.88	0.40%	10.87
AMGN US Equity	292	8,878	116.15	119.98	5.13	0.64%	107.50
AMT US Equity	1,961	13,044	77.99	89.71	33.17	0.45%	4.99
AMZN US Equity	(228)	(2,898)	306.51	330.63	-6.86	1.15%	(52.32)
ANZ AU Equity	709	12,947	29.78	31.41	7.73	0.71%	(45.55)
APA US Equity	1,198	12,393	91.83	100.71	14.09	0.69%	(6.18)
APC US Equity	540	6,564	100.97	109.27	10.54	0.78%	(19.97)
AXP US Equity	3,517	12,239	74.22	95.55	50.07	0.57%	111.95
AZN LN Equity	6,427	12,731	49.87	75.05	40.93	1.23%	208.70
AZN SS Equity	5,746	12,119	50.82	74.91	39.26	1.21%	147.78
AZN US Equity	6,277	12,866	50.37	74.94	39.56	1.23%	202.53
BA US Equity	(158)	10,667	129.92	128.02	-2.35	0.63%	75.00
BAC US Equity	64	8,241	15.44	15.56	0.96	0.80%	102.52
BARC LN Equity	(104)	1,044	4.07	3.70	-11.52	0.87%	10.92
BAS GR Equity	1,461	8,672	99.78	116.60	38.17	0.44%	(4.04)
BATS LN Equity	865	9,102	54.92	60.14	14.36	0.66%	105.54
BAX US Equity	0	4,842	73.52	73.52	0.01	0.40%	82.68
BAYN GR Equity	498	11,012	137.35	143.56	9.32	0.49%	182.18
BBAS3 BZ Equity	(24)	1,386	11.53	11.33	-1.09	1.58%	13.40
BBD US Equity	(3)	5,475	14.62	14.61	-0.04	1.20%	8.70
BBDC4 BZ Equity	(1)	5,427	14.64	14.64	-0.02	1.26%	18.23
BBL US Equity	(100)	(3,075)	64.23	66.31	-3.31	0.98%	(63.84)
BBVA SM Equity	1,619	6,375	10.30	12.92	33.76	0.75%	117.20
BCE CN Equity	87	10,241		#N/A N/A	2.19	0.39%	
BCS US Equity	(106)	1,091	16.31	14.86	-11.92	0.82%	17.46
BEN US Equity	305	5,658	54.63	57.57	7.21	0.75%	(24.60)

BG/ LN Equity	(14)	(2,195)	21.26	21.40	-0.72	0.88%	(25.64)
BHP AU Equity	(53)	9,507	34.49	34.30	-0.58	0.96%	74.94
BHP US Equity	131	7,278	68.00	69.22	1.87	0.96%	112.25
BIIB US Equity	335	1,066	245.93	323.19	30.69	1.02%	30.54
BIL SJ Equity	(50)	(3,522)	32.52	32.99	-1.60	0.89%	(71.66)
BK US Equity	1,445	10,651	33.50	38.04	20.24	0.67%	219.11
BLK US Equity	372	5,982	304.18	323.11	10.75	0.58%	70.58
BLT LN Equity	(86)	(3,303)	32.31	33.15	-2.76	0.94%	(77.17)
BMO CN Equity	1,460	15,609		#N/A N/A	22.72	0.41%	
BMW GR Equity	1,465	5,972	102.01	127.04	33.25	0.74%	7.56
BMJ US Equity	(87)	4,840	49.01	48.14	-2.25	0.80%	(47.65)
BN FP Equity				75.49		0.69%	-
BNP FP Equity	60	(3,462)	71.49	70.25	1.99	0.87%	(130.39)
BNS CN Equity	1,753	15,076		#N/A N/A	29.91	0.39%	
BP/ LN Equity	1,469	12,299	7.91	8.85	23.27	0.51%	59.53
BRK/B US Equity	793	15,648	121.13	127.26	15.20	0.33%	82.97
BSBR US Equity	153	5,698	6.81	6.99	3.48	0.77%	77.56
BUD US Equity	1,031	11,940	105.71	114.84	14.32	0.60%	(8.14)
BX US Equity	254	5,167	32.17	33.75	4.35	1.13%	58.72
C US Equity	(41)	6,030	47.93	47.61	-1.15	0.59%	62.28
CA FP Equity				37.00			-
CAT US Equity	3,051	15,121	90.92	109.26	27.29	0.74%	104.63
CBA AU Equity	1,617	17,559	69.92	76.36	16.63	0.55%	(15.28)
CBS US Equity	265	7,287	60.74	62.95	3.67	0.99%	116.72
