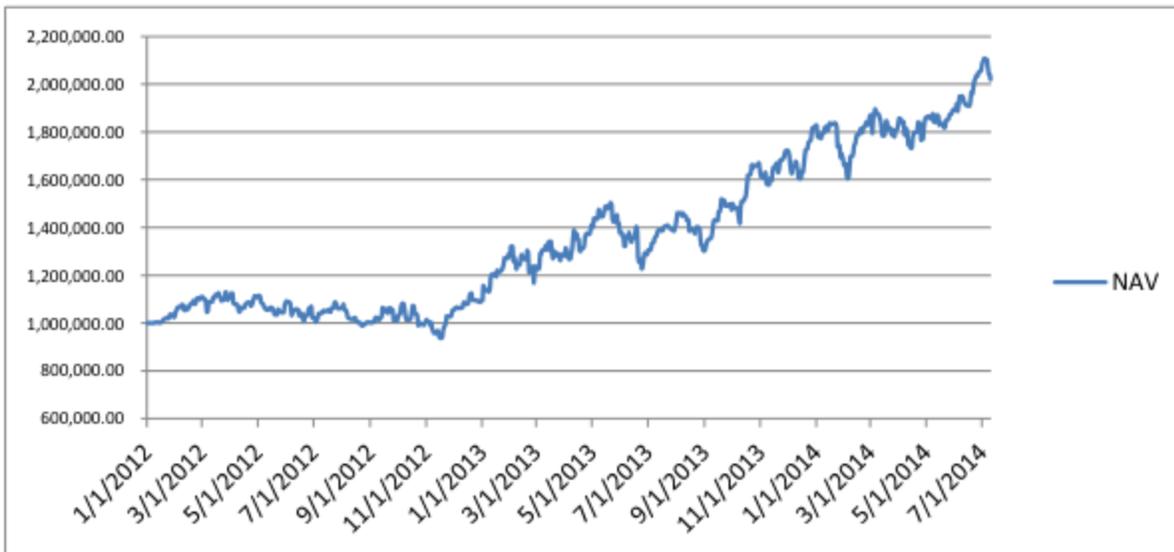


Current Date:	7/10/2014	Change on Day:	-1.08%
Total Return since 1/1/12:	101.96%	MSCI World Change on Day	-0.66%
T12M Return:	46.30%	No of Positions (+MTM) on Day	100
T90 Day Return:	15.82%	No of Positions (-MTM) on Day	313
T30 Day Return:	3.93%	Current No. of Positions:	423
Current Long Exposure @ Cost:	6,544,026	Current Leverage (Gross Exposures):	3.52
Current Short Exposure @ Cost:	(565,615)		
Net Exposure:	5,978,411		
Starting Capital:	1,000,000		
Current NAV:	2,019,604		

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%	3.34
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:	1.27	
Sharpe Since 1/1/12:	1.36	
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		23.99%	43 Positions		21.45%

T US Equity	(8,039)	0.11%	AZN SS Equity	5,580	0.28%
IBM US Equity	(9,102)	0.13%	MDY US Equity	5,654	0.28%
TGT US Equity	(9,106)	0.13%	BEL20 Index	5,793	0.29%
XAG Curncy	(10,701)	0.15%	NVS US Equity	5,828	0.29%
XAU Comdty	(31,099)	0.44%	SENSEX Index	5,830	0.29%
SHCOMP Index	(39,032)	0.55%	SXXP Index	6,040	0.30%
CO1 Comdty	(45,919)	0.65%	CMCSK US Equity	6,054	0.30%
ZA_TSY CREDIT	(53,153)	0.75%	SX5E Index	6,110	0.30%
SE_TSY CREDIT	(55,965)	0.79%	AZN US Equity	6,145	0.30%
ISEQ Index	(59,665)	0.84%	XLF US Equity	6,185	0.31%
PSI20 Index	(64,165)	0.90%	AZN LN Equity	6,259	0.31%
NL_TSY CREDIT	82,865	1.17%	HON US Equity	6,464	0.32%
DE_TSY CREDIT	84,524	1.19%	DAI GR Equity	6,499	0.32%
FI_TSY CREDIT	85,645	1.20%	ROG VX Equity	6,522	0.32%
MX_TSY CREDIT	87,928	1.24%	XLI US Equity	6,577	0.33%
GB_TSY CREDIT	100,192	1.41%	BE_TSY CREDIT	6,596	0.33%
US_TSY CREDIT	100,443	1.41%	SMI Index	6,669	0.33%
SG_TSY CREDIT	100,443	1.41%	PSI20 Index	6,752	0.33%
MY_TSY CREDIT	109,755	1.54%	MAERSKB DC Equity	6,910	0.34%
SPGSCITR Index	112,796	1.59%	JNJ US Equity	7,071	0.35%
JP_TSY CREDIT	145,654	2.05%	SX6P Index	7,146	0.35%
CA_TSY CREDIT	309,688	4.36%	SXAP Index	7,239	0.36%
			NOVN VX Equity	7,274	0.36%
			HEX Index	7,929	0.39%
			SXTP Index	8,177	0.40%
			TMO US Equity	8,615	0.43%
			PRU LN Equity	8,640	0.43%
			DAX Index	8,683	0.43%
			IT_TSY CREDIT	9,305	0.46%
			IBEX Index	9,410	0.47%
			MDT US Equity	9,658	0.48%
			MMM US Equity	10,319	0.51%
			LUXXX Index	10,335	0.51%
			ES_TSY CREDIT	11,374	0.56%
			SXIP Index	11,515	0.57%
			KFX Index	11,956	0.59%
			TYC US Equity	12,942	0.64%
			NDX Index	13,834	0.68%
			XLV US Equity	14,170	0.70%
			SPX Index	21,773	1.08%

Day NAV Impact of MTM by Category & Exposure	
Listed Equity Long	-0.832%
Listed Equity Short	0.024%
EquityCom Long	-0.887%
EquityCom Short	0.197%
G20 Rates Long	-0.119%
G20 Rates Short	0.006%

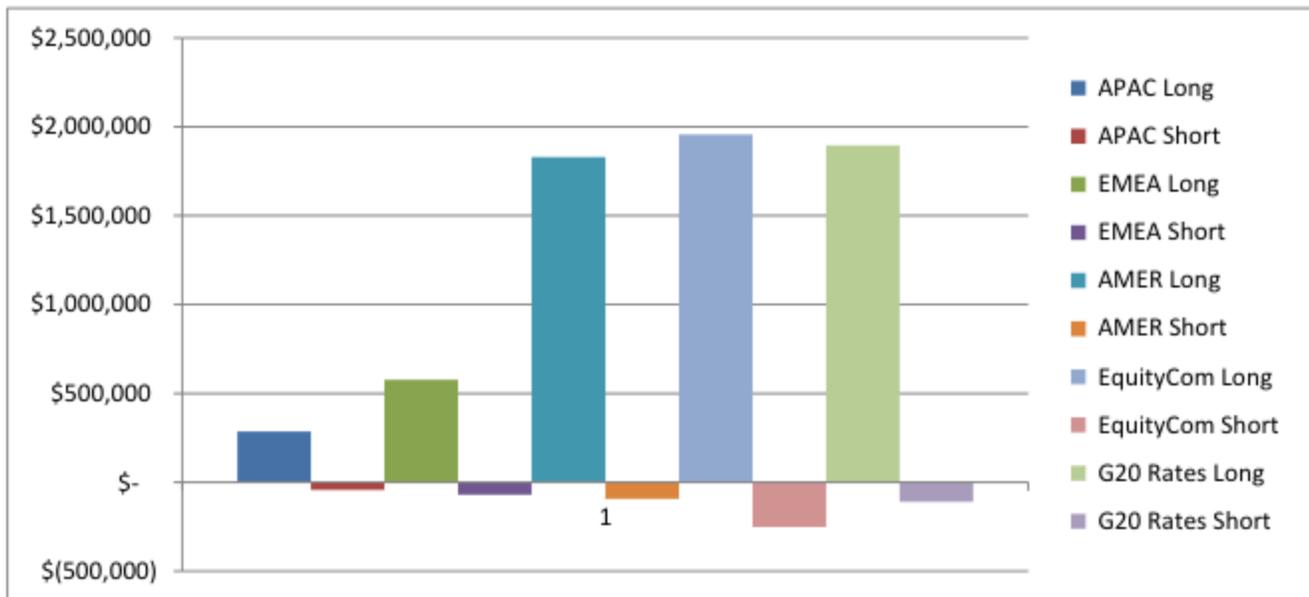
T12M Contribution (% of total Yr/Yr NAV Change by Category)	
Listed Equities	40.11%
EquityCom	47.79%
G20 Rates	13.68%

