

Current Date:	7/17/2014	Change on Day:	-0.97%
Total Return since 1/1/12:	102.68%	MSCI World Change on Day	-0.94%
T12M Return:	44.76%	No of Positions (+MTM) on Day	138
T90 Day Return:	12.68%	No of Positions (-MTM) on Day	269
T30 Day Return:	6.23%	Current No. of Positions:	423
Current Long Exposure @ Cost:	6,430,579	Current Leverage (Gross Exposures):	3.62
Current Short Exposure @ Cost:	(905,777)		
Net Exposure:	5,524,802		
Starting Capital:	1,000,000		
Current NAV:	2,026,819		

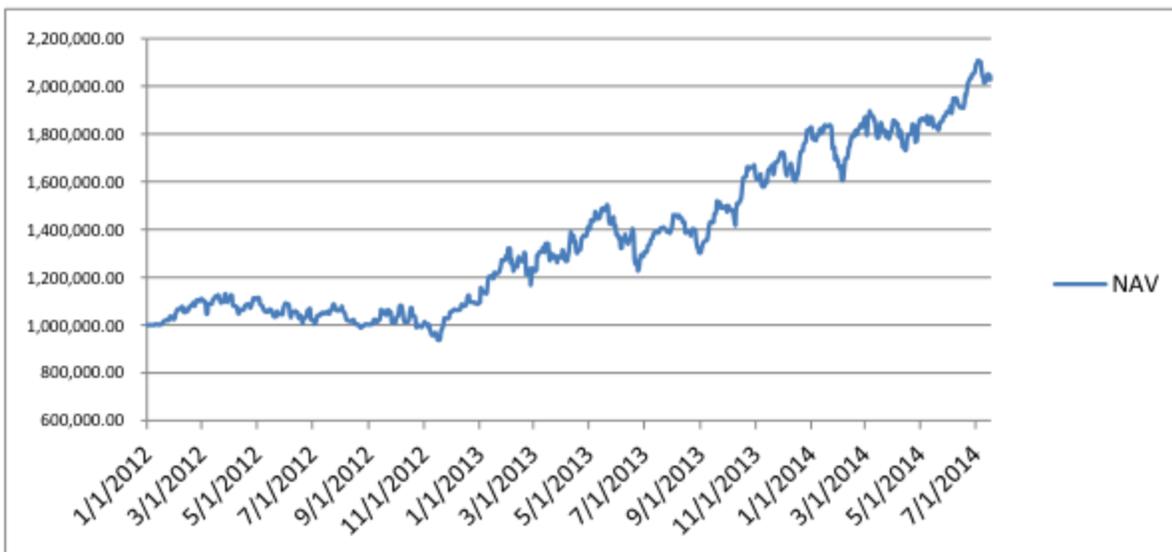
Key Metrics

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	0.98%	
T24M Avg. Daily NAV (-) Change	-0.89%	Avg. Realized Gain / Avg. Realized Loss
Target Vol-Adj. Risk Listed Equities	50.00%	65.81%
Target Vol-Adj. Risk Global Macro	50.00%	3.45
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		26.46%	42 Positions		21.60%

SX7E Index	(33,887)	0.46%	MDY US Equity	5,412	0.26%
SXOP Index	(35,267)	0.48%	AEX Index	5,418	0.26%
SHCOMP Index	(39,032)	0.53%	AZN SS Equity	5,568	0.27%
SXNP Index	(44,130)	0.60%	SXAP Index	5,573	0.27%
CAC Index	(44,295)	0.60%	NVS US Equity	5,624	0.27%
ATX Index	(44,635)	0.61%	WLP US Equity	5,730	0.28%
ISEQ Index	(47,733)	0.65%	AZN US Equity	5,877	0.29%
ZA_TSY CREDIT	(53,153)	0.72%	JNJ US Equity	5,900	0.29%
SE_TSY CREDIT	(55,965)	0.76%	SENSEX Index	6,020	0.29%
NL_TSY CREDIT	82,865	1.13%	CMCSK US Equity	6,132	0.30%
DE_TSY CREDIT	84,524	1.15%	AZN LN Equity	6,164	0.30%
FI_TSY CREDIT	85,645	1.17%	XLF US Equity	6,185	0.30%
AU_TSY CREDIT	88,899	1.21%	SXXP Index	6,293	0.31%
CO1 Comdty	(89,512)	1.22%	DAI GR Equity	6,331	0.31%
PSI20 Index	(94,327)	1.29%	BE_TSY CREDIT	6,466	0.31%
US_TSY CREDIT	100,443	1.37%	ROG VX Equity	6,588	0.32%
GB_TSY CREDIT	101,774	1.39%	XLI US Equity	6,589	0.32%
MX_TSY CREDIT	103,019	1.40%	MAERSKB DC Equity	6,704	0.33%
SG_TSY CREDIT	106,900	1.46%	HON US Equity	6,768	0.33%
MY_TSY CREDIT	136,346	1.86%	SMI Index	6,869	0.33%
JP_TSY CREDIT	159,271	2.17%	NOVN VX Equity	7,185	0.35%
CA_TSY CREDIT	309,688	4.22%	SX6P Index	7,345	0.36%
			HEX Index	8,516	0.41%
			DAX Index	8,885	0.43%
			MDT US Equity	9,048	0.44%
			TMO US Equity	9,049	0.44%
			PRU LN Equity	9,056	0.44%
			IBEX Index	9,176	0.45%
			IT_TSY CREDIT	9,462	0.46%
			MMM US Equity	10,435	0.51%
			LUXXX Index	10,704	0.52%
			ES_TSY CREDIT	11,621	0.57%
			SXIP Index	11,870	0.58%
			KFX Index	12,648	0.61%
			TYC US Equity	13,059	0.63%
			XLV US Equity	13,500	0.66%
			NDX Index	13,806	0.67%
			SPX Index	21,492	1.04%
			SXDP Index	27,976	1.36%
			XAU Comdty	28,608	1.39%

Day NAV Impact of MTM by Category & Exposure	
Listed Equity Long	-0.584%
Listed Equity Short	-0.003%
EquityCom Long	-0.668%
EquityCom Short	0.127%
G20 Rates Long	0.154%
G20 Rates Short	-0.005%

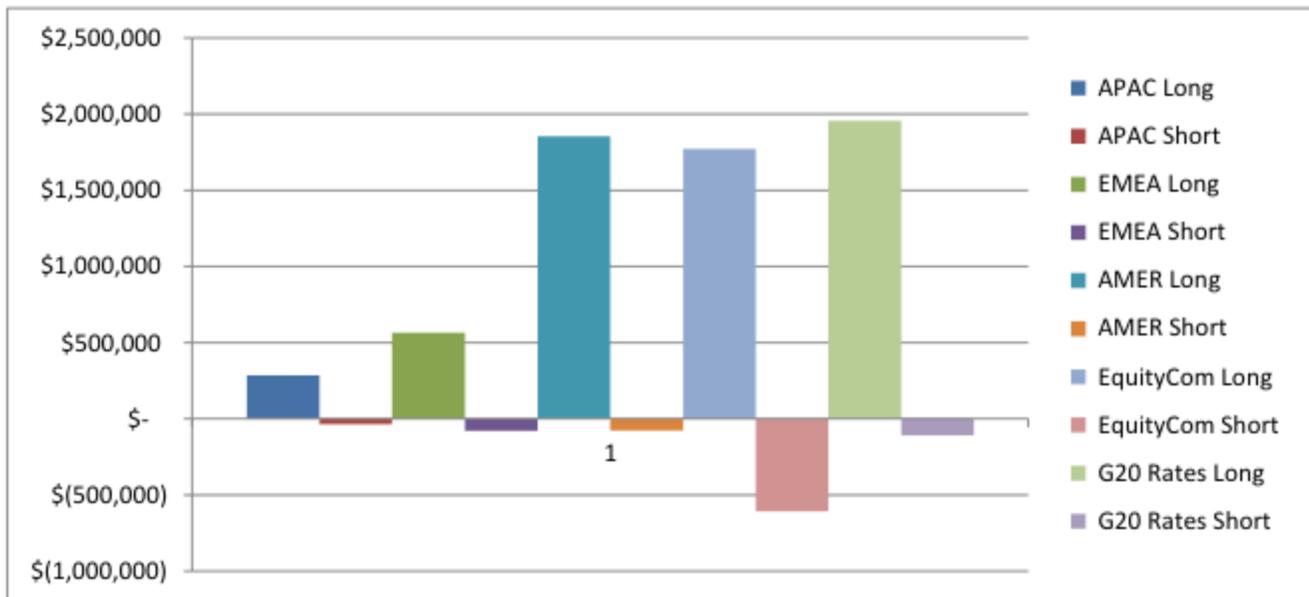
T12M Contribution (% of total Yr/Yr NAV Change by Category)	
Listed Equities	38.65%
EquityCom	46.38%
G20 Rates	12.88%