CCL US Equity	208	6,766	36.49	37.61	4.08	0.76%	(4.65)
CELG US Equity	-	337	88.01	88.01	0.00	0.96%	7.59
CFR VX Equity	581	9,952	99.00	104.77	9.19	0.63%	(34.05)
CL US Equity	3,046	22,712	60.34	68.43	27.38	0.49%	50.61
CM CN Equity	999	13,057		#N/A N/A	17.57	0.44%	
CMCSA US Equity	579	10,468	51.28	54.12	11.56	0.48%	83.36
CMCSK US Equity	5,970	14,910	38.47	53.88	87.94	0.46%	201.44
CNI US Equity	3,592	14,136	52.09	65.33	52.67	0.48%	72.42
CNQ CN Equity	2,743	12,022		#N/A N/A	25.82	0.88%	
CNR CN Equity	3,483	14,238		#N/A N/A	54.12	0.45%	
COF US Equity	1,559	9,398	71.32	83.15	25.07	0.66%	58.61
COP US Equity	1,252	12,885	78.45	86.08	19.07	0.51%	63.29
COST US Equity	112	9,550	114.02	115.35	2.28	0.51%	(7.16)
COV LN Equity				#N/A N/A			
COV US Equity	3,142	7,850	64.85	90.81	29.84	1.34%	52.36
CRM US Equity	315	3,835	54.50	58.98	5.05	1.63%	56.41
CS FP Equity	(46)	2,887	24.44	24.05	-1.89	0.85%	23.51
CSCO US Equity	128	8,274	24.64	25.02	2.25	0.69%	62.94
CSX US Equity	2,149	9,972	25.47	30.96	29.05	0.74%	27.35
CVE CN Equity				#N/A N/A			
CVS US Equity	2,208	12,539	64.62	76.00	31.59	0.56%	76.24
CVX US Equity	(5)	5,595	130.93	130.81	-0.19	0.50%	18.66
D US Equity	1,374	7,953	60.80	71.30	24.25	0.71%	(6.12)

DAI GR Equity	7,184	13,908	62.20	94.33	67.30	0.77%	194.42
DBK GR Equity	984	(7,451)	40.67	35.30	14.18	0.93%	(26.56)
DD US Equity	970	5,413	55.43	65.36	36.77	0.49%	16.95
DDAIF US Equity	4,134	8,377	63.20	94.39	63.38	0.78%	135.74
DE US Equity	381	10,094	86.88	90.16	6.87	0.55%	(82.51)
DELL US Equity				#N/A	N/A		
DG FP Equity	4,443	10,090	51.66	74.40	81.82	0.54%	(88.99)
DGE LN Equity	136	2,632	31.00	32.60	7.45	0.69%	54.48
DHR US Equity	395	11,611	76.85	79.46	5.76	0.59%	103.66
DIS US Equity	2,713	12,054	70.61	86.51	37.60	0.60%	129.75
DISCA US Equity	79	(6,841)	75.84	74.96	1.22	0.95%	(47.95)
DNB NO Equity	190	8,725	17.95	18.34	3.60	0.60%	53.09
DOW US Equity	2,875	7,396	37.11	51.54	66.72	0.58%	23.05
DPW GR Equity	70	2,529	35.22	36.19	3.61	0.77%	0.45
DTE GR Equity	1,286	9,840	15.60	17.64	19.64	0.67%	48.34
DTV US Equity	3,977	11,097	62.68	85.15	60.53	0.59%	28.34
DUK US Equity	(80)	(1,946)	70.84	73.76	-7.06	0.58%	7.91
DVN US Equity	2,969	14,370	65.78	79.37	31.69	0.65%	(45.08)
EBAY US Equity	(22)	(2,167)	49.95	50.45	-1.48	0.69%	(17.96)
ECL US Equity	609	11,898	106.13	111.56	12.29	0.42%	81.05
EDF FP Equity				31.66		1.22%	-
EMC US Equity	557	12,257	25.48	26.64	9.43	0.48%	139.61
EMR US Equity	(30)	8,739	66.79	66.57	-0.53	0.64%	23.02
ENB CN Equity	489	12,532		#N/A	N/A	7.16	0.55%
ENEL IM Equity	2,791	8,902	4.48	5.89	34.92	0.90%	131.53
ENI IM Equity	1,527	12,523	24.46	27.44	15.71	0.78%	86.34
EOAN GR Equity	476	6,245	19.28	20.75	9.64	0.79%	30.72
EOG US Equity	3,529	5,841	72.84	116.85	65.67	0.92%	7.91
EPD US Equity	3,153	14,612	64.66	78.61	47.76	0.45%	94.99