SXDP Index	27,999	1.39%
IE_TSY CREDIT	34,187	1.69%
STBCNZL Index	35,275	1.75%

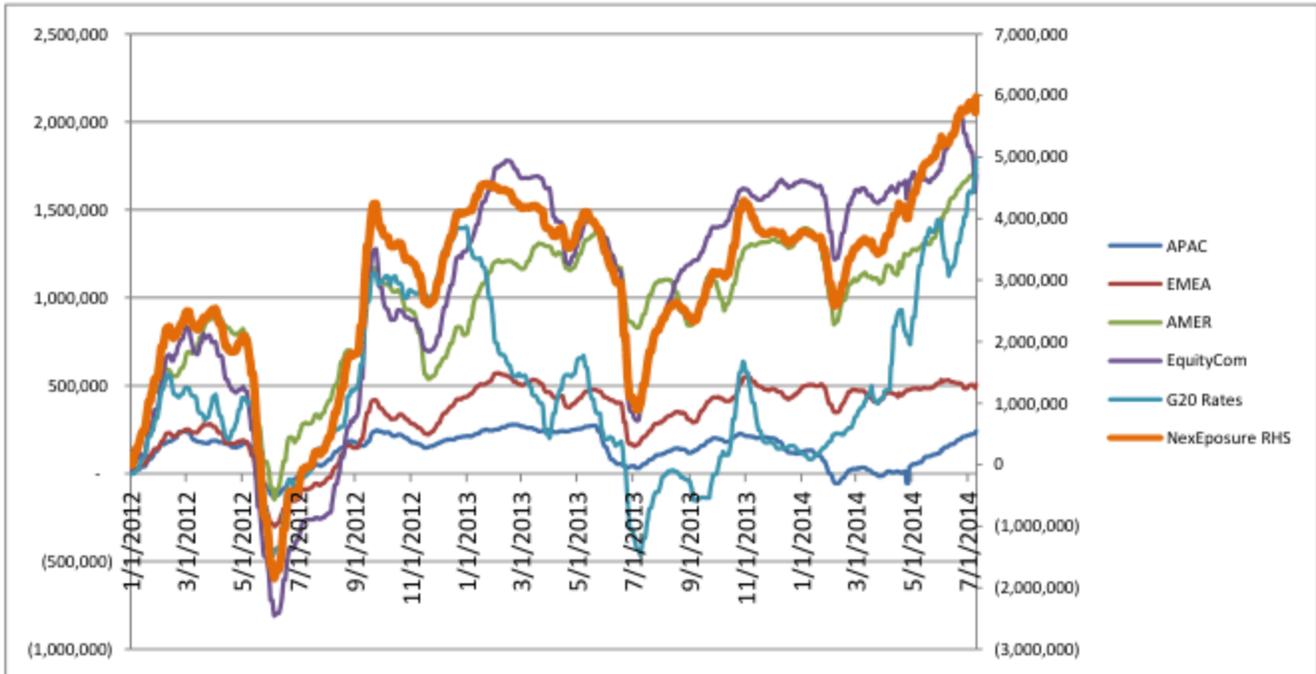
No. Names by Category

APAC Long	35
APAC Short	11
EMEA Long	65
EMEA Short	13
AMER Long	183
AMER Short	22
EquityCom Long	65
EquityCom Short	6
G20 Rates Long	21
G20 Rates Short	2
Total Long	369
Total Short	54

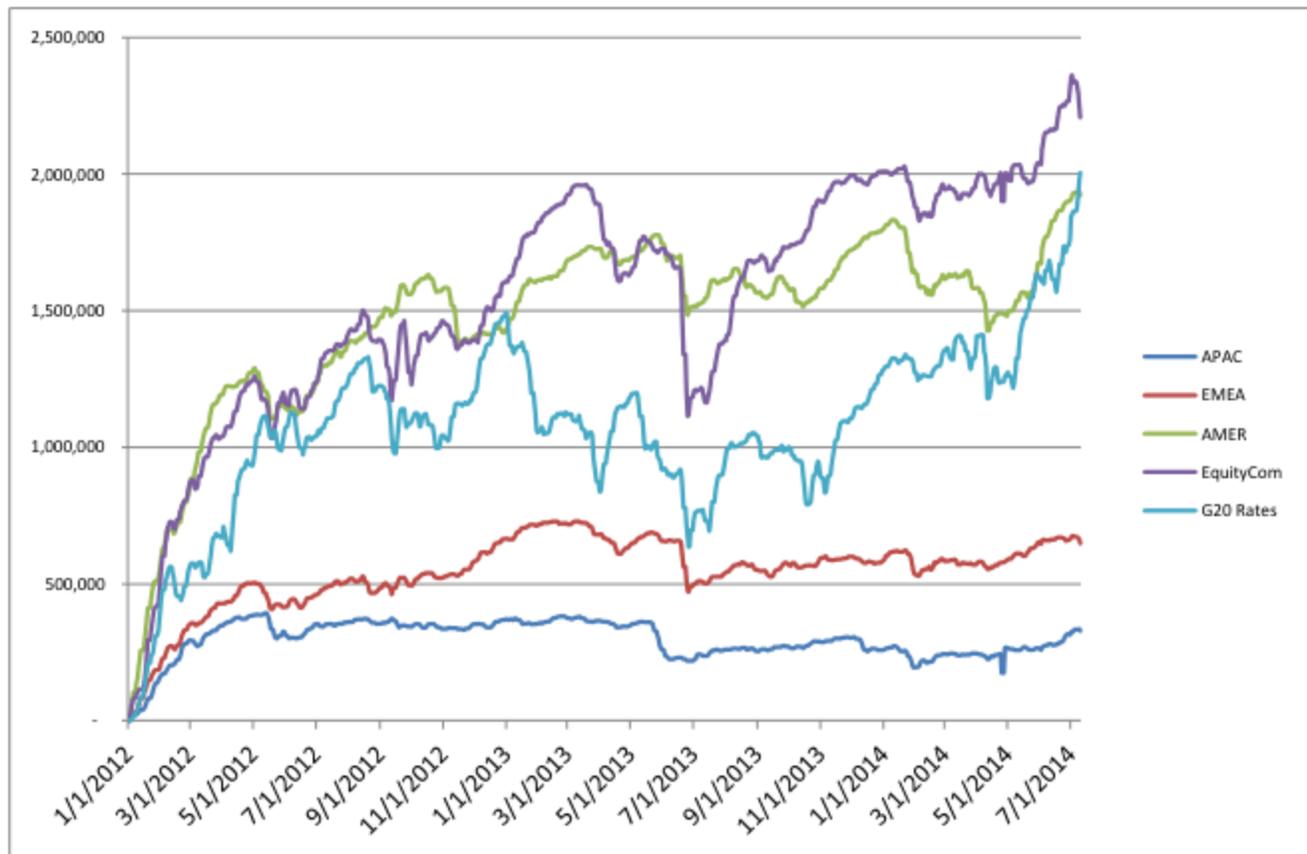
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