IE_TSY CREDIT	33,904	1.65%
STBCNZL Index	34,737	1.69%

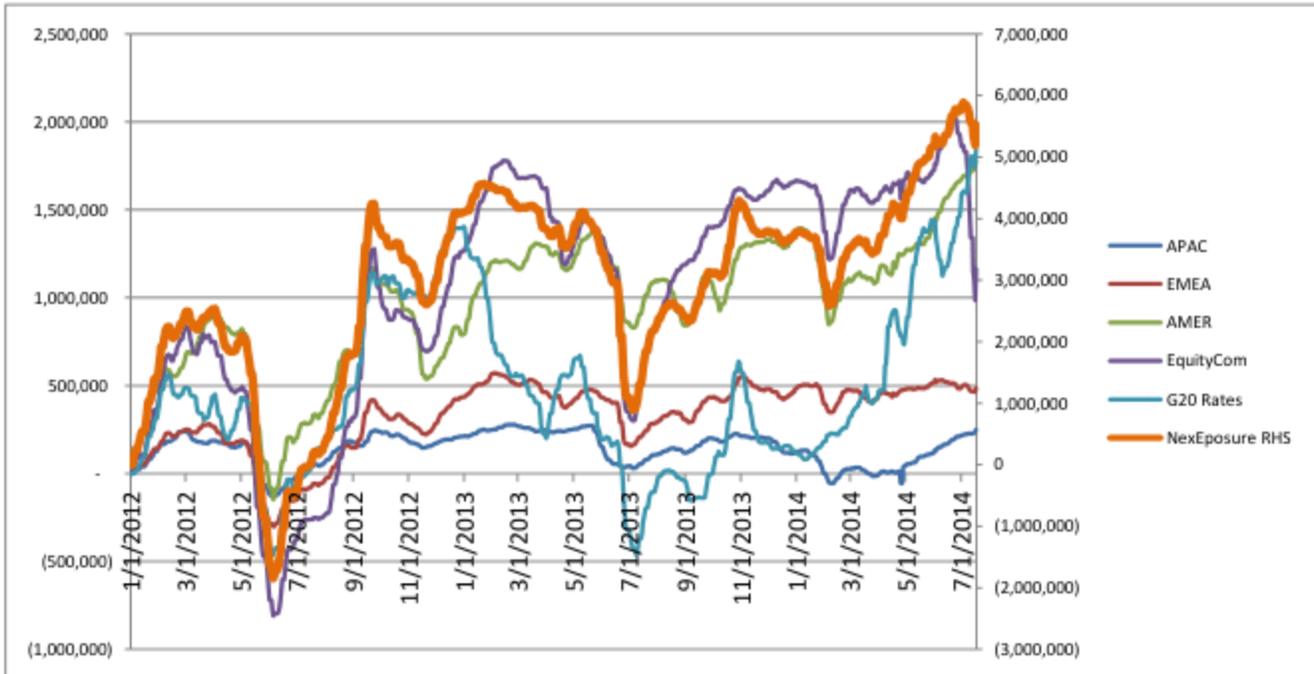
No. Names by Category

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

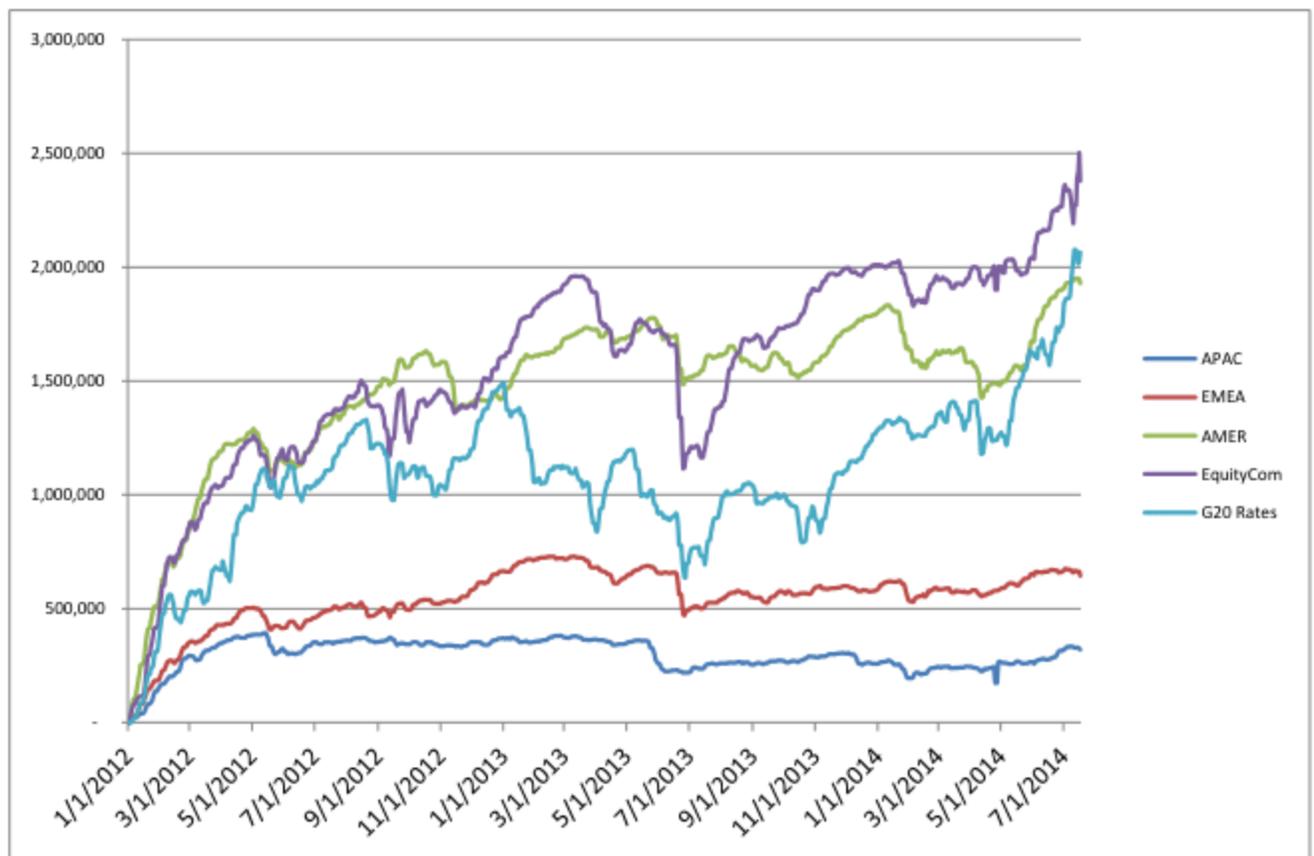
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