ERICB SS Equity	(45)	1,269	12.49	12.06	-6.44	0.55%	(1.32)
ESRX US Equity	(187)	8,644	70.68	69.18	-3.54	0.61%	(4.06)
ETN US Equity	424	7,458	73.42	77.60	9.24	0.61%	50.58
F US Equity	155	8,293	16.88	17.19	3.26	0.57%	(47.94)
FB US Equity	1,434	2,630	44.06	68.08	50.06	1.09%	29.46
FCX US Equity	682	7,159	33.84	37.07	11.87	0.80%	184.54
FDX US Equity	821	6,601	135.53	152.38	18.94	0.66%	57.00
FOX US Equity	251	8,112	33.25	34.28	4.21	0.74%	1.88
FOXA US Equity	235	7,483	34.19	35.27	4.37	0.72%	11.75
FP FP Equity	2,365	15,659	63.30	72.87	23.42	0.64%	183.78
G IM Equity	(33)	3,204	22.23	22.01	-1.38	0.74%	17.56
GE US Equity	2,411	13,140	22.32	26.41	43.30	0.42%	52.05
GILD US Equity	452	5,756	78.68	84.85	9.34	0.84%	103.28
GIS US Equity	993	25,323	50.89	52.89	10.83	0.36%	168.52
GLE FP Equity				53.91			-
GLEN LN Equity	(162)	(1,773)	5.22	5.70	-12.71	0.72%	(37.44)
GLW US Equity	4,192	12,136	16.41	22.08	60.54	0.57%	90.93
GM US Equity	479	8,503	35.24	37.22	7.20	0.78%	203.00

GOOG US Equity	300	6,999	557.07	580.95	4.82	0.89%	56.11
GS US Equity	215	8,442	162.84	166.98	3.72	0.68%	(11.87)
GSK LN Equity	171	5,707	26.22	27.00	5.31	0.56%	56.95
GSZ FP Equity	993	12,912	25.62	27.59	11.07	0.69%	19.13
HAL US Equity	2,941	8,401	52.62	71.04	47.55	0.74%	25.04
HD US Equity	819	13,333	76.98	81.70	9.77	0.63%	126.44
HMB SS Equity	135	7,694	42.69	43.44	2.83	0.62%	(46.33)
HON US Equity	6,510	11,930	61.10	94.44	92.73	0.59%	300.58
HPQ US Equity	2,566	8,268	26.13	34.24	35.45	0.88%	148.18
HSBA LN Equity	(62)	8,008	10.34	10.26	-1.53	0.51%	81.08
IBE SM Equity	2,835	7,531	5.56	7.65	74.83	0.50%	2.71
IBM US Equity	48	(9,102)	186.82	185.84	1.01	0.52%	(232.22)
IMT LN Equity	2,912	14,380	37.31	44.87	34.45	0.59%	(15.59)
INTC US Equity	3,570	13,687	24.57	30.98	35.43	0.74%	59.15
ISP IM Equity	3,590	5,699	1.93	3.15	46.95	1.34%	154.94
ITUB US Equity	(495)	5,715	15.76	14.50	-6.04	1.44%	40.04
ITUB4 BZ Equity	(358)	4,601	15.69	14.56	-5.40	1.44%	34.58
ITW US Equity	4,047	14,011	67.84	87.43	57.10	0.51%	(77.86)
ITX SM Equity	21	5,364	153.23	153.83	0.56	0.70%	3.78
JCI US Equity	238	6,567	49.09	50.87	4.93	0.74%	128.54
JNJ US Equity	7,081	20,338	78.39	105.69	93.85	0.37%	229.90
JPM US Equity	260	10,159	56.23	57.67	4.47	0.57%	16.65
KMB US Equity	352	11,894	108.16	111.36	8.69	0.34%	(4.27)
KMI US Equity	158	8,374	35.37	36.04	2.82	0.67%	(40.52)
KO US Equity	45	4,065	41.85	42.31			(2.81)
LBTYA US Equity	85	5,724	43.92	44.58	1.94	0.76%	58.89
LBTYK US Equity	139	7,489	41.91	42.69	2.99	0.62%	77.49
LIN GR Equity	668	11,076	201.42	213.57	10.74	0.56%	45.45
LLOY LN Equity	178	3,350	1.23	1.29	6.47	0.82%	55.71
LLY US Equity	275	6,595	59.87	62.36	6.83	0.61%	(7.93)
LMT US Equity	621	2,016	122.48	160.18	55.55	0.55%	(18.20)