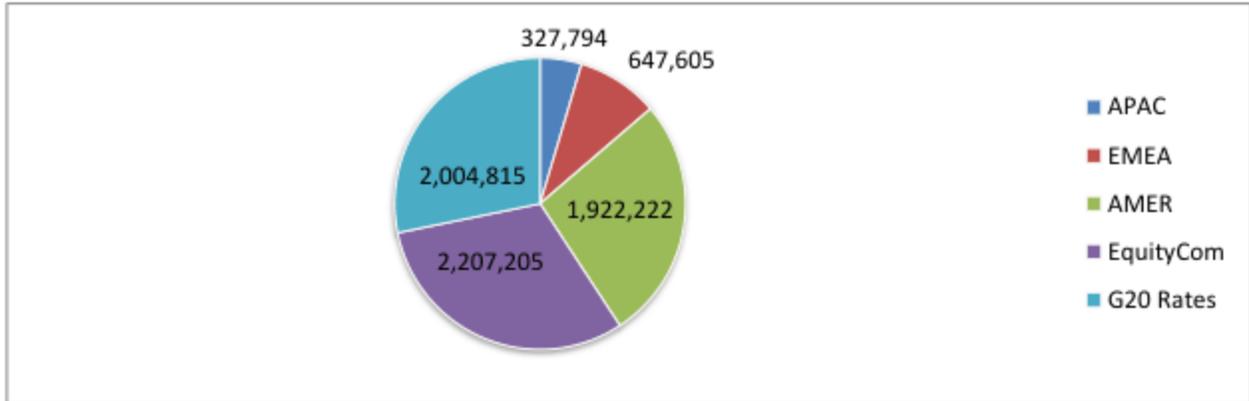
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



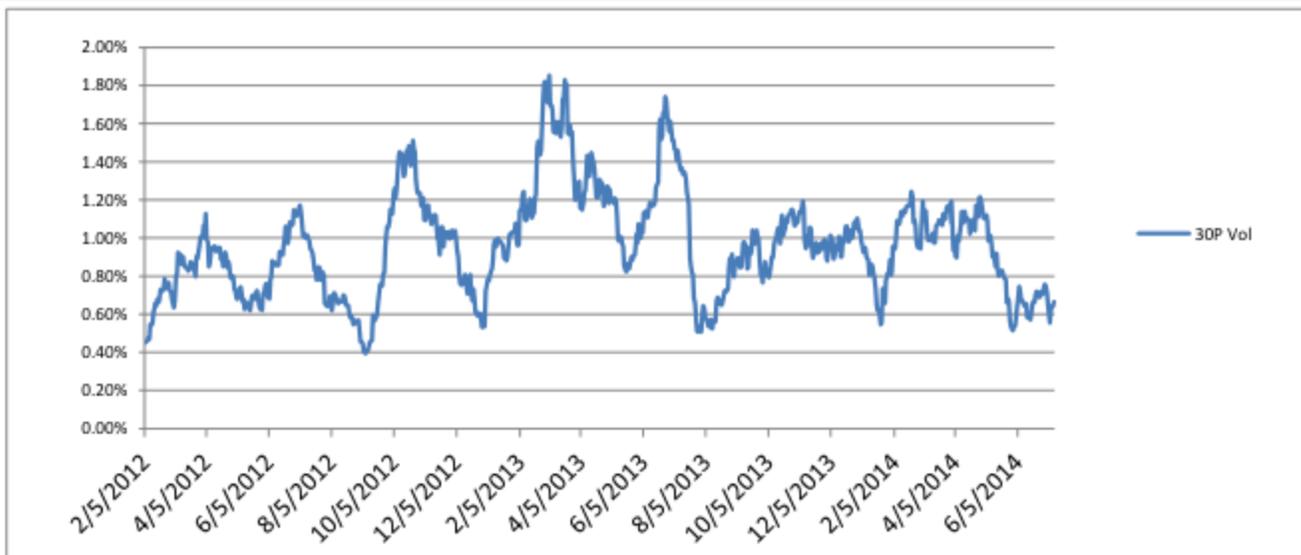
Current Gross Notional Risk by Category



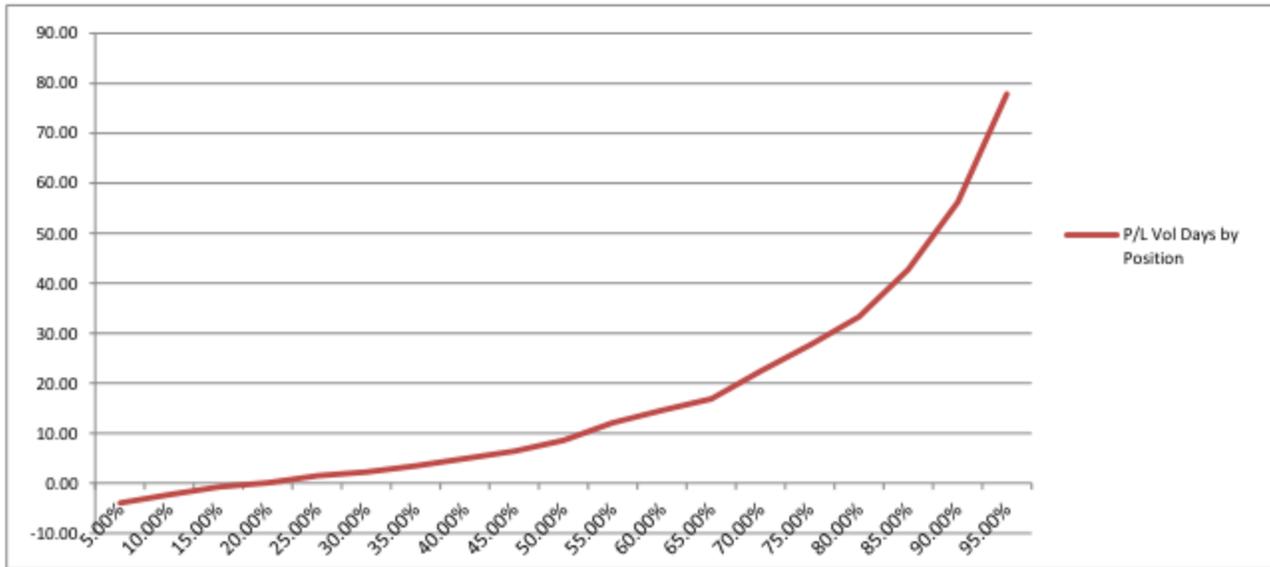
Performance Vs. MSCI World Index



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%	-12.45
5.00%	-3.92
10.00%	-2.29
15.00%	-0.72
20.00%	0.06
25.00%	1.48
30.00%	2.26
35.00%	3.45
40.00%	4.94
45.00%	6.40
50.00%	8.58
55.00%	12.09
60.00%	14.61
65.00%	16.89
70.00%	22.45
75.00%	27.62
80.00%	33.34
85.00%	42.81
90.00%	56.24
95.00%	77.92
100.00%	168.35

MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	1.10%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	38.73%