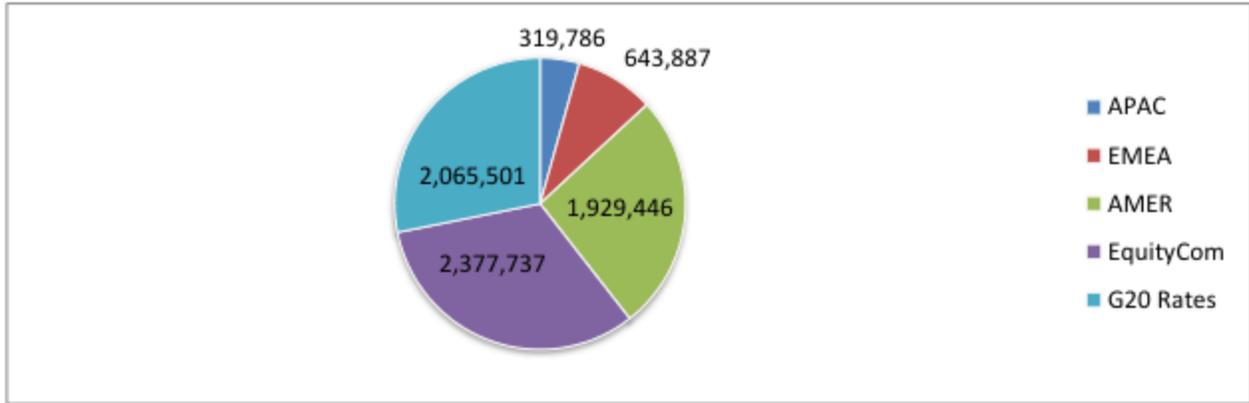
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



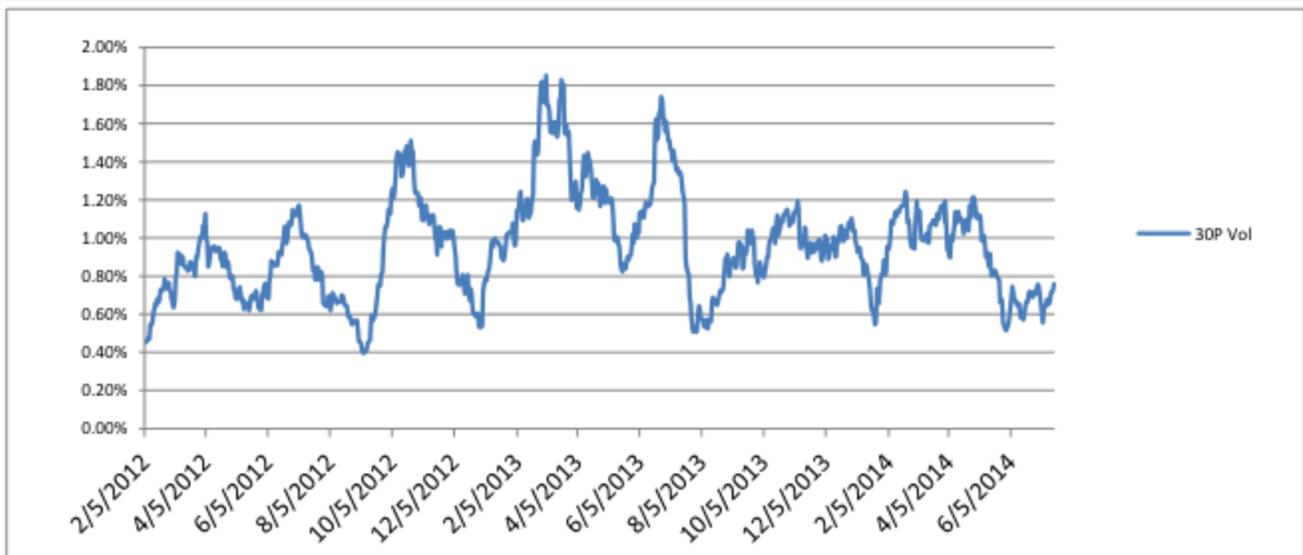
Current Gross Notional Risk by Category



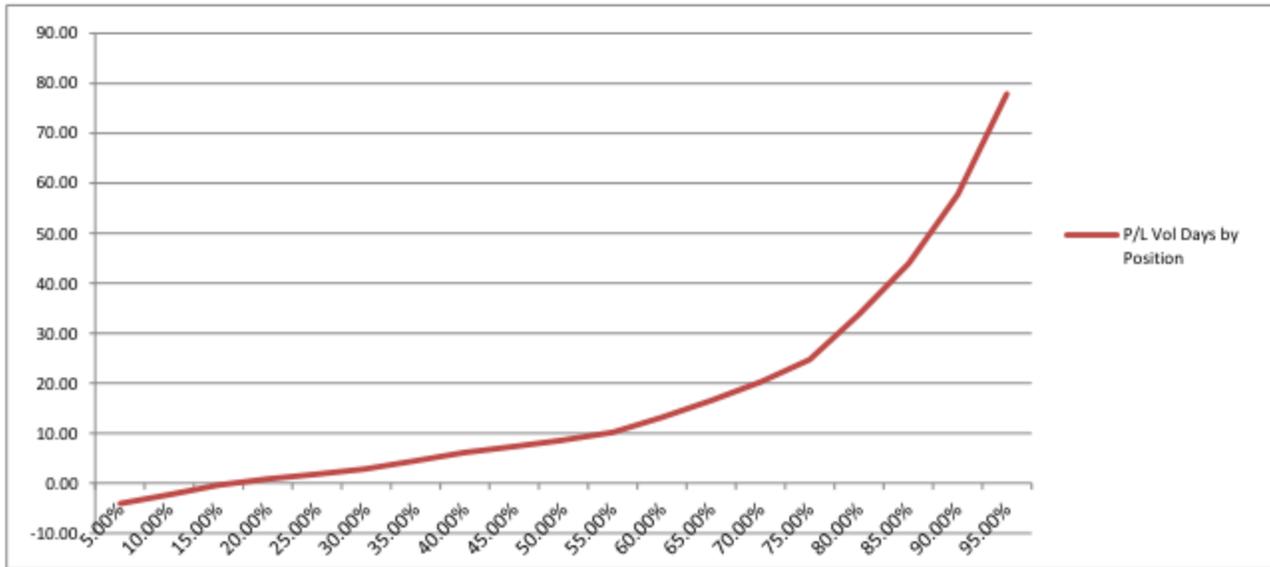
Performance Vs. MSCI World Index



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	MTM Gains(Losses) % of NAV "Significant"	
0.00%	-12.57	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-4.10	(<7 Vol Days)	1.21%
10.00%	-2.25	MTM Gains(Losses) % of NAV "Significant"	
15.00%	-0.34	(>7 Vol Days)	37.69%
20.00%	0.85		
25.00%	1.83		
30.00%	2.92		
35.00%	4.49		
40.00%	6.13		
45.00%	7.36		
50.00%	8.63		
55.00%	10.20		
60.00%	13.17		
65.00%	16.56		
70.00%	20.26		
75.00%	24.75		
80.00%	33.82		
85.00%	43.93		
90.00%	57.81		
95.00%	77.95		
100.00%	215.20		

