

Current Date:	8/8/2014	Change on Day:	0.87%
Total Return since 1/1/12:	105.73%	MSCI World Change on Day	0.35%
T12M Return:	41.95%	No of Positions (+MTM) on Day	187
T90 Day Return:	11.71%	No of Positions (-MTM) on Day	195
T30 Day Return:	0.77%	Current No. of Positions:	383
Current Long Exposure @ Cost:	5,606,842	Current Leverage (Gross Exposures):	3.49
Current Short Exposure @ Cost:	(1,574,291)		
Net Exposure:	4,032,550		
Starting Capital:	1,000,000		
Current NAV:	2,057,298		

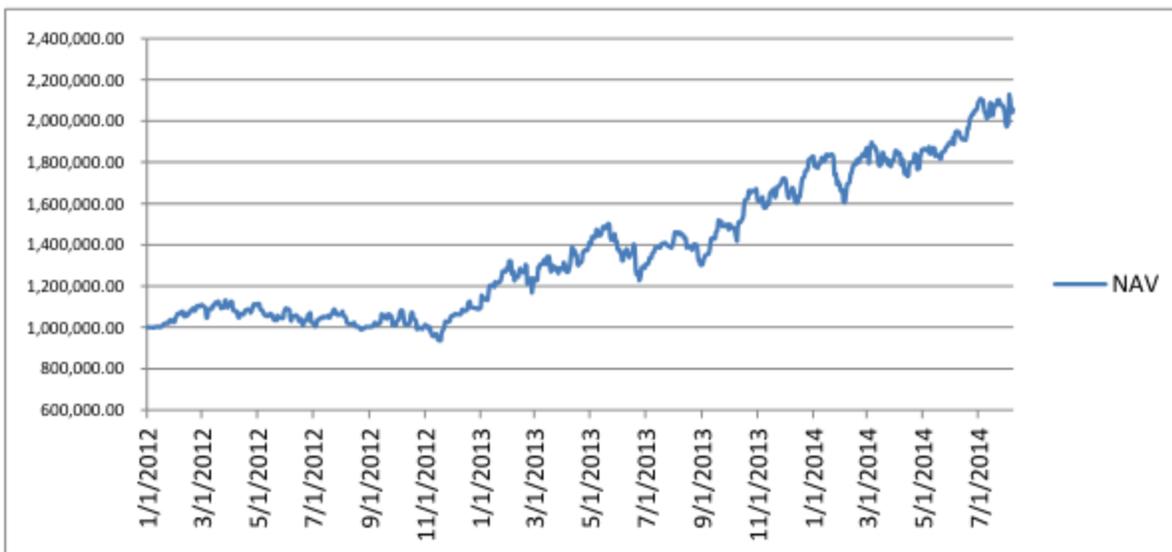
**Key Metrics**

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval	
Win Ratio:	40% - 50% historically	
T24M (+) NAV Days	53%	No. of Profitable Positions T12M
T24M Avg. Daily NAV (+) Change	1.00%	
T24M Avg. Daily NAV (-) Change	-0.90%	Avg. Realized Gain / Avg. Realized Loss
Target Vol-Adj. Risk Listed Equities	50.00%	3.29
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:	1.25
Sharpe Since 1/1/12:	1.34