Current Portfolio -Listed Equity Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)	P/L in Vol Days	30P Realized Vol	Change on Day (in USD)
000270 KS Equity	134	(5,336)	54.75	53.38	2.62	0.96%	(11.46)
005380 KS Equity	(9)	2,519	224.39	223.58	-0.39	0.92%	30.17
005490 KS Equity	(98)	(5,041)	289.59	295.24	-2.23	0.87%	10.29
005930 KS Equity	72	(4,601)	1,307.65	1,287.12	1.47	1.07%	(16.03)
012330 KS Equity				273.35		0.82%	-
1 HK Equity	1,590	13,773	16.34	18.23	14.72	0.78%	183.47
1299 HK Equity	306	8,729	4.88	5.05	7.81	0.45%	(10.01)
13 HK Equity	927	6,579	11.90	13.58	18.83	0.75%	(11.70)
16 HK Equity				13.71			-
27 HK Equity	(324)	(4,202)	7.46	8.03	-5.11	1.51%	4.29
2914 JP Equity	490	11,062	35.05	36.60	5.57	0.80%	88.83
3382 JP Equity	353	3,719	39.56	43.31	11.20	0.85%	(16.54)
4063 JP Equity	(23)	1,424	60.97	59.99	-2.30	0.71%	(3.42)
4502 JP Equity	92	8,600	45.47	45.96	1.88	0.57%	13.35
4689 JP Equity	(106)	4,252	4.63	4.51	-1.73	1.44%	(40.57)
5 HK Equity	(16)	(4,127)	10.15	10.19	-0.74	0.53%	7.65
5108 JP Equity	152	7,634	36.08	36.80	2.27	0.88%	82.02
5401 JP Equity				3.06		0.94%	-
6301 JP Equity	63	4,173	22.56	22.91	1.76	0.86%	(21.31)
6752 JP Equity				12.12			-
6902 JP Equity				46.35			-
6954 JP Equity	670	7,571	160.05	174.21	10.93	0.81%	50.50
7201 JP Equity	104	6,395	9.48	9.64	1.85	0.88%	23.76
7203 JP Equity	(74)	9,546	59.99	59.53	-1.06	0.73%	(2.75)
7267 JP Equity	(4)	(4,675)	35.34	35.37	-0.11	0.77%	(4.64)
762 HK Equity	(29)	(819)	1.53	1.59	-3.57	0.99%	5.65
7751 JP Equity	(202)	9,172	32.99	32.28	-5.75	0.38%	(72.33)
8031 JP Equity	48	9,105	16.13	16.22	0.65	0.82%	(19.46)
8058 JP Equity	654	11,230	19.78	20.93	12.49	0.47%	7.58
8306 JP Equity	(42)	1,762	6.13	5.98	-2.61	0.91%	47.35
8316 JP Equity	(101)	(3,372)	39.96	41.16	-3.01	1.00%	(89.12)
8411 JP Equity	(131)	8,561	2.02	1.99	-2.68	0.57%	(2.91)
8604 JP Equity	(154)	1,971	7.21	6.69	-7.09	1.10%	(132.13)
8801 JP Equity	346	5,254	31.48	33.56	4.50	1.47%	
8802 JP Equity	12	(3,033)	24.86	24.76	0.30	1.28%	(39.98)
9020 JP Equity	158	8,122	78.83	80.37	2.68	0.72%	45.90
941 HK Equity	119	(4,634)	10.09	9.83	4.83	0.53%	(22.11)
9432 JP Equity	1,586	10,589	55.68	64.02	19.50	0.77%	(9.24)
9433 JP Equity	481	9,967	58.51	61.34	5.12	0.94%	27.14
9437 JP Equity	84	4,896	17.09	17.38	3.38	0.51%	(2.81)
9983 JP Equity	(58)	(2,292)	322.77	330.98	-2.29	1.11%	(42.05)

9984 JP Equity	(4)	5,645	74.36	74.32	-0.05	1.15%	38.10
AAPL US Equity	1,950	9,987	79.20	94.67	26.82	0.73%	(102.33)
ABB US Equity				22.74			-
ABBN VX Equity	164	(7,476)	23.20	22.69	4.50	0.49%	65.43
ABBV US Equity	396	6,570	52.10	55.24	9.49	0.63%	22.63
ABEV US Equity	144	(5,506)	7.24	7.06	2.95	0.88%	44.40
ABEV3 BZ Equity	147	(5,164)	7.31	7.10	2.90	0.98%	
ABI BB Equity	912	12,645	105.88	113.51	12.45	0.58%	(144.52)
ABT US Equity	322	9,473	39.80	41.15	6.33	0.54%	(7.02)
ABX CN Equity	(231)	(5,037)	18.17	19.00	-4.23	1.08%	(40.32)
ABX US Equity	(223)	(4,849)	18.17	19.01	-4.27	1.08%	(41.12)
ACA FP Equity	222	(4,005)	14.33	13.54	5.03	1.10%	102.81
ACE US Equity	686	11,741	98.27	104.01	16.73	0.35%	(64.37)
ACN US Equity	214	8,563	77.97	79.91	4.51	0.55%	(101.63)
ADP US Equity	280	8,942	77.68	80.12	5.78	0.54%	(37.11)
AFL US Equity	80	5,843	61.61	62.45	2.24	0.61%	(44.49)
AGN US Equity	4,697	10,621	113.90	164.26	37.61	1.18%	(71.05)
AI FP Equity	(152)	6,175	137.78	134.48	-3.26	0.75%	(85.40)
AIG US Equity	551	12,241	51.90	54.23	7.60	0.59%	(177.66)
AIR FP Equity	103	(3,670)	65.87	64.03	2.52	1.11%	1.98
ALV GR Equity	190	8,815	170.32	173.98	5.57	0.39%	(28.52)
ALVG IX Equity	197	8,815	170.06	173.86	5.55	0.40%	(27.29)
AMGN US Equity	161	11,177	117.07	118.76	2.25	0.64%	(70.20)
AMT US Equity	2,214	13,269	78.17	91.21	36.81	0.45%	104.59
AMZN US Equity	(191)	(2,898)	306.51	326.72	-5.75	1.15%	10.99
ANZ AU Equity	578	12,947	29.78	31.11	6.30	0.71%	(40.62)
APA US Equity	964	12,393	91.83	98.98	11.34	0.69%	(32.21)
APC US Equity	329	6,564	100.97	106.04	6.43	0.78%	(74.84)
AXP US Equity	3,291	12,375	74.39	94.18	46.33	0.57%	(115.09)
AZN LN Equity	6,259	12,950	50.16	74.41	39.18	1.23%	(70.35)
AZN SS Equity	5,580	12,372	51.16	74.23	37.34	1.21%	(128.97)
AZN US Equity	6,145	13,079	50.64	74.44	38.10	1.23%	(75.35)
BA US Equity	(267)	10,667	129.87	126.70	-3.96	0.63%	7.50
BAC US Equity	(17)	8,241	15.44	15.41	-0.26	0.80%	(97.49)
BARC LN Equity				3.53		0.87%	-
BAS GR Equity	1,243	8,902	100.15	114.14	31.63	0.44%	(194.16)
BATS LN Equity	901	9,427	55.12	60.39	14.45	0.66%	(61.44)
BAX US Equity	190	5,568	73.88	76.40	8.57	0.40%	54.01
BAYN GR Equity	26	11,012	137.35	137.68	0.49	0.49%	(198.83)
BBAS3 BZ Equity				11.76		1.58%	
BBD US Equity	20	5,475	14.62	14.67	0.30	1.20%	(10.36)
BBDC4 BZ Equity	48	5,427	14.64	14.77	0.71	1.26%	
BBL US Equity				66.82		0.98%	-
BBVA SM Equity	1,250	6,375	10.30	12.32	26.06	0.75%	(216.28)
BCE CN Equity	61	10,241	45.03	45.30	1.54	0.39%	18.96
BCS US Equity				14.19		0.82%	-
BEN US Equity	211	6,278	54.92	56.76	4.49	0.75%	(95.71)