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	26	(5,336)	54.75	54.49	0.60	0.80%	(14.19)
005380 KS Equity	39	2,519	224.39	227.84	1.77	0.87%	11.50
005490 KS Equity	(161)	(5,041)	289.59	298.81	-3.36	0.95%	(123.01)
005930 KS Equity	54	(5,024)	1,305.89	1,291.87	1.12	0.96%	(49.31)
012330 KS Equity				276.17			-
1 HK Equity	1,366	14,064	16.37	17.96	13.86	0.70%	(19.65)
1299 HK Equity	428	8,729	4.88	5.11	10.07	0.49%	47.51
13 HK Equity	883	6,579	11.90	13.50	21.36	0.63%	20.18
16 HK Equity				13.69			-
27 HK Equity	(301)	(4,202)	7.46	7.99	-4.64	1.54%	49.45
2914 JP Equity	652	11,062	35.05	37.11	9.30	0.63%	64.23
3382 JP Equity	382	3,719	39.56	43.62	13.88	0.74%	36.61
4063 JP Equity	34	5,188	61.35	61.75	0.86	0.76%	27.12
4502 JP Equity	214	8,600	45.47	46.61	5.73	0.44%	12.01
4689 JP Equity	(159)	4,252	4.62	4.46	-3.51	1.07%	7.82
5 HK Equity	(78)	(5,533)	10.16	10.30	-2.99	0.47%	(18.38)
5108 JP Equity	412	7,634	36.08	38.02	5.97	0.90%	66.80
5401 JP Equity				3.02			-
6301 JP Equity	85	4,173	22.56	23.02	2.47	0.82%	53.99
6752 JP Equity				11.98			-
6902 JP Equity				47.09			-
6954 JP Equity	529	7,571	160.05	171.24	9.38	0.75%	11.98
7201 JP Equity	175	5,116	9.48	9.81	4.49	0.76%	8.27
7203 JP Equity	(6)	3,023	59.92	59.80	-0.33	0.62%	16.70
7267 JP Equity	(19)	(2,337)	35.34	35.63	-1.41	0.59%	-
762 HK Equity				1.67			28.00
7751 JP Equity	141	9,172	33.01	33.51	2.92	0.53%	47.88
8031 JP Equity	128	9,105	16.13	16.36	2.41	0.58%	151.16
8058 JP Equity	845	11,969	19.84	21.25	11.14	0.63%	-
8306 JP Equity				5.97			(1.05)
8316 JP Equity	(74)	(3,372)	39.96	40.84	-2.95	0.74%	(2.86)
8411 JP Equity	(154)	8,561	2.02	1.99	-4.38	0.41%	8.00
8604 JP Equity	466	6,151	6.12	6.58	8.34	0.91%	-
8801 JP Equity				34.20			
8802 JP Equity	(49)	(1,517)	24.86	25.65	-3.52	0.91%	(20.81)
9020 JP Equity	295	9,800	78.94	81.32	4.21	0.72%	208.71
941 HK Equity	-	885	10.53	10.53	0.00	0.65%	2.10
9432 JP Equity	2,073	10,754	55.82	66.58	23.50	0.82%	64.09
9433 JP Equity	567	9,967	58.51	61.84	7.41	0.77%	72.41
9437 JP Equity	183	4,896	17.09	17.73	6.82	0.55%	72.70
9983 JP Equity	(19)	(2,292)	322.77	325.47	-0.96	0.87%	(17.11)

9984 JP Equity	140	5,645	74.36	76.21	3.16	0.79%	9.09
AAPL US Equity	1,831	10,439	79.80	93.80	25.21	0.70%	(299.33)
ABB US Equity				22.95			-
ABBN VX Equity	78	(7,476)	23.20	22.96	2.35	0.44%	(29.00)
ABBV US Equity	205	6,570	52.10	53.72	3.26	0.96%	93.12
ABEV US Equity	60	(5,506)	7.24	7.17	1.38	0.79%	(12.22)
ABEV3 BZ Equity	59	(5,164)	7.31	7.23	1.15	0.99%	(38.37)
ABI BB Equity	695	12,645	105.88	111.70	10.45	0.53%	(112.46)
ABT US Equity	567	9,473	39.80	42.18	9.24	0.65%	244.77
ABX CN Equity	(256)	(5,037)	18.17	19.09	-5.08	1.00%	(76.59)
ABX US Equity	(240)	(4,849)	18.17	19.07	-4.84	1.02%	(72.37)
ACA FP Equity	70	(5,840)	14.06	13.90	1.14	1.05%	(24.94)
ACE US Equity	681	11,741	98.27	103.97	15.92	0.36%	(89.67)
ACN US Equity	184	8,563	77.97	79.64	5.03	0.43%	(19.09)
ADP US Equity	282	8,942	77.68	80.13	8.06	0.39%	(43.29)
AFL US Equity	189	5,843	61.61	63.60	6.98	0.46%	59.30
AGN US Equity	4,877	10,858	114.68	166.19	62.62	0.72%	103.26
AI FP Equity	(213)	6,175	137.70	133.11	-5.14	0.67%	(62.48)
AIG US Equity	715	12,241	51.90	54.93	12.54	0.47%	(27.70)
AIR FP Equity	346	(5,827)	65.04	61.17	6.01	0.99%	56.77
ALV GR Equity	323	10,261	171.02	176.39	6.47	0.49%	(57.47)
ALVG IX Equity	359	9,641	170.39	176.73	7.53	0.49%	(29.59)
AMGN US Equity	(87)	11,177	117.06	116.16	-1.29	0.60%	(93.65)
AMT US Equity	2,215	13,269	78.17	91.21	38.36	0.44%	(115.39)
AMZN US Equity	(446)	(2,898)	306.51	353.65	-12.57	1.22%	21.92
ANZ AU Equity	625	12,947	29.78	31.21	7.73	0.62%	85.98
APA US Equity	1,121	12,393	91.83	100.14	12.23	0.74%	92.73
APC US Equity	583	6,564	100.97	109.94	9.44	0.94%	(74.92)
AXP US Equity	3,183	12,579	74.65	93.54	50.40	0.50%	(173.06)
AZN LN Equity	6,164	12,950	50.16	74.04	77.36	0.62%	(193.97)
AZN SS Equity	5,568	12,372	51.16	74.18	75.87	0.59%	(164.51)
AZN US Equity	5,877	13,079	50.64	73.40	68.84	0.65%	(312.98)
BA US Equity	(251)	10,667	129.88	126.90	-3.20	0.74%	(56.14)
BAC US Equity	(95)	8,241	15.44	15.27	-1.28	0.90%	(133.15)
BARC LN Equity				3.62			-
BAS GR Equity	1,189	9,073	100.38	113.54	19.40	0.68%	(79.29)
BATS LN Equity	913	9,427	55.12	60.46	16.24	0.60%	29.83
BAX US Equity	208	8,474	74.80	76.63	5.07	0.48%	4.53
BAYN GR Equity	(83)	11,012	137.35	136.32	-1.11	0.68%	(130.43)
BBAS3 BZ Equity				12.22			-
BBD US Equity	95	5,475	14.62	14.87	1.35	1.28%	(96.09)
BBDC4 BZ Equity	120	5,427	14.64	14.96	1.60	1.38%	(79.33)
BBL US Equity				68.55			-
BBVA SM Equity	1,182	6,375	10.30	12.21	21.80	0.85%	(73.64)
BCE CN Equity	106	10,241	45.03	45.50	2.34	0.44%	37.16
BCS US Equity				14.49			-
BEN US Equity	245	6,278	54.92	57.06	6.03	0.65%	(65.88)