LNKD US Equity	140	(2,748)	181.90	172.62	3.70	1.38%	(37.43)
LOW US Equity	134	4,960	46.96	48.23	3.16	0.86%	41.32
LVS US Equity	120	3,103	74.87	77.76	3.51	1.10%	58.04
LYB US Equity	1,521	2,297	59.29	98.55	132.73	0.50%	35.48
MA US Equity	12	6,084	75.27	75.42	0.34	0.60%	153.69
MAERSKB DC Equity	7,402	14,377	1,651.64	2,501.93	44.36	1.16%	167.34
MC FP Equity	170	7,348	188.38	192.73	4.87	0.47%	(26.65)
MCD US Equity	34	9,603	100.64	100.99	0.81	0.43%	20.24
MCK US Equity	318	2,181	164.92	188.95	16.52	0.88%	29.64
MDLZ US Equity	4,394	13,763	28.74	37.92	80.88	0.39%	149.91
MDT US Equity	9,905	20,811	43.22	63.80	55.35	0.86%	(59.01)
MET US Equity	2,024	7,556	44.37	56.25	29.46	0.91%	126.28
MFC CN Equity	1,572	4,187		#N/A N/A	53.84	0.70%	
MHS US Equity				#N/A N/A			
MMM US Equity	10,465	21,331	96.89	144.43	137.57	0.36%	228.94
MO US Equity	1,612	13,316	37.33	41.85	19.66	0.62%	(67.26)

MON US Equity	2,107	12,758	106.90	124.55	33.33	0.50%	(5.83)
MOS US Equity				49.41			-
MRK US Equity	1,895	13,724	51.19	58.26	27.11	0.51%	94.86
MS US Equity	174	3,990	30.99	32.34	5.33	0.82%	25.62
MSFT US Equity	1,535	9,097	35.88	41.94	25.86	0.65%	14.42
MUV2 GR Equity	762	6,116	197.70	222.34	29.37	0.42%	45.10
NAB AU Equity	(213)	10,650	31.51	30.89	-2.98	0.67%	(33.11)
NCM AU Equity				10.26			-
NEE US Equity	5,876	15,275	73.39	101.62	63.53	0.61%	(79.54)
NEM US Equity	154	(1,333)	28.38	25.11	11.76	0.98%	9.51
NESN VX Equity	1,186	11,809	70.94	78.07	21.28	0.47%	97.29
NG/ LN Equity	2,934	13,478	12.00	14.61	29.27	0.74%	268.21
NKE US Equity	492	5,145	71.37	78.19	13.65	0.70%	52.67
NOK US Equity	4,164	4,498	3.96	7.63	75.64	1.22%	59.30
NOV US Equity	473	8,643	78.01	82.28	5.48	1.00%	(8.32)
NOVN VX Equity	7,979	21,827	66.92	91.39	100.60	0.36%	229.10
NOVOB DC Equity	1,289	11,124	41.11	45.87	13.48	0.86%	(5.25)
NSC US Equity	2,733	10,790	82.20	103.02	38.39	0.66%	(62.20)
NVS US Equity	6,338	18,195	67.78	91.39	87.14	0.40%	246.38
OGXP3 BZ Equity	4,026	(4,107)	4.39	0.09	32.50	3.02%	(344.64)
OR FP Equity	189	11,677	168.96	171.70	3.30	0.49%	(46.23)
ORA FP Equity	1,429	8,559	13.80	16.11	16.41	1.02%	190.13
ORCL US Equity	1,653	9,129	34.50	40.75	29.79	0.61%	30.75
OXY US Equity	713	10,929	96.82	103.13	12.18	0.54%	51.79
PBR US Equity	(184)	2,578	15.59	14.54	-5.55	1.29%	(6.56)
PBR/A US Equity	(157)	2,307	16.60	15.54	-4.86	1.40%	(10.34)
PCLN US Equity	280	5,110	1,174.29	1,238.68	5.50	1.00%	136.06
PCP US Equity	(77)	8,068	257.61	255.18	-1.17	0.82%	85.87
PEP US Equity	838	13,556	83.90	89.08	14.05	0.44%	(32.56)
PETR3 BZ Equity	35	(2,385)	7.42	7.31	0.99	1.49%	(1.26)
PETR4 BZ Equity	32	(2,235)	7.90	7.79	0.90	1.58%	7.60
PFE US Equity	69	4,811	29.61	30.03	4.12	0.35%	53.42
PG US Equity	(8)	11,013	79.25	79.19	-0.24	0.31%	56.58
PHIA NA Equity				31.85			-
PM US Equity	(383)	11,156	87.19	84.29	-9.02	0.38%	(33.20)