BG/ LN Equity	38	(2,398)	20.95	20.62	1.81	0.88%	6.60
BHP AU Equity	171	9,507	34.49	35.11	1.88	0.96%	29.70
BHP US Equity	195	7,278	68.00	69.82	2.78	0.96%	(64.64)
BIIB US Equity	315	1,066	245.93	318.69	28.90	1.02%	1.24
BIL SJ Equity				33.55		0.89%	-
BK US Equity	1,288	11,358	33.73	37.56	16.92	0.67%	(27.15)
BLK US Equity	207	7,136	306.91	315.83	5.02	0.58%	(106.36)
BLT LN Equity				33.53		0.94%	-
BMO CN Equity	1,703	16,447	67.69	74.70	25.15	0.41%	(61.36)
BMW GR Equity	1,292	6,162	102.66	124.20	28.43	0.74%	(113.36)
BMJ US Equity	(68)	4,840	49.02	48.34	-1.76	0.80%	52.93
BN FP Equity				73.78		0.69%	-
BNP FP Equity	346	(3,462)	71.49	64.35	11.45	0.87%	73.34
BNS CN Equity	1,948	15,539	60.01	67.54	32.25	0.39%	(62.67)
BP/ LN Equity	1,121	12,727	7.94	8.63	17.17	0.51%	(66.24)
BRK/B US Equity	928	15,648	121.13	128.31	17.80	0.33%	(40.77)
BSBR US Equity	(99)	5,698	6.81	6.69	-2.26	0.77%	(137.41)
BUD US Equity	889	11,940	105.71	113.59	12.35	0.60%	(128.63)
BX US Equity	(68)	6,395	32.40	32.06	-0.94	1.13%	(138.04)
C US Equity	(136)	6,030	47.91	46.85	-3.85	0.59%	(64.63)
CA FP Equity				36.53			-
CAT US Equity	3,006	15,716	91.52	109.02	25.88	0.74%	(157.46)
CBA AU Equity	1,476	17,832	70.01	75.81	14.95	0.55%	(33.94)
CBS US Equity	124	7,287	60.74	61.77	1.71	0.99%	(187.14)
CCL US Equity	(1)	2,706	36.49	36.48	-0.04	0.76%	(29.68)
CELG US Equity	5	(534)	88.66	87.75	1.07	0.96%	(7.27)
CFR VX Equity	143	10,967	99.46	100.75	2.05	0.63%	(18.22)
CL US Equity	3,459	22,712	60.29	69.47	31.08	0.49%	(58.86)
CM CN Equity	1,090	13,057	84.64	91.70	19.17	0.44%	(41.74)
CMCSA US Equity	648	11,232	51.48	54.45	12.06	0.48%	15.01
CMCSK US Equity	6,054	15,601	38.97	54.09	85.24	0.46%	110.81
CNI US Equity	3,646	14,371	52.27	65.53	52.58	0.48%	(100.37)
CNQ CN Equity	2,577	12,854	37.85	45.44	22.68	0.88%	(107.42)
CNR CN Equity	3,592	14,238	52.32	65.52	55.81	0.45%	(122.19)
COF US Equity	1,632	9,398	71.32	83.71	26.25	0.66%	(72.67)
COP US Equity	1,071	12,885	78.45	84.97	16.31	0.51%	(154.77)
COST US Equity	354	10,169	114.26	118.24	6.78	0.51%	50.75
COV LN Equity				#N/A N/A			
COV US Equity	3,131	7,850	64.85	90.72	29.74	1.34%	(13.06)
CRM US Equity	(11)	3,835	54.50	54.35	-0.17	1.63%	(14.43)
CS FP Equity	(108)	3,893	24.36	23.70	-3.26	0.85%	(45.73)
CSCO US Equity	283	11,373	24.79	25.41	3.61	0.69%	11.94
CSX US Equity	2,128	10,356	25.64	30.90	27.68	0.74%	(66.14)
CVE CN Equity				31.63			-
CVS US Equity	2,330	12,539	64.62	76.63	33.33	0.56%	3.20
CVX US Equity	(28)	5,595	130.93	130.28	-1.00	0.50%	(29.72)
D US Equity	1,175	7,953	60.80	69.78	20.75	0.71%	102.66

DAI GR Equity	6,499	13,908	62.20	91.27	60.89	0.77%	(341.53)
DBK GR Equity	1,116	(7,909)	40.31	34.62	15.15	0.93%	176.60
DD US Equity				64.85		0.49%	-
DDAIF US Equity	3,734	8,377	63.20	91.38	57.24	0.78%	(190.19)
DE US Equity	172	10,094	86.88	88.36	3.09	0.55%	(74.56)
DELL US Equity				#N/A	N/A		
DG FP Equity	716	2,018	51.66	69.99	65.96	0.54%	(27.47)
DGE LN Equity	52	3,082	31.23	31.76	2.46	0.69%	(11.85)
DHR US Equity	181	11,611	76.85	78.05	2.64	0.59%	(25.16)
DIS US Equity	2,796	12,410	70.99	86.99	37.64	0.60%	36.94
DISCA US Equity	(225)	(6,841)	75.84	78.33	-3.48	0.95%	(38.28)
DNB NO Equity	(44)	8,725	17.95	17.86	-0.83	0.60%	(389.85)
DOW US Equity	2,797	7,396	37.11	51.15	64.91	0.58%	(17.63)
DPW GR Equity	(6)	2,265	35.31	35.22	-0.35	0.77%	(33.26)
DTE GR Equity	529	10,164	15.65	16.46	7.82	0.67%	(44.89)
DTV US Equity	4,116	11,097	62.68	85.93	62.64	0.59%	(5.01)
DUK US Equity	(78)	(4,513)	71.20	72.43	-2.97	0.58%	(22.05)
DVN US Equity	2,677	14,757	66.06	78.05	27.82	0.65%	(206.19)
EBAY US Equity	(4)	(3,128)	50.12	50.18	-0.17	0.69%	23.97
ECL US Equity	426	11,898	106.13	109.93	8.60	0.42%	(16.17)
EDF FP Equity				30.68		1.22%	-
EMC US Equity	562	12,257	25.48	26.65	9.50	0.48%	11.22
EMR US Equity	56	8,739	66.80	67.22	0.99	0.64%	(62.83)
ENB CN Equity	509	12,532	45.66	47.51	7.44	0.55%	(25.50)
ENEL IM Equity	2,381	8,902	4.48	5.68	29.79	0.90%	(7.54)
ENI IM Equity	961	13,637	24.69	26.43	9.08	0.78%	(283.31)
EOAN GR Equity	107	7,125	19.44	19.74	1.91	0.79%	(110.64)
EOG US Equity	3,379	5,841	72.84	114.98	62.88	0.92%	(79.57)
EPD US Equity	2,841	14,612	64.66	77.23	43.03	0.45%	(6.82)
ERICB SS Equity				11.57		0.55%	-
ESRX US Equity	(213)	5,436	70.46	67.81	-6.39	0.61%	16.27
ETN US Equity	391	8,219	73.83	77.35	7.74	0.61%	(56.73)
F US Equity	209	8,293	16.88	17.30	4.40	0.57%	(35.24)
FB US Equity	1,211	2,630	44.06	64.34	42.27	1.09%	7.16
FCX US Equity	1,091	8,069	34.30	38.94	16.85	0.80%	(15.73)
FDX US Equity	712	6,811	136.00	150.21	15.92	0.66%	(55.47)
FOX US Equity	332	8,704	33.35	34.62	5.18	0.74%	(13.45)
FOXA US Equity	332	7,483	34.19	35.71	6.17	0.72%	(5.75)
FP FP Equity	1,420	15,659	63.30	69.04	14.06	0.64%	(259.14)
G IM Equity	(66)	1,068	22.11	20.82	-8.33	0.74%	(18.16)
GE US Equity	2,290	13,140	22.32	26.21	41.15	0.42%	(67.30)
GILD US Equity	727	6,565	79.65	88.47	13.19	0.84%	7.75
GIS US Equity	1,030	25,323	50.89	52.96	11.23	0.36%	(129.83)
GLE FP Equity				49.72			-
GLEN LN Equity				5.89		0.72%	-
GLW US Equity	3,898	12,136	16.41	21.68	56.29	0.57%	(274.43)
GM US Equity	601	11,236	35.80	37.72	6.83	0.78%	(69.55)