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
20 Positions		30.53%	40 Positions		18.08%
SXTP Index	(75,418)	1.05%	XLB US Equity	4,417	0.21%
INDEXCF Index	(76,271)	1.06%	SXOP Index	4,434	0.22%
NG1 Comdty	(77,296)	1.08%	XLI US Equity	4,592	0.22%
CAC Index	(77,522)	1.08%	AT_TSY CREDIT	4,636	0.23%
SXNP Index	(78,090)	1.09%	HON US Equity	4,763	0.23%
DE_TSY CREDIT	84,524	1.18%	AGN US Equity	4,788	0.23%
FI_TSY CREDIT	85,645	1.19%	MDY US Equity	5,027	0.24%
SXOP Index	(86,423)	1.20%	OGXP3 BZ Equity	5,039	0.24%
AU_TSY CREDIT	90,775	1.26%	FR_TSY CREDIT	5,055	0.25%
IBOV Index	94,594	1.32%	NVS US Equity	5,133	0.25%
US_TSY CREDIT	100,443	1.40%	WLP US Equity	5,140	0.25%
SXRP Index	(100,871)	1.40%	INTC US Equity	5,168	0.25%
GB_TSY CREDIT	108,101	1.51%	SENSEX Index	5,191	0.25%
CO1 Comdty	(111,889)	1.56%	IBEX Index	5,203	0.25%
PSI20 Index	(117,909)	1.64%	AZN SS Equity	5,219	0.25%
MX_TSY CREDIT	121,882	1.70%	JNJ US Equity	5,569	0.27%
JP_TSY CREDIT	(126,049)	1.76%	MAERSKB DC Equity	5,583	0.27%
SG_TSY CREDIT	132,728	1.85%	AZN US Equity	5,723	0.28%
MY_TSY CREDIT	136,346	1.90%	CMCSK US Equity	5,730	0.28%
CA_TSY CREDIT	309,688	4.31%	AZN LN Equity	5,804	0.28%
			XLF US Equity	5,809	0.28%
			BE_TSY CREDIT	6,349	0.31%
			ROG VX Equity	6,394	0.31%
			NOVN VX Equity	6,827	0.33%
			HEX Index	7,310	0.36%
			PRU LN Equity	8,180	0.40%
			MDT US Equity	8,793	0.43%
			TMO US Equity	9,311	0.45%
			IT_TSY CREDIT	9,413	0.46%
			MMM US Equity	9,517	0.46%
			KFX Index	11,122	0.54%
			TYC US Equity	11,353	0.55%
			ES_TSY CREDIT	11,629	0.57%
			NDX Index	13,829	0.67%
			XLV US Equity	13,838	0.67%
			PSI20 Index	15,393	0.75%
			SPX Index	20,082	0.98%
			SXDP Index	26,548	1.29%
			IE_TSY CREDIT	33,344	1.62%
			STBCNZL Index	34,638	1.68%

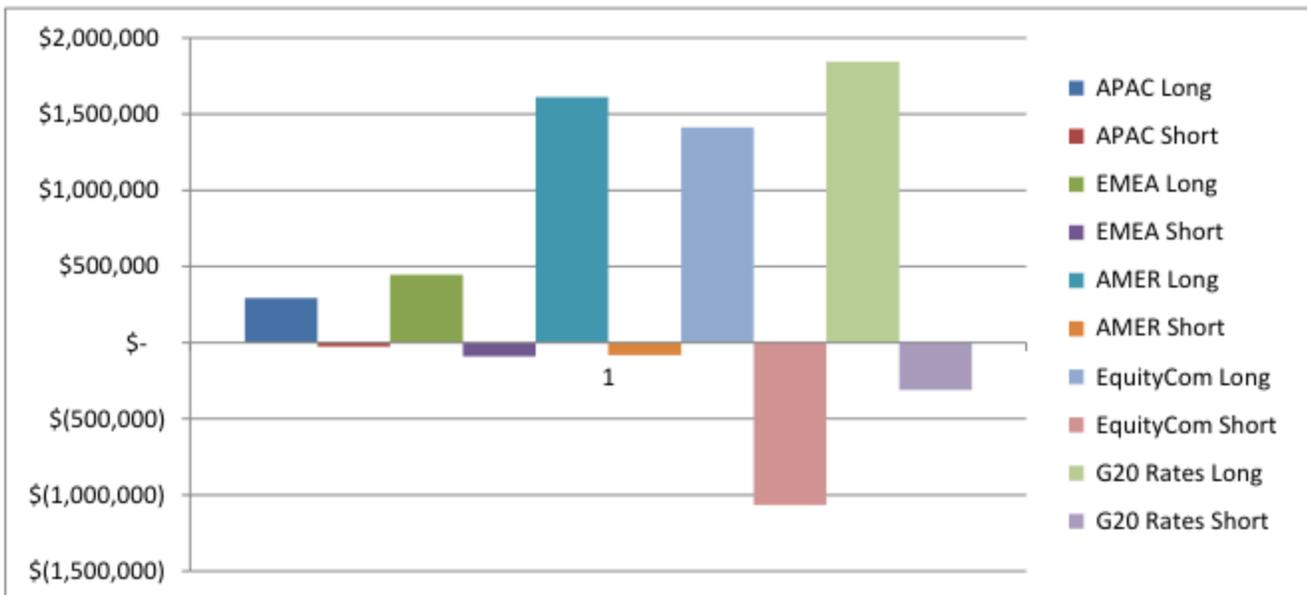
Day NAV Impact of MTM by Category & Exposure	
Listed Equity Long	-0.202%
Listed Equity Short	0.032%
EquityCom Long	-0.150%
EquityCom Short	-0.150%
G20 Rates Long	0.289%
G20 Rates Short	-0.059%