BG/ LN Equity	69	(4,743)	20.69	20.39	1.39	1.05%	47.75
BHP AU Equity	540	11,120	34.69	36.37	6.42	0.76%	202.65
BHP US Equity	416	8,593	68.59	71.92	5.47	0.89%	(95.87)
BIIB US Equity	248	1,066	245.93	303.16	26.71	0.87%	(10.72)
BIL SJ Equity				34.46			-
BK US Equity	1,447	11,358	33.73	38.03	18.86	0.68%	(34.15)
BLK US Equity	321	7,520	307.81	320.97	6.48	0.66%	(114.09)
BLT LN Equity				34.44			-
BMO CN Equity	1,903	16,572	67.73	75.51	29.72	0.39%	30.09
BMW GR Equity	1,559	6,162	102.66	128.63	32.99	0.77%	35.63
BMY US Equity	(53)	4,840	49.02	48.50	-1.73	0.63%	(22.29)
BN FP Equity				76.49			-
BNP FP Equity	261	(4,861)	69.65	65.91	5.01	1.07%	38.74
BNS CN Equity	2,024	15,655	60.07	67.83	30.75	0.42%	(116.51)
BP/ LN Equity	945	12,727	7.94	8.52	12.24	0.61%	(235.48)
BRK/B US Equity	769	15,648	121.13	127.08	13.52	0.36%	(135.08)
BSBR US Equity	(65)	5,698	6.81	6.73	-1.05	1.08%	(73.07)
BUD US Equity	675	11,940	105.71	111.69	9.42	0.60%	(108.85)
BX US Equity	429	6,395	32.41	34.58	6.26	1.07%	144.70
C US Equity	206	6,595	48.07	49.57	3.99	0.78%	(9.62)
CA FP Equity				37.32			-
CAT US Equity	3,123	15,874	91.67	109.71	33.45	0.59%	(215.11)
CBA AU Equity	1,634	17,832	70.01	76.43	18.09	0.51%	96.29
CBS US Equity	145	7,287	60.74	61.94	1.81	1.09%	153.27
CCL US Equity				36.22			-
CELG US Equity	27	(534)	88.66	84.22	1.91	2.62%	13.29
CFR VX Equity	296	10,967	99.46	102.15	5.73	0.47%	(67.60)
CL US Equity	3,285	23,685	60.60	69.01	32.73	0.42%	(194.93)
CM CN Equity	1,073	13,401	84.80	91.59	19.84	0.40%	(15.28)
CMCSA US Equity	669	11,232	51.48	54.55	9.90	0.60%	(125.91)
CMCSK US Equity	6,132	15,946	39.22	54.30	72.06	0.53%	(202.21)
CNI US Equity	4,066	14,430	52.31	67.06	49.02	0.57%	147.44
CNQ CN Equity	2,236	12,999	37.91	44.44	21.72	0.79%	(110.72)
CNR CN Equity	4,021	14,238	52.32	67.10	46.57	0.61%	145.60
COF US Equity	1,548	9,398	71.32	83.07	23.10	0.71%	(175.09)
COP US Equity	1,126	12,885	78.45	85.31	14.47	0.60%	(148.56)
COST US Equity	221	12,643	114.93	116.94	4.30	0.41%	(111.83)
COV LN Equity				#N/A	#N/A		
COV US Equity	2,791	7,850	64.85	87.91	28.17	1.26%	(123.41)
CRM US Equity	(97)	3,835	54.46	53.12	-2.29	1.11%	(61.42)
CS FP Equity	(64)	3,115	24.30	23.81	-2.27	0.91%	(34.60)
CSCO US Equity	457	11,838	24.82	25.78	9.20	0.42%	(95.79)
CSX US Equity	2,170	10,472	25.69	31.01	39.18	0.53%	(34.23)
CVE CN Equity				31.04			-
CVS US Equity	2,296	12,659	64.72	76.46	35.66	0.51%	(140.19)
CVX US Equity	7	8,549	130.48	130.59	0.14	0.57%	(5.60)
D US Equity	1,123	7,953	60.80	69.38	19.21	0.74%	(20.27)

DAI GR Equity	6,331	13,908	62.20	90.52	67.09	0.68%	(194.03)
DBK GR Equity	806	(7,909)	40.31	36.20	10.35	0.99%	45.20
DD US Equity				65.06			-
DDAIF US Equity	2,842	6,701	63.20	90.01	57.68	0.74%	(164.13)
DE US Equity	112	8,076	86.88	88.08	2.33	0.59%	(93.80)
DELL US Equity				#N/A	N/A		
DG FP Equity				70.44			-
DGE LN Equity	2	3,082	31.23	31.25	0.11	0.61%	(29.29)
DHR US Equity	(304)	11,611	76.79	74.84	-4.43	0.59%	(491.05)
DIS US Equity	2,539	12,485	71.06	85.52	34.66	0.59%	(42.48)
DISCA US Equity	(650)	(5,131)	75.84	85.45	-11.33	1.12%	(109.38)
DNB NO Equity	153	8,725	17.95	18.27	2.06	0.85%	(6.22)
DOW US Equity	2,919	7,396	37.11	51.76	90.27	0.44%	(35.83)
DPW GR Equity	(3)	453	35.31	35.05	-1.03	0.71%	(6.28)
DTE GR Equity	621	10,164	15.65	16.60	9.62	0.63%	(89.80)
DTV US Equity	4,198	11,097	62.68	86.39	136.79	0.28%	(46.84)
DUK US Equity	(83)	(4,513)	71.20	72.50	-2.49	0.74%	(16.25)
DVN US Equity	2,374	15,093	66.27	76.69	26.71	0.59%	(206.38)
EBAY US Equity	(82)	(3,128)	50.12	51.44	-4.10	0.64%	(41.94)
ECL US Equity	463	11,898	106.13	110.26	7.93	0.49%	(29.30)
EDF FP Equity				30.68			-
EMC US Equity	656	12,257	25.48	26.85	11.48	0.47%	(47.30)
EMR US Equity	56	8,739	66.80	67.22	1.07	0.59%	(100.25)
ENB CN Equity	787	12,532	45.66	48.52	11.51	0.55%	173.42
ENEL IM Equity	2,258	8,902	4.48	5.62	28.98	0.88%	(113.22)
ENI IM Equity	1,042	13,637	24.69	26.57	11.44	0.67%	(55.86)
EOAN GR Equity	102	7,125	19.44	19.72	1.97	0.72%	(158.88)
EOG US Equity	3,528	5,841	72.84	116.83	63.76	0.95%	88.71
EPD US Equity	2,948	14,612	64.66	77.70	38.20	0.53%	30.47
ERICB SS Equity				11.67			-
ESRX US Equity	(218)	3,262	70.26	65.86	-11.09	0.60%	(18.74)
ETN US Equity	526	8,219	73.83	78.56	8.65	0.74%	(102.55)
F US Equity	506	9,388	16.98	17.90	8.69	0.62%	73.18
FB US Equity	1,372	2,630	44.06	67.03	47.69	1.09%	(29.91)
FCX US Equity	1,008	8,796	34.61	38.58	14.24	0.80%	(62.27)
FDX US Equity	878	6,811	136.00	153.52	20.84	0.62%	(12.40)
FOX US Equity	(204)	8,704	33.33	32.57	-2.78	0.84%	(146.47)
FOXA US Equity	(260)	7,483	34.15	33.00	-3.80	0.91%	(178.00)
FP FP Equity	1,098	15,659	63.30	67.74	8.91	0.79%	(266.02)
G IM Equity				20.69			-
GE US Equity	2,608	13,140	22.32	26.75	34.78	0.57%	(96.15)
GILD US Equity	534	6,869	80.04	86.27	8.22	0.95%	(70.13)
GIS US Equity	1,022	25,323	50.89	52.94	8.74	0.46%	(35.63)
GLE FP Equity				51.20			-
GLEN LN Equity				6.08			-
GLW US Equity	3,874	12,136	16.41	21.65	50.99	0.63%	(157.70)
GM US Equity	482	11,236	35.80	37.34	6.75	0.64%	(86.36)