GOOG US Equity	145	8,672	561.32	570.68	1.87	0.89%	(55.92)
GS US Equity	(18)	8,980	163.21	162.88	-0.29	0.68%	(88.85)
GSK LN Equity	125	5,707	26.22	26.79	3.89	0.56%	34.49
GSZ FP Equity	513	12,912	25.62	26.63	5.71	0.69%	(212.80)
HAL US Equity	2,669	8,541	52.84	69.35	42.45	0.74%	(162.49)
HD US Equity	235	17,619	78.01	79.05	2.12	0.63%	(351.30)
HMB SS Equity	(226)	10,012	42.50	41.57	-3.65	0.62%	(68.43)
HON US Equity	6,464	11,930	61.10	94.20	92.07	0.59%	(23.11)
HPQ US Equity	2,407	8,313	26.16	33.73	33.08	0.88%	15.31
HSBA LN Equity	(195)	8,008	10.33	10.09	-4.78	0.51%	(87.41)
IBE SM Equity	2,286	7,531	5.56	7.25	60.34	0.50%	(83.78)
IBM US Equity	(18)	(9,102)	186.82	187.19	-0.39	0.52%	52.75
IMT LN Equity	3,200	14,380	37.31	45.61	37.85	0.59%	49.43
INTC US Equity	3,614	13,899	24.65	31.05	35.31	0.74%	119.53
ISP IM Equity	587	1,140	1.93	2.92	38.40	1.34%	(33.14)
ITUB US Equity	(420)	5,715	15.79	14.71	-5.12	1.44%	31.72
ITUB4 BZ Equity	(292)	4,601	15.73	14.79	-4.39	1.44%	
ITW US Equity	3,727	14,011	67.84	85.88	52.59	0.51%	(203.96)
ITX SM Equity	(30)	2,146	153.20	151.12	-1.96	0.70%	(23.99)
JCI US Equity	163	7,794	49.37	50.40	2.84	0.74%	(53.34)
JNJ US Equity	7,071	20,338	78.39	105.65	93.72	0.37%	(94.55)
JPM US Equity	(138)	10,159	56.22	55.47	-2.37	0.57%	(85.78)
KMB US Equity	506	11,894	108.16	112.76	12.48	0.34%	(17.49)
KMI US Equity	-	1,157	35.62	35.62	0.00	0.67%	0.78
KO US Equity	27	4,065	41.85	42.13			18.63
LBTYA US Equity	(51)	5,724	43.92	43.54	-1.16	0.76%	(65.55)
LBTYK US Equity	28	7,489	41.91	42.07	0.59	0.62%	(58.33)
LIN GR Equity	208	12,928	202.91	206.18	2.87	0.56%	(150.46)
LLOY LN Equity	30	2,680	1.23	1.24	1.36	0.82%	(12.82)
LLY US Equity	287	7,377	60.16	62.50	6.38	0.61%	(8.21)
LMT US Equity	117	403	122.48	158.15	52.55	0.55%	0.97
LNKD US Equity	391	(2,884)	180.59	156.11	9.84	1.38%	31.64
LOW US Equity	(36)	7,548	47.35	47.13	-0.55	0.86%	(118.83)
LVS US Equity	(5)	3,103	74.87	74.75	-0.14	1.10%	(22.02)
LYB US Equity	1,522	2,297	59.29	98.57	132.82	0.50%	(5.34)
MA US Equity	13	6,084	75.27	75.42	0.35	0.60%	(67.44)
MAERSKB DC Equity	6,910	14,377	1,651.64	2,445.41	41.41	1.16%	(59.35)
MC FP Equity	59	7,348	188.38	189.89	1.70	0.47%	16.25
MCD US Equity	(1)	9,603	100.64	100.63	-0.03	0.43%	(33.84)
MCK US Equity	317	2,181	164.92	188.86	16.45	0.88%	(2.57)
MDLZ US Equity	4,404	13,763	28.74	37.94	81.07	0.39%	(112.17)
MDT US Equity	9,658	20,811	43.22	63.28	53.97	0.86%	(199.27)
MET US Equity	1,874	7,556	44.37	55.37	27.28	0.91%	(163.36)
MFC CN Equity	1,624	4,903	15.08	20.08	47.52	0.70%	(77.97)
MHS US Equity				#N/A	N/A		
MMM US Equity	10,319	21,331	96.89	143.77	135.65	0.36%	(160.16)
MO US Equity	1,962	13,316	37.33	42.83	23.94	0.62%	(13.97)

MON US Equity	1,871	12,758	106.90	122.57	29.59	0.50%	(142.10)
MOS US Equity				47.32			-
MRK US Equity	1,933	13,912	51.28	58.40	27.29	0.51%	(16.29)
MS US Equity	47	4,759	31.23	31.54	1.21	0.82%	(52.78)
MSFT US Equity	1,473	9,097	35.88	41.69	24.80	0.65%	(0.63)
MUV2 GR Equity	624	6,116	197.70	217.86	24.02	0.42%	(55.13)
NAB AU Equity	(64)	10,650	31.52	31.33	-0.89	0.67%	18.18
NCM AU Equity				10.49			-
NEE US Equity	5,413	15,275	73.39	99.39	58.53	0.61%	126.28
NEM US Equity	44	(778)	27.20	25.66	5.78	0.98%	(8.71)
NESN VX Equity	973	12,449	71.26	76.83	16.56	0.47%	(48.32)
NG/ LN Equity	2,802	13,478	12.00	14.50	27.96	0.74%	(50.82)
NKE US Equity	437	5,145	71.37	77.42	12.12	0.70%	(68.96)
NOK US Equity	4,031	4,498	3.96	7.52	73.24	1.22%	25.84
NOV US Equity	568	8,643	78.01	83.13	6.58	1.00%	(87.45)
NOVN VX Equity	7,274	21,827	66.92	89.23	91.72	0.36%	(115.68)
NOVOB DC Equity	1,057	11,706	41.33	45.07	10.51	0.86%	(44.87)
NSC US Equity	2,650	10,790	82.20	102.38	37.22	0.66%	(114.83)
NVS US Equity	5,828	18,195	67.78	89.49	80.13	0.40%	(44.53)
OGXP3 BZ Equity	4,027	(4,107)	4.39	0.09	32.50	3.02%	
OR FP Equity	108	11,677	168.96	170.53	1.90	0.49%	(57.48)
ORA FP Equity	984	8,559	13.80	15.39	11.30	1.02%	15.09
ORCL US Equity	1,518	9,129	34.50	40.24	27.34	0.61%	(13.56)
OXY US Equity	418	10,929	96.82	100.52	7.14	0.54%	(154.05)
PBR US Equity	(99)	2,578	15.64	15.07	-2.96	1.29%	12.05
PBR/A US Equity	(73)	2,307	16.66	16.15	-2.26	1.40%	10.62
PCLN US Equity	188	5,110	1,174.29	1,217.52	3.69	1.00%	(70.72)
PCP US Equity	(118)	8,068	257.58	253.86	-1.79	0.82%	(14.10)
PEP US Equity	980	14,142	84.13	89.96	15.76	0.44%	27.87
PETR3 BZ Equity	(43)	(2,385)	7.42	7.55	-1.21	1.49%	
PETR4 BZ Equity	(54)	(2,235)	7.90	8.09	-1.53	1.58%	
PFE US Equity	(2)	7,697	29.86	29.85	-0.08	0.35%	(56.98)
PG US Equity	327	11,013	79.25	81.60	9.65	0.31%	37.32
PHIA NA Equity				31.53			-
PM US Equity	(272)	11,156	87.24	85.16	-6.40	0.38%	(124.31)
PNC US Equity	1,236	10,761	78.28	87.27	18.62	0.62%	(126.92)
POT CN Equity	(171)	9,967	36.60	35.98	-2.33	0.74%	(155.56)
POT US Equity	(219)	10,582	36.73	35.99	-3.03	0.68%	(156.29)
PRU LN Equity	8,640	10,521	12.76	23.24	150.00	0.55%	(184.84)
PSA US Equity	740	13,406	162.12	171.07	12.58	0.44%	70.55
PSX US Equity	1,357	6,695	66.16	79.58	27.42	0.74%	14.15
PX US Equity	2,635	17,041	114.23	131.89	35.33	0.44%	(66.64)
QCOM US Equity	2,546	12,871	67.10	80.38	45.43	0.44%	(51.58)
QQQ US Equity	3,246	17,569	79.74	94.48	45.47	0.41%	(58.31)
RAI US Equity	1,889	12,340	54.05	62.33	17.87	0.86%	(96.15)
RDS/A US Equity	925	12,883	75.73	81.16	13.00	0.55%	(160.53)
RDS/B US Equity	1,058	11,427	78.85	86.14	12.93	0.72%	(98.18)