PNC US Equity	1,544	10,569	78.10	89.52	23.68	0.62%	59.00
POT CN Equity	381	9,480		#N/A N/A	5.45	0.74%	
POT US Equity	342	10,582	36.75	37.93	4.73	0.68%	(20.87)
PRU LN Equity	8,645	10,521	12.76	23.25	150.10	0.55%	284.11
PSA US Equity	812	13,406	162.12	171.94	13.80	0.44%	67.64
PSX US Equity	1,449	6,695	66.16	80.48	29.26	0.74%	(8.96)
PX US Equity	2,774	17,041	114.23	132.82	37.19	0.44%	5.66
QCOM US Equity	2,397	12,871	67.10	79.60	42.77	0.44%	78.97
QQQ US Equity	3,334	16,268	78.73	94.87	50.45	0.41%	196.15
RAI US Equity	1,423	12,125	53.94	60.27	13.70	0.86%	(45.01)
RDS/A US Equity	1,222	12,883	75.73	82.91	17.18	0.55%	90.64
RDS/B US Equity	1,270	11,427	78.85	87.61	15.52	0.72%	258.94

RDSA LN Equity	1,326	11,888	37.39	41.57	20.93	0.53%	67.23
RDSA NA Equity	1,111	12,492	38.08	41.47	17.18	0.52%	40.17
RDSB LN Equity	1,308	10,889	39.07	43.77	17.56	0.68%	72.92
REGN US Equity	(39)	(420)	273.60	299.31	-8.05	1.17%	(23.30)
RIO AU Equity	121	4,367	55.80	57.35	2.40	1.16%	94.82
RIO LN Equity	96	2,754	53.03	54.88	3.53	0.99%	89.42
RIO US Equity	100	2,819	53.14	55.03	3.15	1.13%	56.84
ROG VX Equity	6,850	17,035	212.78	298.35	75.20	0.53%	10.49
RY CN Equity	1,006	13,223		#N/A N/A	18.27	0.42%	
SAB LN Equity	2,102	12,446	50.06	58.51	22.28	0.76%	134.38
SAN FP Equity	(19)	5,211	106.71	106.31	-0.88	0.42%	(13.18)
SAN SM Equity	2,069	9,840	8.73	10.56	36.39	0.58%	149.11
SAN US Equity	1,664	7,980	8.73	10.55	25.40	0.82%	146.02
SAP GR Equity	54	4,907	76.40	77.23	1.73	0.64%	(7.43)
SAP US Equity	43	4,670	76.56	77.27	1.34	0.69%	2.76
SBUX US Equity	679	13,447	74.25	78.00	7.17	0.70%	99.17
SGO FP Equity	872	3,287	44.57	56.40	29.91	0.89%	3.99
SI US Equity				#N/A N/A			
SIE GR Equity	762	6,344	117.57	131.70	20.61	0.58%	(34.02)
SLB US Equity	3,746	10,642	87.32	118.07	62.96	0.56%	52.56
SMSN LI Equity	29	(3,613)	653.36	648.18	0.69	1.15%	(10.24)
SO US Equity	282	11,861	44.11	45.16	4.19	0.57%	(48.50)
SPG US Equity	(165)	12,778	168.95	166.81	-2.12	0.61%	48.49
SREN VX Equity				89.85			-
STAN LN Equity	329	(6,930)	21.44	20.42	9.09	0.52%	(3.38)
STL NO Equity	1,764	11,818	26.89	30.91	18.88	0.79%	31.54
STT US Equity	208	6,796	65.78	67.80	4.22	0.73%	65.51
SU CN Equity	1,732	14,615		#N/A N/A	14.61	0.81%	
SU FP Equity	714	10,184	87.64	93.79	7.39	0.95%	(63.07)
SU US Equity	1,776	14,725	38.07	42.66	15.11	0.80%	19.48
SWEDA SS Equity	97	5,446	26.08	26.54	2.73	0.65%	16.21
SYNN VX Equity	(99)	(6,953)	364.98	370.19	-3.56	0.40%	14.12
T US Equity	(56)	(8,039)	35.16	35.41	-1.68	0.41%	1.87
TD CN Equity	1,523	14,589		#N/A N/A	23.14	0.45%	
TEF SM Equity	616	9,929	16.31	17.33	12.24	0.51%	113.94
TEF US Equity	538	8,452	16.22	17.26	8.23	0.77%	62.11
TGT US Equity	719	(8,750)	63.45	58.24	12.03	0.68%	(17.04)
TJX US Equity	79	(2,907)	54.91	53.42	2.90	0.94%	(18.36)