T12M Contribution (% of total Yr/Yr NAV Change by Category)	
Listed Equities	28.95%
EquityCom	58.76%
G20 Rates	12.29%

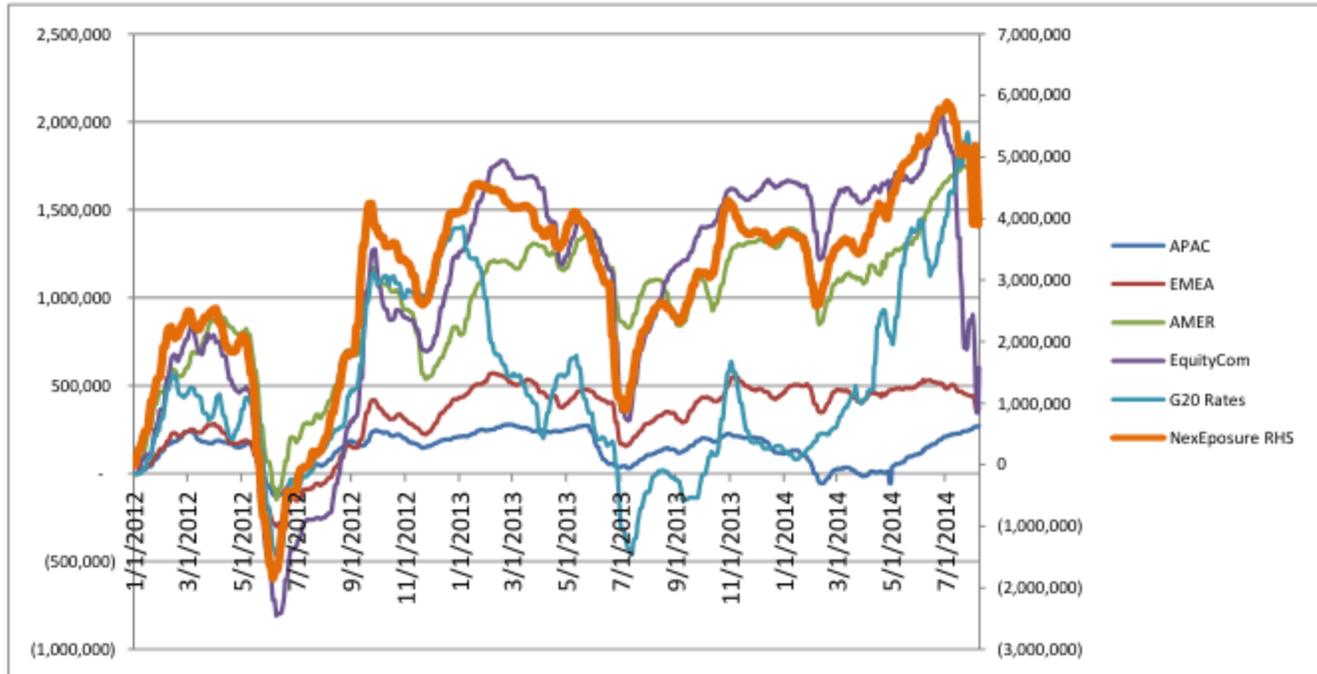
**No. Names by Category**

APAC Long	34
APAC Short	6
EMEA Long	53
EMEA Short	12
AMER Long	166
AMER Short	19
EquityCom Long	53
EquityCom Short	17
G20 Rates Long	19
G20 Rates Short	4
Total Long	325
Total Short	58