RDSA LN Equity	1,043	12,402	37.55	40.71	15.77	0.53%	(80.50)
RDSA NA Equity	842	12,492	38.08	40.65	13.01	0.52%	(98.29)
RDSB LN Equity	1,095	12,149	39.49	43.04	13.18	0.68%	(49.17)
REGN US Equity				311.41		1.17%	-
RIO AU Equity	235	7,642	56.95	58.70	2.66	1.16%	39.95
RIO LN Equity	72	4,819	54.31	55.12	1.51	0.99%	(51.87)
RIO US Equity	80	4,934	54.34	55.23	1.44	1.13%	(73.77)
ROG VX Equity	6,522	17,035	212.78	294.26	71.60	0.53%	(234.73)
RY CN Equity	1,375	14,935	67.17	73.36	22.11	0.42%	(59.97)
SAB LN Equity	1,315	12,639	50.16	55.38	13.72	0.76%	(205.64)
SAN FP Equity	(175)	5,211	106.59	103.13	-8.02	0.42%	(40.92)
SAN SM Equity	1,543	9,880	8.73	10.10	27.04	0.58%	(268.37)
SAN US Equity	1,038	7,980	8.73	9.87	15.85	0.82%	(419.23)
SAP GR Equity	47	8,587	77.21	77.63	0.87	0.64%	(81.80)
SAP US Equity	45	7,472	77.19	77.65	0.86	0.69%	(76.44)
SBUX US Equity	810	14,941	74.69	78.74	7.71	0.70%	(89.14)
SGO FP Equity	48	416	46.76	52.20	13.11	0.89%	(13.50)
SI US Equity				#N/A	N/A		
SIE GR Equity	192	2,538	117.57	126.45	12.95	0.58%	(42.96)
SLB US Equity	3,451	10,752	87.56	115.66	57.40	0.56%	(137.90)
SMSN LI Equity	69	(4,831)	650.18	640.91	1.24	1.15%	2.33
SO US Equity	150	11,861	44.11	44.67	2.23	0.57%	71.92
SPG US Equity	(48)	12,778	168.98	168.35	-0.62	0.61%	110.54
SREN VX Equity				85.76			-
STAN LN Equity	277	(7,339)	21.38	20.57	7.25	0.52%	(6.11)
STL NO Equity	1,381	11,818	26.89	30.03	14.78	0.79%	(196.43)
STT US Equity	177	7,670	66.09	67.61	3.17	0.73%	(64.18)
SU CN Equity	1,528	14,944	38.21	42.11	12.60	0.81%	(230.33)
SU FP Equity	220	10,184	87.64	89.54	2.28	0.95%	(218.16)
SU US Equity	1,577	14,725	38.07	42.15	13.41	0.80%	(202.30)
SWEDA SS Equity	(35)	1,089	26.05	25.23	-5.01	0.65%	(15.75)
SYNN VX Equity	(61)	(6,953)	364.98	368.18	-2.18	0.40%	71.55
T US Equity	(116)	(8,039)	35.16	35.67	-3.48	0.41%	(9.12)
TD CN Equity	1,566	15,790	47.07	51.74	21.98	0.45%	(21.47)
TEF SM Equity	180	9,929	16.31	16.61	3.58	0.51%	(172.25)
TEF US Equity	157	8,452	16.22	16.53	2.40	0.77%	(200.39)
TGT US Equity	495	(9,106)	63.24	59.81	7.95	0.68%	33.48
TJX US Equity	59	(2,907)	54.91	53.79	2.17	0.94%	34.06
TLS AU Equity	891	14,776	4.69	4.97	11.96	0.50%	(18.26)
TLSN SS Equity	(293)	(5,268)	7.02	7.41	-12.45	0.45%	4.63
TM US Equity	(120)	7,185	119.76	117.79	-2.70	0.62%	(119.81)
TMO US Equity	8,615	10,218	63.59	117.20	133.53	0.63%	(103.03)
TOT US Equity	959	8,160	61.65	68.89	15.25	0.77%	(172.11)
TRP CN Equity	147	6,354	47.86	48.97	5.24	0.44%	65.95
TRV US Equity	1,082	15,820	88.15	94.17	20.64	0.33%	(66.18)
TSCO LN Equity	911	(7,272)	5.49	4.80	15.55	0.81%	(2.05)
TWC US Equity	1,249	5,234	120.22	148.90	45.97	0.52%	3.93

TWX US Equity	621	9,814	67.77	72.05	7.68	0.82%	(13.07)
TXN US Equity	4,841	12,205	34.93	48.78	70.27	0.56%	(140.15)
TYC US Equity	12,942	24,080	29.17	44.84	72.75	0.74%	(313.85)
UBS US Equity				18.13			-
UBSN VX Equity	246	(5,827)	18.90	18.11	5.83	0.72%	61.35
UCG IM Equity	1,746	4,400	5.62	7.86	32.51	1.22%	(189.21)
ULVR LN Equity	236	7,646	43.35	44.69	5.77	0.54%	(90.75)
UNA NA Equity	55	8,550	42.33	42.60	1.22	0.52%	(135.39)
UNH US Equity	2,823	10,775	64.97	82.00	42.89	0.61%	(82.85)
UNP US Equity	2,496	14,812	85.34	99.72	30.31	0.56%	(149.96)
UPS US Equity	4,128	14,806	79.87	102.14	52.21	0.53%	(139.31)
USB US Equity	3,427	14,625	34.87	43.04	53.32	0.44%	(113.24)
UTX US Equity	2,316	6,076	82.05	113.33	62.83	0.61%	(30.31)
V US Equity	460	10,070	205.70	215.09	8.74	0.52%	(20.41)
VALE US Equity	169	(3,004)	14.63	13.81	4.53	1.24%	31.18
VALE3 BZ Equity	239	(2,939)	15.07	13.84	5.85	1.39%	
VIAB US Equity	3,996	9,746	61.33	86.47	68.36	0.60%	54.66
VIV FP Equity				23.76			-
VMW US Equity	322	4,886	89.33	95.21	8.02	0.82%	31.28
VOD LN Equity	612	(4,209)	3.78	3.23	16.40	0.89%	34.81
VOD US Equity	576	(4,063)	37.68	32.34	14.77	0.96%	38.98
VOW3 GR Equity	(101)	2,567	259.28	249.43	-7.08	0.56%	(19.93)
VRX CN Equity	(128)	2,413	126.38	120.02	-3.66	1.45%	(23.19)
VRX US Equity	(138)	2,560	126.33	119.87	-3.93	1.37%	(24.74)
VTI US Equity	858	5,134	86.91	101.43	41.64	0.40%	(28.63)
VWO US Equity	96	9,008	43.18	43.64	1.97	0.54%	(81.93)
VZ US Equity	(22)	(3,147)	49.04	49.38	-1.54	0.46%	(31.69)
WBC AU Equity	317	11,844	30.87	31.70	4.27	0.63%	(56.49)
WES AU Equity	314	13,490	39.08	39.99	4.29	0.54%	(21.57)
WFC US Equity	3,968	13,253	39.86	51.79	49.20	0.61%	(120.55)
WLP US Equity	5,131	12,547	78.54	110.65	66.78	0.61%	19.43
WMT US Equity	109	9,262	76.31	77.21	2.61	0.45%	12.65
WOW AU Equity	(168)	4,724	34.79	33.59	-6.73	0.53%	(19.70)
XOM US Equity	1,790	16,573	92.53	102.52	24.71	0.44%	(159.69)
XTA LN Equity				#N/A N/A			
YHOO US Equity	(33)	2,439	35.06	34.59	-1.44	0.95%	(17.05)
YUM US Equity	963	10,341	75.36	82.37	19.62	0.47%	(68.91)
ZURN VX Equity	178	9,344	295.49	301.13	4.89	0.39%	(58.06)

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	21,773	62,272	1,455.70	1,964.68	93.96	0.37%	(347.20)
NDX Index	13,834	38,177	2,848.04	3,880.04	78.88	0.46%	(172.03)
RTY Index	463	18,515	1,133.51	1,161.86	3.12	0.80%	(193.20)