TLS AU Equity	827	13,319	4.66	4.95	12.32	0.50%	66.35
TLSN SS Equity	(238)	(5,268)	7.02	7.34	-10.11	0.45%	(14.71)
TM US Equity	142	5,625	118.97	121.99	4.08	0.62%	114.30
TMO US Equity	8,866	10,218	63.59	118.76	137.42	0.63%	102.38
TOT US Equity	1,485	8,160	61.65	72.87	23.63	0.77%	96.52
TRP CN Equity	21	3,268		#N/A N/A	1.49	0.44%	
TRV US Equity	1,288	15,820	88.15	95.32	24.57	0.33%	239.18
TSCO LN Equity	855	(6,992)	5.52	4.84	15.17	0.81%	35.65
TWC US Equity	1,235	5,234	120.22	148.59	45.47	0.52%	56.21

TWX US Equity	406	9,814	67.77	70.57	5.02	0.82%	80.13
TXN US Equity	4,729	12,205	34.93	48.46	68.65	0.56%	226.52
TYC US Equity	13,802	24,080	29.17	45.88	77.58	0.74%	344.32
UBS US Equity				18.56			-
UBSN VX Equity	101	(5,827)	18.90	18.58	2.39	0.72%	(67.00)
UCG IM Equity	2,819	5,500	5.62	8.51	41.98	1.22%	157.36
ULVR LN Equity	381	7,646	43.35	45.51	9.29	0.54%	29.38
UNA NA Equity	285	8,550	42.33	43.74	6.37	0.52%	(0.34)
UNH US Equity	2,827	10,775	64.97	82.02	42.96	0.61%	16.59
UNP US Equity	2,583	14,417	84.99	100.22	32.22	0.56%	16.28
UPS US Equity	4,280	14,806	79.87	102.96	54.13	0.53%	60.27
USB US Equity	3,603	14,625	34.87	43.46	56.06	0.44%	56.80
UTX US Equity	6,293	15,190	82.05	116.04	68.28	0.61%	74.03
V US Equity	442	9,462	204.92	214.51	8.94	0.52%	175.15
VALE US Equity	231	(3,004)	14.63	13.51	6.19	1.24%	(80.23)
VALE3 BZ Equity	307	(2,939)	15.07	13.49	7.52	1.39%	(80.28)
VIAB US Equity	4,050	9,746	61.33	86.81	69.29	0.60%	4.93
VIV FP Equity				24.63			-
VMW US Equity	484	4,785	89.16	98.18	12.31	0.82%	70.37
VOD LN Equity	459	(4,209)	3.78	3.37	12.30	0.89%	(22.14)
VOD US Equity	450	(3,960)	37.80	33.50	11.84	0.96%	(21.32)
VOW3 GR Equity	38	3,208	259.69	262.73	2.10	0.56%	9.38
VRX CN Equity	(8)	1,807		#N/A N/A	-0.30	1.45%	
VRX US Equity	(22)	2,559	126.98	125.89	-0.63	1.37%	(24.21)
VTI US Equity	920	5,134	86.91	102.49	44.67	0.40%	43.15
VWO US Equity	98	5,630	42.75	43.50	3.21	0.54%	43.64
VZ US Equity	(7)	(3,946)	49.19	49.28	-0.36	0.46%	(25.28)
WBC AU Equity	401	11,844	30.87	31.91	5.40	0.63%	(37.72)
WES AU Equity	165	13,490	39.08	39.56	2.26	0.54%	(0.79)
WFC US Equity	4,300	13,056	39.71	52.79	54.12	0.61%	85.74
WLP US Equity	4,793	12,234	77.97	108.53	63.99	0.61%	79.81
WMT US Equity	(146)	9,262	76.29	75.11	-3.50	0.45%	(16.10)
WOW AU Equity	(194)	4,724	34.77	33.40	-7.75	0.53%	7.29
XOM US Equity	1,566	16,573	92.53	101.27	21.61	0.44%	90.73
XTA LN Equity				#N/A N/A			
YHOO US Equity	28	2,171	34.99	35.44	1.35	0.95%	24.44
YUM US Equity	866	10,235	75.29	81.66	17.83	0.47%	66.89
ZURN VX Equity	226	8,429	294.36	302.25	6.87	0.39%	50.12

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	22,143	62,272	1,455.70	1,973.32	95.55	0.37%	563.70
NDX Index	14,028	37,592	2,836.05	3,894.33	81.23	0.46%	601.42