GOOG US Equity	222	8,672	561.32	575.66	3.63	0.70%	(143.74)
GS US Equity	399	9,518	163.60	170.46	6.72	0.62%	(0.99)
GSK LN Equity	43	5,707	26.22	26.42	1.69	0.44%	(15.11)
GSZ FP Equity	552	12,912	25.62	26.71	6.86	0.62%	(132.95)
HAL US Equity	2,936	8,541	52.84	71.00	44.62	0.77%	(24.40)
HD US Equity	351	17,619	78.01	79.56	3.97	0.50%	(18.70)
HMB SS Equity	(143)	10,012	42.52	41.92	-2.25	0.64%	14.10
HON US Equity	6,768	11,930	61.10	95.76	113.53	0.50%	(121.48)
HPQ US Equity	2,641	8,313	26.16	34.47	48.69	0.65%	(118.95)
HSBA LN Equity	(49)	8,008	10.34	10.27	-1.23	0.50%	(56.61)
IBE SM Equity	2,321	7,531	5.56	7.27	57.32	0.54%	(51.86)
IBM US Equity	(332)	(9,102)	186.82	193.63	-6.14	0.59%	(61.16)
IMT LN Equity	3,326	14,380	37.31	45.94	25.87	0.89%	419.47
INTC US Equity	5,285	14,216	24.76	33.97	41.19	0.90%	4.36
ISP IM Equity				3.05			-
ITUB US Equity	(385)	5,715	15.81	14.81	-4.43	1.52%	(78.02)
ITUB4 BZ Equity	(260)	4,601	15.74	14.90	-3.67	1.54%	(49.15)
ITW US Equity	3,567	14,011	67.84	85.11	50.09	0.51%	(248.16)
ITX SM Equity				149.61			-
JCI US Equity	115	7,794	49.37	50.09	2.43	0.61%	(72.91)
JNJ US Equity	5,900	20,338	78.39	101.13	57.78	0.50%	(312.76)
JPM US Equity	369	10,159	56.23	58.27	5.00	0.73%	(82.82)
KMB US Equity	553	11,894	108.16	113.19	12.61	0.37%	(92.56)
KMI US Equity				36.85			-
KO US Equity	15	4,065	41.85	42.00	1.04	0.36%	(11.95)
LBTYA US Equity	60	5,724	43.92	44.38	1.50	0.69%	(28.51)
LBTYK US Equity	200	7,489	41.91	43.03	4.25	0.63%	(6.62)
LIN GR Equity	129	12,928	202.91	204.93	1.89	0.53%	(70.86)
LLOY LN Equity	66	2,680	1.23	1.26	2.91	0.84%	(21.23)
LLY US Equity	278	7,377	60.16	62.42	7.76	0.49%	(16.32)
LMT US Equity	146	3,460	155.67	162.25	6.46	0.65%	14.54
LNKD US Equity	360	(3,154)	178.22	157.90	8.89	1.28%	10.12
LOW US Equity	17	7,548	47.35	47.46	0.40	0.56%	(21.76)
LVS US Equity	(56)	2,482	74.83	73.19	-2.25	0.99%	(33.82)
LYB US Equity	1,567	2,297	59.29	99.73	117.99	0.58%	13.29
MA US Equity	134	6,084	75.27	76.92	2.91	0.75%	(113.25)
MAERSKB DC Equity	6,704	14,377	1,651.64	2,421.74	50.77	0.92%	(132.89)
MC FP Equity	(13)	7,348	188.38	188.04	-0.33	0.54%	(45.78)
MCD US Equity	(189)	9,603	100.60	98.66	-5.28	0.37%	(53.62)
MCK US Equity	322	2,181	164.92	189.27	25.48	0.58%	15.47
MDLZ US Equity	4,440	13,763	28.74	38.02	67.20	0.48%	(52.81)
MDT US Equity	9,048	20,811	43.22	62.02	65.67	0.66%	(339.77)
MET US Equity	1,867	7,641	44.47	55.33	39.95	0.61%	(106.33)
MFC CN Equity	1,730	4,903	15.08	20.41	55.16	0.64%	(70.42)
MHS US Equity				#N/A	N/A		
MMM US Equity	10,435	21,331	96.89	144.29	129.85	0.38%	(325.60)
MO US Equity	1,567	13,316	37.33	41.72	14.97	0.79%	(78.85)

MON US Equity	1,562	12,758	106.90	119.98	18.56	0.66%	(34.60)
MOS US Equity				47.64			-
MRK US Equity	1,794	13,912	51.28	57.89	23.07	0.56%	(35.62)
MS US Equity	205	4,759	31.23	32.58	5.84	0.74%	26.58
MSFT US Equity	2,298	9,167	35.92	44.93	33.67	0.74%	338.84
MUV2 GR Equity	695	6,116	197.70	220.15	25.27	0.45%	(32.96)
NAB AU Equity	152	10,650	31.52	31.97	2.54	0.56%	77.69
NCM AU Equity				10.43			-
NEE US Equity	5,146	15,275	73.39	98.11	51.20	0.66%	(91.32)
NEM US Equity	26	(836)	26.24	25.41	3.08	1.02%	(4.16)
NESN VX Equity	1,025	12,449	71.26	77.13	21.67	0.38%	55.18
NG/ LN Equity	2,939	13,552	12.01	14.62	39.14	0.55%	(88.07)
NKE US Equity	375	5,145	71.37	76.57	10.64	0.69%	(41.11)
NOK US Equity	3,944	4,498	3.96	7.44	78.30	1.12%	(66.65)
NOV US Equity	783	10,746	79.15	84.92	10.49	0.69%	(4.34)
NOVN VX Equity	7,185	21,827	66.92	88.96	77.06	0.43%	(418.48)
NOVOB DC Equity	1,304	11,851	41.39	45.94	17.95	0.61%	(37.29)
NSC US Equity	2,967	10,790	82.20	104.80	41.36	0.66%	(11.46)
NVS US Equity	5,624	18,195	67.78	88.73	65.51	0.47%	(383.15)
OGXP3 BZ Equity	4,027	(4,107)	4.39	0.09	63.46	1.55%	-
OR FP Equity	126	11,677	168.96	170.79	2.17	0.50%	(53.23)
ORA FP Equity	991	8,559	13.80	15.40	12.50	0.93%	(95.46)
ORCL US Equity	1,531	9,129	34.50	40.29	23.07	0.73%	(11.52)
OXY US Equity	449	10,929	96.82	100.80	6.19	0.66%	(63.66)
PBR US Equity	72	2,578	15.67	16.10	2.04	1.37%	27.60
PBR/A US Equity	85	2,307	16.68	17.30	2.59	1.43%	2.31
PCLN US Equity	160	5,110	1,174.29	1,211.08	4.23	0.74%	(78.06)
PCP US Equity	(30)	8,068	257.63	256.69	-0.53	0.69%	(32.03)
PEP US Equity	1,036	14,142	84.13	90.30	16.33	0.45%	(19.73)
PETR3 BZ Equity				8.08			-
PETR4 BZ Equity				8.71			-
PFE US Equity	272	8,419	29.91	30.88	6.99	0.46%	30.67
PG US Equity	207	11,013	79.25	80.74	5.78	0.33%	(30.47)
PHIA NA Equity				31.46			-
PM US Equity	(232)	11,156	87.25	85.48	-3.12	0.67%	62.71
PNC US Equity	754	10,761	78.28	83.76	10.57	0.66%	(187.41)
POT CN Equity	(195)	9,967	36.59	35.89	-3.15	0.62%	10.14
POT US Equity	(233)	10,582	36.73	35.94	-3.43	0.64%	34.70
PRU LN Equity	9,056	10,521	12.76	23.75	141.17	0.61%	(80.05)
PSA US Equity	820	13,406	162.12	172.04	15.77	0.39%	(11.54)
PSX US Equity	1,405	6,695	66.16	80.05	28.46	0.74%	(79.75)
PX US Equity	2,721	17,041	114.23	132.46	41.39	0.39%	(114.93)
QCOM US Equity	2,180	12,871	67.10	78.47	36.49	0.46%	(238.87)
QQQ US Equity	3,393	17,569	79.76	95.16	51.11	0.38%	(198.57)
RAI US Equity	957	12,340	54.05	58.24	7.36	1.05%	(117.82)
RDS/A US Equity	1,186	12,883	75.73	82.69	17.34	0.53%	(20.00)
RDS/B US Equity	1,137	11,427	78.85	86.69	16.68	0.60%	(88.74)