SPTSX Index	3,730	48,100	13,158.28	14,178.69	23.27	0.33%	(391.36)
MEXBOL Index	272	15,064	3,287.82	3,347.19	3.29	0.55%	(96.56)
IBOV Index				24,581.36		1.15%	
MERVAL Index	3,690	22,139	915.40	1,067.99	9.64	1.73%	
UKX Index	4,330	49,421	10,501.74	11,421.76	27.92	0.31%	(393.46)
DAX Index	8,683	37,847	10,682.74	13,133.52	60.01	0.38%	(808.06)
CAC Index	61	5,885	5,788.46	5,848.42	2.63	0.39%	(92.80)
IBEX Index	9,410	43,174	11,759.39	14,322.54	36.98	0.59%	(1,157.13)
SMI Index	6,669	53,702	8,442.28	9,490.68	43.85	0.28%	(509.87)
FTSEMIB Index	3,315	16,170	23,118.94	27,858.55	21.52	0.95%	(412.11)
PSI20 Index	6,752	(64,165)	9,277.54	8,301.30	12.89	0.82%	3,112.43
ISEQ Index	1,015	(59,665)	6,427.43	6,318.06	2.04	0.83%	594.06
ICEXI Index	(91)	8,636	7.30	7.22	-1.96	0.54%	(40.99)
AEX Index	5,515	48,492	492.48	548.49	32.91	0.35%	(1,050.96)
BEL20 Index	5,793	38,337	3,658.46	4,211.25	42.88	0.35%	(526.13)
LUXXX Index	10,335	41,632	1,672.08	2,087.18	33.34	0.74%	(312.18)
KFX Index	11,956	40,987	102.53	132.44	53.01	0.55%	(382.25)
HEX Index	7,929	44,404	8,639.05	10,181.73	36.96	0.48%	(576.36)
OMX Index	-	15,430	200.02	200.02	0.00	0.39%	(229.59)
ATX Index	0	15,430	3,217.54	3,217.54	0.00	0.62%	(189.77)
ASE Index	(617)	7,420	1,695.78	1,565.67	-4.92	1.69%	(139.57)
OSEBX Index	3,715	29,330	87.27	98.33	23.91	0.53%	(756.49)
INDEXCF Index	513	44,654	43.48	43.98	1.04	1.10%	(565.38)
TOP40 Index	2,599	43,690	4,051.82	4,292.86	8.62	0.69%	(418.42)
SENSEX Index	5,830	48,389	377.03	422.45	13.00	0.93%	(450.61)
NKY Index	986	30,686	145.52	150.20	4.66	0.69%	(47.80)
HSI Index	816	43,840	2,943.76	2,998.58	4.46	0.42%	121.23
SHCOMP Index	1,488	(39,032)	341.67	328.64	6.87	0.56%	21.04
KOSPI Index	2,158	45,441	1.88	1.97	9.75	0.49%	(85.27)
AS51 Index	1,227	33,715	4,948.24	5,128.38	6.68	0.54%	24.52
STBCNZL Index	35,275	73,207	444.47	658.64	122.81	0.39%	125.32
EEM US Equity	(6)	3,397	44.02	43.94	-0.29	0.61%	(18.42)
IYR US Equity	351	12,786	70.30	72.23	6.56	0.42%	41.97
MDY US Equity	5,654	14,269	184.03	256.95	78.08	0.51%	(140.89)
JNK US Equity	(7)	12,756	41.38	41.36	-0.50	0.11%	(49.13)
XLF US Equity	6,185	13,610	15.57	22.65	101.51	0.45%	(130.23)
XLU US Equity	1,041	11,089	39.46	43.16	14.85	0.63%	82.06
XLK US Equity	3,313	13,272	30.99	38.72	56.62	0.44%	(46.98)
XLI US Equity	6,577	16,147	38.20	53.76	80.92	0.50%	(134.46)
XLP US Equity	895	12,469	42.17	45.20	17.76	0.40%	(20.67)
XLY US Equity	1,613	12,582	59.54	67.17	23.91	0.54%	(131.91)
XLE US Equity	1,496	14,057	89.62	99.16	25.46	0.42%	(149.13)
XLB US Equity	4,760	15,233	37.75	49.54	74.94	0.42%	(88.39)
XLV US Equity	14,170	24,346	38.87	61.49	144.83	0.40%	(25.04)
SXXP Index	6,040	49,038	407.21	457.36	43.52	0.28%	(701.61)
SXAP Index	7,239	23,096	521.95	685.56	47.47	0.66%	(386.93)
SXKP Index	2,522	30,101	366.14	396.81	16.46	0.51%	(393.18)

SX6P Index	7,146	39,503	360.60	425.83	38.37	0.47%	(564.75)
SXEP Index	3,470	55,125	460.42	489.40	11.32	0.56%	(1,043.59)
SXIP Index	11,515	28,923	222.31	310.81	94.78	0.42%	(433.79)
SXNP Index	125	1,690	506.33	543.74	16.65	0.44%	(25.87)
SX3P Index	1,394	33,646	682.29	710.57	10.27	0.40%	(403.90)
SXDP Index	27,999	61,074	609.16	888.41	131.93	0.35%	(438.91)
SX4P Index	3,136	31,185	939.56	1,034.05	29.62	0.34%	(740.56)
SX8P Index	103	17,778	376.46	378.64	1.22	0.47%	(237.67)
SXOP Index	3,350	18,213	389.83	461.54	30.19	0.61%	(329.59)
SXQP Index	987	47,963	808.69	825.34	6.35	0.32%	(260.97)
SXRP Index	(157)	6,706	430.15	420.30	-6.33	0.37%	(45.14)
SXMP Index	272	6,955	314.93	327.24	8.54	0.46%	(114.62)
SXTP Index	8,177	15,699	172.05	261.66	72.92	0.71%	(370.13)
SX7E Index	56	1,057	181.86	191.57	6.36	0.84%	(26.83)
SX5E Index	6,110	43,553	3,756.79	4,283.86	33.49	0.42%	(921.69)
SPGSCITR Index	(3,635)	112,796	5,123.73	4,963.76	-9.06	0.36%	130.13
XAG Curncy	(228)	(10,701)	20.96	21.40	-2.97	0.72%	(136.92)
CO1 Comdty	341	(45,919)	109.48	108.67	1.46	0.51%	(166.62)
CL1 Comdty	922	36,479	100.39	102.93	4.32	0.58%	234.01
NG1 Comdty	160	2,426	3.86	4.12	4.70	1.40%	(31.01)
XAU Comdty	(1,327)	(31,099)	97.56	101.72	-0.09	49.06%	588.15
IBOXHY Index	4,136	53,418	220.12	237.16	135.08	0.06%	(114.51)
US_TSY CREDIT	437	100,443	765.33	768.66	3.70	0.12%	81.43
CA_TSY CREDIT	3,046	309,688	1,238.04	1,250.22	3.63	0.27%	(569.29)
MX_TSY CREDIT	1,782	87,928	221.30	225.78	4.46	0.45%	(91.29)
AU_TSY CREDIT	3,353	81,398	1,506.03	1,568.07	13.67	0.30%	61.66
JP_TSY CREDIT	296	145,654	823.19	824.86	0.90	0.22%	509.59
MY_TSY CREDIT	2,402	109,755	170.41	174.14	8.39	0.26%	(186.47)
SG_TSY CREDIT	1,194	100,443	222.29	224.93	6.19	0.19%	85.93
AT_TSY CREDIT	5,050	81,569	358.40	380.59	22.59	0.27%	(120.46)
BE_TSY CREDIT	6,596	79,771	477.76	517.26	28.10	0.29%	(191.59)
FI_TSY CREDIT	4,503	85,645	349.64	368.03	19.94	0.26%	(168.70)
FR_TSY CREDIT	5,448	82,246	1,684.51	1,796.09	23.51	0.28%	(181.74)
DE_TSY CREDIT	3,566	84,524	1,247.55	1,300.19	16.33	0.26%	(98.13)
IE_TSY CREDIT	34,187	78,270	336.92	484.09	168.35	0.26%	(388.92)
IT_TSY CREDIT	9,305	54,986	1,616.07	1,889.56	52.77	0.32%	(401.01)
NL_TSY CREDIT	4,639	82,865	1,330.92	1,405.43	20.72	0.27%	(99.51)
ES_TSY CREDIT	11,374	50,187	391.98	480.82	78.14	0.29%	(367.81)
DK_TSY CREDIT	3,601	67,396	729.23	768.19	18.84	0.28%	(47.10)
NO_TSY CREDIT	(493)	50,762	345.29	341.97	-3.38	0.29%	(95.37)
PL_TSY CREDIT	2,255	35,151	429.04	456.57	17.13	0.37%	(255.50)
ZA_TSY CREDIT	(623)	(53,153)	83.15	84.12	-1.19	0.98%	155.65
SE_TSY CREDIT	269	(55,965)	462.46	460.24	1.51	0.32%	(37.90)
CH_TSY CREDIT	1,321	26,825	1,008.64	1,058.30	20.70	0.24%	(33.21)
GB_TSY CREDIT	4,116	100,192	1,514.10	1,576.29	17.28	0.24%	119.25