RTY Index	1,183	18,515	1,133.51	1,205.95	7.98	0.80%	214.36

SPTSX Index	3,816	46,911		#N/A N/A	24.41	0.33%	
MEXBOL Index	111	15,064	3,287.82	3,312.10	1.35	0.55%	86.40
IBOV Index	51	(30,393)	24,178.82	24,138.14	0.15	1.15%	(94.48)
MERVAL Index	1,826	22,139	915.40	990.90	4.77	1.73%	526.77
UKX Index	5,532	49,421	10,501.74	11,677.21	35.68	0.31%	684.80
DAX Index	10,184	37,847	10,682.74	13,557.39	70.39	0.38%	342.24
CAC Index	1,623	29,424	5,788.46	6,107.72	13.99	0.39%	271.01
IBEX Index	12,145	42,944	11,748.18	15,070.78	47.99	0.59%	429.20
SMI Index	8,073	53,322	8,435.15	9,712.25	53.46	0.28%	439.37
FTSEMIB Index	6,998	25,266	23,118.94	29,522.49	29.07	0.95%	427.47
PSI20 Index	(166)	(11,371)	9,312.21	9,448.41	-1.79	0.82%	(163.88)
ISEQ Index	(416)	(38,102)	6,435.28	6,505.61	-1.31	0.83%	(418.14)
ICEXI Index	84	10,478	7.27	7.33	1.51	0.54%	(47.49)
AEX Index	7,518	48,492	492.48	568.83	44.87	0.35%	320.00
BEL20 Index	8,602	47,922	3,658.46	4,315.16	50.94	0.35%	448.99
LUXXX Index	12,002	41,632	1,672.08	2,154.11	38.72	0.74%	958.69
KFX Index	13,580	40,987	102.53	136.50	60.21	0.55%	187.09
HEX Index	9,280	44,404	8,639.05	10,444.49	43.26	0.48%	359.91
OMX Index	741	10,682	193.60	207.03	17.90	0.39%	66.94
ATX Index	(482)	64,153	3,452.84	3,427.09	-1.21	0.62%	63.72
ASE Index	(182)	12,366	1,707.20	1,682.42	-0.87	1.69%	146.79
OSEBX Index	4,606	29,043	87.18	101.00	29.93	0.53%	83.29
INDEXCF Index	(97)	40,984	43.30	43.20	-0.21	1.10%	(235.08)
TOP40 Index	3,290	39,989	4,025.86	4,357.05	11.92	0.69%	315.96
SENSEX Index	6,202	43,256	371.48	424.74	15.46	0.93%	174.81
NKY Index	1,135	23,222	143.92	150.95	7.08	0.69%	205.41
HSI Index	786	39,542		#N/A N/A	4.76	0.42%	
SHCOMP Index	1,252	(39,032)	341.67	330.71	5.78	0.56%	(68.35)
KOSPI Index	2,275	45,441	1.88	1.98	10.28	0.49%	(54.23)
AS51 Index	1,097	33,715	4,948.24	5,109.26	5.97	0.54%	166.39
STBCNZL Index	35,643	73,207		#N/A N/A	124.09	0.39%	
EEM US Equity	(3)	(493)	43.35	43.64	-1.09	0.61%	(4.65)
IYR US Equity	304	12,786	70.30	71.97	5.68	0.42%	32.82
MDY US Equity	6,092	14,269	184.03	262.60	84.13	0.51%	159.41
JNK US Equity	58	12,756	41.38	41.57	4.21	0.11%	(49.13)
XLF US Equity	6,386	13,610	15.57	22.88	104.81	0.45%	123.11
XLU US Equity	1,226	11,089	39.46	43.82	17.50	0.63%	(122.43)
XLK US Equity	3,322	13,272	30.99	38.74	56.76	0.44%	168.74
XLI US Equity	6,843	16,147	38.20	54.39	84.19	0.50%	140.34
XLP US Equity	753	12,469	42.17	44.72	14.95	0.40%	29.63
XLY US Equity	1,680	10,746	58.33	67.45	29.17	0.54%	132.20
XLE US Equity	1,653	13,907	89.52	100.16	28.43	0.42%	9.33
XLB US Equity	4,849	15,233	37.75	49.76	76.34	0.42%	48.55
XLV US Equity	14,239	24,346	38.87	61.60	145.53	0.40%	488.42
SXXP Index	7,809	48,422	406.61	472.19	56.99	0.28%	502.54
SXAP Index	10,524	28,869	521.95	712.23	55.21	0.66%	527.00