RDSA LN Equity	1,280	12,402	37.55	41.42	22.16	0.47%	18.55
RDSA NA Equity	1,101	12,492	38.08	41.44	18.83	0.47%	49.28
RDSB LN Equity	1,188	12,149	39.49	43.35	20.10	0.49%	(44.37)
REGN US Equity				299.86			-
RIO AU Equity	545	7,642	56.95	61.01	7.01	1.02%	167.38
RIO LN Equity	223	4,819	54.31	56.82	4.49	1.03%	(9.86)
RIO US Equity	214	4,934	54.34	56.70	4.27	1.02%	(57.12)
ROG VX Equity	6,588	17,035	212.78	295.07	69.10	0.56%	(244.92)
RY CN Equity	1,572	15,233	67.29	74.23	23.03	0.45%	13.53
SAB LN Equity	1,668	12,639	50.16	56.79	17.12	0.77%	33.06
SAN FP Equity	(196)	5,211	106.56	102.69	-8.46	0.45%	(30.01)
SAN SM Equity	1,345	9,880	8.73	9.92	16.50	0.83%	(119.66)
SAN US Equity	1,049	7,980	8.73	9.88	11.81	1.11%	(144.42)
SAP GR Equity	428	8,587	77.21	81.06	7.16	0.70%	298.73
SAP US Equity	379	8,173	77.22	80.81	6.84	0.68%	196.24
SBUX US Equity	618	15,938	74.92	77.83	6.91	0.56%	(177.20)
SGO FP Equity				51.92			-
SI US Equity				#N/A	N/A		
SIE GR Equity				125.99			-
SLB US Equity	3,359	10,752	87.56	114.91	39.85	0.78%	(51.43)
SMSN LI Equity	53	(4,831)	650.18	643.00	1.00	1.11%	(28.51)
SO US Equity	145	11,861	44.11	44.65	1.86	0.66%	10.28
SPG US Equity	72	12,778	168.98	169.94	1.21	0.47%	(37.95)
SREN VX Equity				87.37			-
STAN LN Equity	234	(7,339)	21.38	20.70	4.43	0.72%	24.10
STL NO Equity	1,578	11,818	26.89	30.48	18.58	0.72%	11.92
STT US Equity	357	8,544	66.40	69.18	7.09	0.59%	(29.65)
SU CN Equity	1,269	14,944	38.21	41.45	8.40	1.01%	(44.51)
SU FP Equity	272	10,184	87.64	89.98	3.07	0.87%	(93.22)
SU US Equity	1,289	15,335	38.21	41.42	8.54	0.98%	(36.32)
SWEDA SS Equity	6	3,290	25.71	25.76	0.27	0.72%	(10.74)
SYNN VX Equity	6	(6,953)	364.98	364.66	0.11	0.83%	25.79
T US Equity	(60)	(2,010)	35.16	36.22	-8.26	0.36%	11.25
TD CN Equity	1,516	16,571	47.27	51.59	22.89	0.40%	(32.97)
TEF SM Equity	39	9,929	16.31	16.38	0.66	0.60%	(114.91)
TEF US Equity	66	8,452	16.22	16.35	0.98	0.79%	(118.52)
TGT US Equity	494	(9,289)	63.18	59.82	10.05	0.53%	43.31
TJX US Equity	136	(2,907)	54.91	52.35	6.34	0.74%	33.81
TLS AU Equity	1,291	15,748	4.71	5.09	16.58	0.49%	126.04
TLSN SS Equity	(241)	(5,268)	7.02	7.34	-8.08	0.57%	88.52
TM US Equity	(51)	5,748	119.79	118.73	-1.54	0.58%	(23.48)
TMO US Equity	9,049	10,218	63.59	119.90	215.20	0.41%	86.16
TOT US Equity	756	8,160	61.65	67.36	10.21	0.91%	(188.92)
TRP CN Equity	507	9,721	48.45	50.98	9.77	0.53%	113.75
TRV US Equity	1,239	15,820	88.15	95.05	24.12	0.32%	(105.04)
TSCO LN Equity	796	(7,272)	5.49	4.89	13.73	0.80%	34.35
TWC US Equity	1,203	5,234	120.22	147.85	37.48	0.61%	(83.12)

TWX US Equity	2,606	9,814	67.77	85.76	19.28	1.38%	423.01
TXN US Equity	4,704	12,205	34.93	48.39	88.27	0.44%	(221.13)
TYC US Equity	13,059	24,080	29.17	44.98	96.01	0.56%	(362.74)
UBS US Equity				18.44			-
UBSN VX Equity	113	(5,827)	18.90	18.54	2.40	0.81%	25.94
UCG IM Equity	338	7,646	7.56	7.89	8.61	0.51%	(45.28)
ULVR LN Equity	134	8,550	44.57	45.27	3.29	0.48%	19.38
UNA NA Equity	3,460	10,775	32.54	42.99	47.37	0.68%	41.08
UNH US Equity	2,735	14,812	72.46	85.84	38.33	0.48%	470.63
UNP US Equity	4,307	14,806	78.31	101.09	68.48	0.42%	(89.97)
UPS US Equity	2,961	14,625	85.75	103.10	39.28	0.52%	(245.93)
USB US Equity	1,859	4,861	30.33	41.93	68.88	0.56%	(110.56)
UTX US Equity	667	11,895	107.41	113.44	10.65	0.53%	(117.41)
V US Equity	86	(2,403)	227.44	219.29	3.06	1.17%	33.55
VALE US Equity	147	(2,351)	15.05	14.11	5.15	1.21%	46.54
VALE3 BZ Equity	4,264	9,746	9.83	14.13	69.85	0.63%	(207.07)
VIAB US Equity	265	4,886	83.63	88.16	8.27	0.65%	(8.52)
VIV FP Equity				23.66			-
VMW US Equity				94.17			-
VOD LN Equity	489	(4,209)	3.78	3.34	7.72	1.50%	21.84
VOD US Equity	470	(4,063)	37.68	33.32	12.54	0.92%	33.51
VOW3 GR Equity	(84)	2,567	259.41	251.14	-4.57	0.72%	(42.17)
VRX CN Equity	(59)	3,022	124.40	122.02	-1.75	1.12%	31.95
VRX US Equity	(61)	3,207	124.41	122.10	-1.76	1.08%	31.40
VTI US Equity	877	5,134	86.91	101.75	48.38	0.35%	(27.75)
VWO US Equity	138	9,852	43.24	43.84	3.17	0.44%	(129.30)
VZ US Equity	(0)	1,179	50.55	50.55	0.00	0.45%	(7.69)
WBC AU Equity	321	11,844	30.87	31.71	4.68	0.58%	(6.29)
WES AU Equity	563	13,490	39.08	40.71	8.46	0.49%	146.55
WFC US Equity	3,664	13,253	39.86	50.88	51.95	0.53%	(114.90)
WLP US Equity	5,730	12,673	78.78	114.40	68.95	0.66%	347.83
WMT US Equity	48	9,262	76.31	76.70	1.41	0.36%	(21.97)
WOW AU Equity	(137)	4,724	34.80	33.82	-5.38	0.54%	16.17
XOM US Equity	1,868	16,573	92.53	102.96	18.84	0.60%	(97.83)
XTA LN Equity				#N/A N/A			
YHOO US Equity	(97)	1,952	34.98	33.32	-3.62	1.37%	(37.38)
YUM US Equity	374	10,500	75.46	78.15	5.77	0.62%	(605.83)
ZURN VX Equity	315	9,344	295.49	305.44	7.49	0.45%	(21.12)

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	21,492	62,272	1,455.70	1,958.12	92.77	0.37%	(991.27)
NDX Index	13,806	38,177	2,848.04	3,878.01	81.84	0.44%	(718.16)
RTY Index	2	18,515	1,133.51	1,133.60	0.01	0.70%	(288.56)