SXKP Index	5,028	37,626	366.14	415.07	26.25	0.51%	440.94

SX6P Index	8,998	39,503	360.60	442.74	48.32	0.47%	352.52
SXEP Index	6,216	51,942	457.65	512.41	21.53	0.56%	368.60
SXIP Index	12,155	28,923	222.31	315.73	100.04	0.42%	436.85
SXNP Index	925	8,449	506.33	561.74	24.66	0.44%	15.10
SX3P Index	2,333	31,675	679.66	729.73	18.25	0.40%	310.27
SXDP Index	29,597	61,074	609.16	904.36	139.46	0.35%	457.75
SX4P Index	4,462	30,369	936.68	1,074.32	43.28	0.34%	376.30
SX8P Index	591	17,778	376.46	388.97	7.03	0.47%	197.39
SXOP Index	10,923	45,532	389.83	483.35	39.38	0.61%	356.55
SXQP Index	1,873	47,963	808.69	840.27	12.06	0.32%	239.44
SXRP Index	60	16,765	430.39	431.94	0.97	0.37%	36.50
SXMP Index	1,453	17,388	314.93	341.25	18.26	0.46%	90.24
SXTP Index	23,043	39,247	172.05	273.07	82.20	0.71%	299.54
SX7E Index	692	3,475	171.45	205.57	23.71	0.84%	103.53
SX5E Index	8,156	43,006	3,750.28	4,461.50	45.27	0.42%	486.67
SPGSCITR Index	(821)	86,524	5,146.96	5,098.59	-2.67	0.36%	(115.32)
XAG Curncy	(68)	(17,834)	20.96	21.04	-0.53	0.72%	(2.53)
CO1 Comdty	(677)	35,907	114.41	112.29	-3.72	0.51%	(21.95)
CL1 Comdty	1,798	36,479	100.39	105.34	8.43	0.58%	(10.90)
NG1 Comdty	2,316	15,160	3.86	4.46	10.87	1.40%	(23.50)
XAU Comdty	(1,911)	(26,763)	93.29	99.95	-0.15	49.06%	224.23
IBOXHY Index	4,268	53,418	220.12	237.71	139.38	0.06%	(8.44)
US_TSY CREDIT	317	100,443	765.33	767.75	2.69	0.12%	(209.55)
CA_TSY CREDIT	2,872	255,948	1,236.58	1,250.45	4.14	0.27%	(142.74)
MX_TSY CREDIT	1,786	87,928	221.30	225.79	4.47	0.45%	(134.89)
AU_TSY CREDIT	3,643	81,398	1,506.03	1,573.42	14.85	0.30%	211.85
JP_TSY CREDIT	(0)	44,924	823.23	823.23	0.00	0.22%	(78.44)
MY_TSY CREDIT	1,300	103,107	170.18	172.32	4.83	0.26%	200.33
SG_TSY CREDIT	858	91,833	222.12	224.20	4.87	0.19%	169.82
AT_TSY CREDIT	5,175	81,569	358.40	381.14	23.15	0.27%	(81.86)
BE_TSY CREDIT	6,701	79,771	477.76	517.89	28.55	0.29%	(88.40)
FI_TSY CREDIT	4,704	85,645	349.64	368.85	20.83	0.26%	(41.62)
FR_TSY CREDIT	5,662	82,246	1,684.51	1,800.48	24.44	0.28%	(91.21)
DE_TSY CREDIT	3,840	84,524	1,247.55	1,304.24	17.58	0.26%	(67.02)
IE_TSY CREDIT	34,685	78,270	336.92	486.23	170.79	0.26%	(67.33)
IT_TSY CREDIT	10,078	54,986	1,616.07	1,912.27	57.15	0.32%	19.06
NL_TSY CREDIT	4,810	82,865	1,330.92	1,408.17	21.48	0.27%	(59.73)
ES_TSY CREDIT	12,212	50,187	392.28	487.74	83.90	0.29%	35.84
DK_TSY CREDIT	3,733	67,396	729.55	769.96	19.53	0.28%	(44.13)
NO_TSY CREDIT	(998)	50,762	347.80	341.10	-6.84	0.29%	(243.90)
PL_TSY CREDIT	2,182	35,151	429.04	455.67	16.57	0.37%	(84.20)
ZA_TSY CREDIT	(527)	(53,153)	83.15	83.97	-1.01	0.98%	218.44
SE_TSY CREDIT	19	(49,074)	463.54	463.36	0.12	0.32%	68.77
CH_TSY CREDIT	1,457	26,825	1,008.64	1,063.43	22.84	0.24%	0.53
GB_TSY CREDIT	3,682	91,756	1,509.04	1,569.60	16.88	0.24%	56.58