SPTSX Index	3,621	48,100	13,158.28	14,148.97	16.70	0.45%	(83.87)
MEXBOL Index	456	19,583	3,312.01	3,389.13	5.15	0.45%	(72.38)
IBOV Index	(385)	58,271	24,987.80	24,823.77	-0.73	0.90%	(485.28)
MERVAL Index	2,603	22,139	915.40	1,023.02	5.53	2.13%	(603.51)
UKX Index	4,823	49,421	10,501.74	11,526.57	21.77	0.45%	(458.61)
DAX Index	8,885	38,255	10,704.86	13,191.15	39.10	0.59%	(517.69)
CAC Index	382	(44,295)	5,887.95	5,837.12	1.29	0.67%	554.41
IBEX Index	9,176	43,174	11,759.39	14,258.76	30.00	0.71%	(629.17)
SMI Index	6,869	53,702	8,442.28	9,522.20	30.23	0.42%	(438.09)
FTSEMIB Index	664	3,234	23,118.94	27,863.89	21.38	0.96%	(87.46)
PSI20 Index	5,304	(94,327)	8,956.04	8,452.49	4.83	1.16%	812.27
ISEQ Index	186	(47,733)	6,427.43	6,402.40	0.52	0.75%	321.92
ICEXI Index	(36)	(22,823)	7.19	7.20	-0.34	0.46%	(12.19)
AEX Index	5,418	48,492	492.48	547.51	20.88	0.54%	(535.40)
BEL20 Index	2,858	18,402	3,658.46	4,226.66	30.88	0.50%	(230.62)
LUXXX Index	10,704	41,632	1,672.08	2,102.00	42.66	0.60%	(153.95)
KFX Index	12,648	40,987	102.53	134.17	53.68	0.57%	(114.73)
HEX Index	8,516	45,041	8,658.69	10,295.82	34.45	0.55%	(238.07)
OMX Index	(21)	(25,203)	201.57	201.73	-0.14	0.61%	278.52
ATX Index	273	(44,635)	3,249.93	3,230.04	0.81	0.76%	316.12
ASE Index	(269)	8,566	1,660.34	1,609.72	-2.60	1.21%	(0.99)
OSEBX Index	4,403	29,330	87.27	100.37	21.89	0.69%	(119.31)
INDEXCF Index	(517)	8,931	43.34	40.96	-5.19	1.12%	(370.54)
TOP40 Index	3,360	44,616	4,057.53	4,363.15	12.85	0.59%	(404.94)
SENSEX Index	6,020	48,389	377.03	423.94	16.26	0.77%	(190.50)
NKY Index	1,297	30,686	145.52	151.67	8.38	0.50%	94.75
HSI Index	1,352	45,272	2,946.55	3,034.56	6.91	0.43%	(7.78)
SHCOMP Index	1,166	(39,032)	341.67	331.46	6.67	0.45%	204.65
KOSPI Index	1,925	45,441	1.88	1.96	8.77	0.48%	202.60
AS51 Index	1,576	33,715	4,948.24	5,179.49	8.44	0.55%	83.19
STBCNZL Index	34,737	73,207	444.47	655.37	161.54	0.29%	(62.55)
EEM US Equity	(72)	5,684	44.03	43.48	-2.61	0.48%	(105.13)
IYR US Equity	388	12,786	70.30	72.43	7.72	0.39%	(77.75)
MDY US Equity	5,412	14,269	184.03	253.82	83.68	0.45%	(207.90)
JNK US Equity	(94)	10,205	41.38	41.00	-7.33	0.13%	(75.87)
XLF US Equity	6,185	13,610	15.57	22.65	96.69	0.47%	(258.76)
XLU US Equity	802	11,089	39.46	42.31	9.88	0.73%	(108.61)
XLK US Equity	3,424	13,272	30.99	38.98	56.61	0.46%	(215.62)
XLI US Equity	6,589	16,147	38.20	53.79	77.52	0.53%	(353.69)
XLP US Equity	756	13,034	42.30	44.75	16.38	0.35%	(85.75)
XLY US Equity	1,552	12,582	59.54	66.88	24.96	0.49%	(133.97)
XLE US Equity	1,420	14,589	89.95	98.70	16.41	0.59%	(258.52)
XLB US Equity	4,796	15,233	37.75	49.63	78.64	0.40%	(84.39)
XLV US Equity	13,500	24,346	38.87	60.42	124.44	0.45%	(415.07)
SXXP Index	6,293	49,038	407.21	459.46	25.84	0.50%	(537.31)
SXAP Index	5,573	17,322	521.95	689.87	48.72	0.66%	(316.16)
SXKP Index	1,618	18,060	366.14	398.93	13.37	0.67%	(244.31)

SX6P Index	7,345	39,503	360.60	427.66	37.43	0.50%	(606.11)
SXEP Index	3,217	55,125	460.42	487.28	9.10	0.64%	(839.14)
SXIP Index	11,870	28,923	222.31	313.54	73.94	0.56%	(445.41)
SXNP Index	146	(44,130)	548.24	546.42	0.57	0.59%	376.00
SX3P Index	1,625	33,646	682.29	715.24	11.25	0.43%	(104.19)
SXDP Index	27,976	61,074	609.16	888.19	110.94	0.41%	(721.67)
SX4P Index	3,058	31,185	939.56	1,031.68	14.77	0.66%	(432.51)
SX8P Index	67	11,378	376.46	378.69	1.06	0.56%	12.98
SXOP Index	242	(35,267)	463.21	460.03	0.92	0.75%	377.15
SXQP Index	1,056	47,963	808.69	826.49	4.46	0.49%	(156.02)
SXRP Index	18	(5,174)	424.99	423.48	0.70	0.51%	44.45
SXMP Index	(27)	(4,103)	330.24	332.42	-1.19	0.55%	(2.61)
SXTP Index	(43)	(9,330)	262.86	264.07	-0.70	0.65%	61.81
SX7E Index	261	(33,887)	193.45	191.96	0.67	1.15%	635.77
SX5E Index	3,812	27,874	3,756.79	4,270.64	19.91	0.69%	(455.60)
SPGSCITR Index	(2,117)	65,680	5,087.36	4,928.52	-7.39	0.44%	356.13
XAG Curncy	(60)	(6,420)	20.96	21.15	-1.33	0.70%	(117.42)
CO1 Comdty	238	(89,512)	108.18	107.89	0.40	0.67%	(1,729.70)
CL1 Comdty	1,017	36,479	100.39	103.19	4.37	0.64%	737.32
NG1 Comdty	1,244	(29,593)	4.13	3.95	3.00	1.40%	1,235.28
XAU Comdty	(1,399)	(31,207)	98.05	102.45	-1.22	3.67%	(760.87)
IBOXHY Index	3,915	53,418	220.12	236.25	115.54	0.06%	(117.89)
US_TSY CREDIT	630	100,443	765.33	770.13	5.75	0.11%	268.44
CA_TSY CREDIT	1,880	309,688	1,238.04	1,245.56	2.49	0.24%	805.03
MX_TSY CREDIT	2,679	103,019	222.07	227.84	7.88	0.33%	223.15
AU_TSY CREDIT	3,521	88,899	1,511.22	1,571.07	14.50	0.27%	132.55
JP_TSY CREDIT	69	159,271	823.82	824.18	0.21	0.21%	383.72
MY_TSY CREDIT	2,899	136,346	171.16	174.80	8.71	0.24%	479.60
SG_TSY CREDIT	1,345	106,900	222.46	225.26	7.69	0.16%	187.73
AT_TSY CREDIT	4,870	81,569	358.40	379.80	20.67	0.29%	47.82
BE_TSY CREDIT	6,466	79,771	477.76	516.48	27.04	0.30%	70.18
FI_TSY CREDIT	4,227	85,645	349.64	366.90	17.28	0.29%	49.02
FR_TSY CREDIT	5,267	82,246	1,684.51	1,792.39	21.83	0.29%	46.90
DE_TSY CREDIT	3,275	84,524	1,247.55	1,295.90	13.94	0.28%	33.89
IE_TSY CREDIT	33,904	78,270	336.92	482.87	155.42	0.28%	(44.12)
IT_TSY CREDIT	9,462	54,986	1,616.07	1,894.16	58.07	0.30%	24.17
NL_TSY CREDIT	4,429	82,865	1,330.92	1,402.05	18.75	0.28%	39.24
ES_TSY CREDIT	11,621	50,187	391.98	482.75	80.94	0.29%	65.37
DK_TSY CREDIT	3,362	67,396	729.23	765.60	17.50	0.29%	36.06
NO_TSY CREDIT	(368)	40,610	344.24	341.15	-2.84	0.32%	105.26
PL_TSY CREDIT	2,075	35,151	429.04	454.37	13.04	0.45%	(45.01)
ZA_TSY CREDIT	(1,652)	(53,153)	82.80	85.37	-4.09	0.76%	(18.10)
SE_TSY CREDIT	408	(55,965)	462.46	459.09	1.93	0.38%	(77.47)
CH_TSY CREDIT	1,162	26,825	1,008.64	1,052.33	15.93	0.27%	18.63
GB_TSY CREDIT	4,446	101,774	1,515.10	1,581.28	20.65	0.21%	229.55