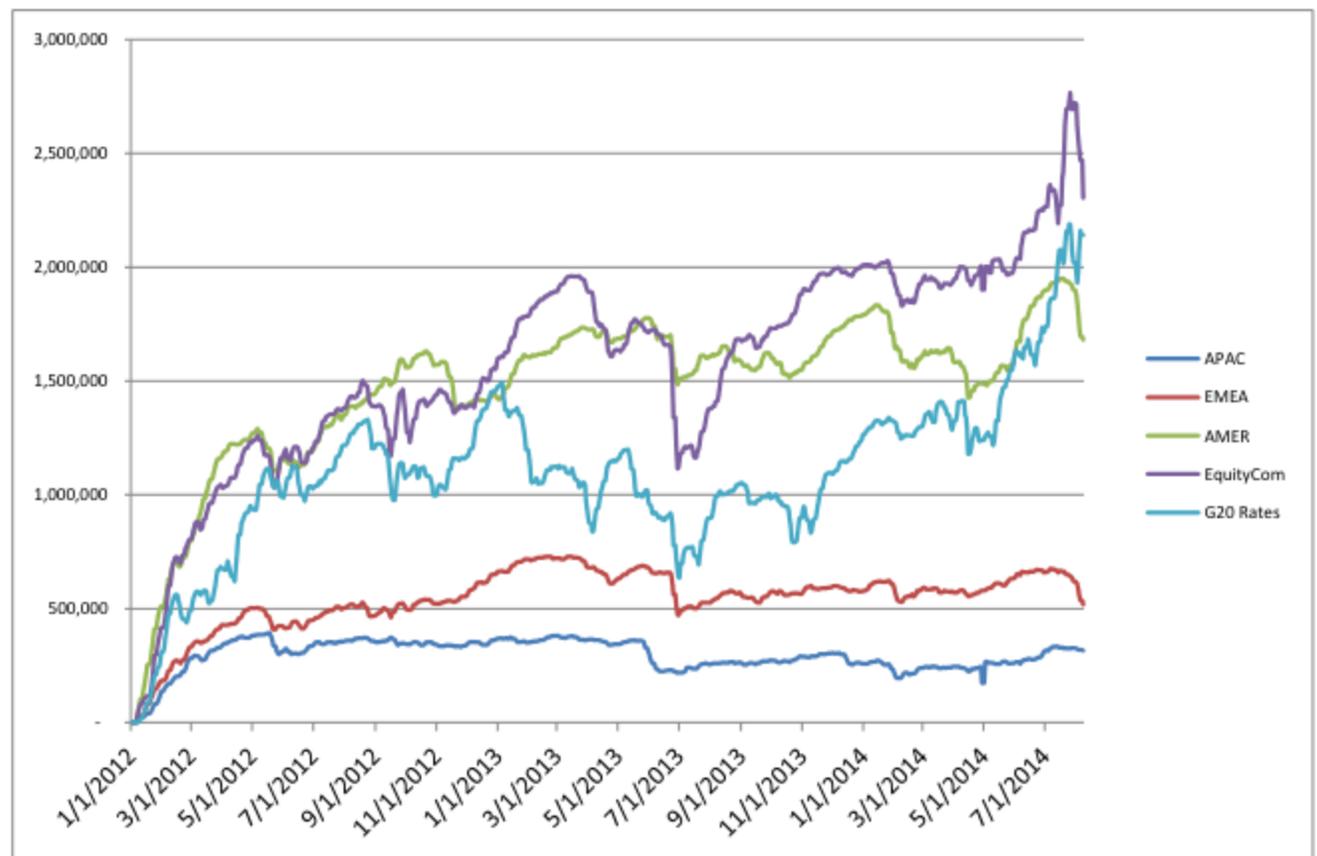
**Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)**



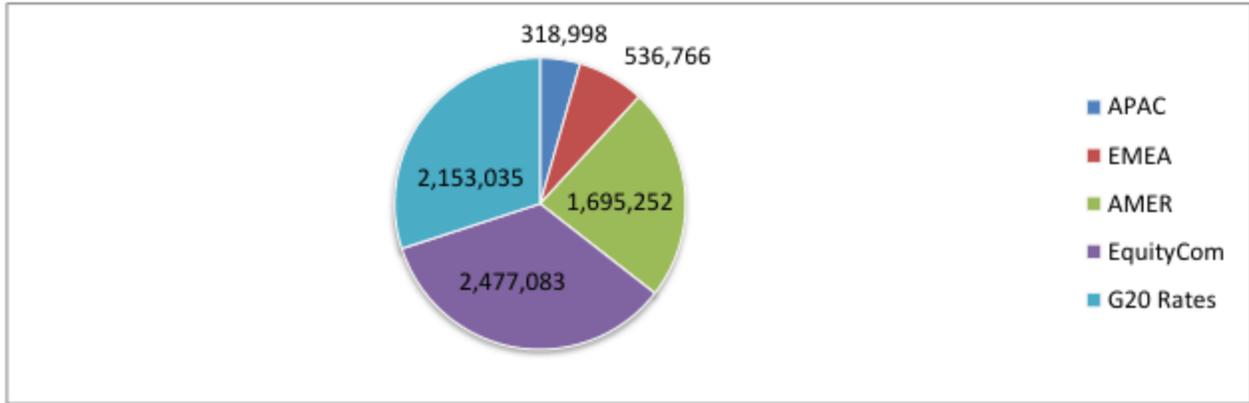
**Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)**



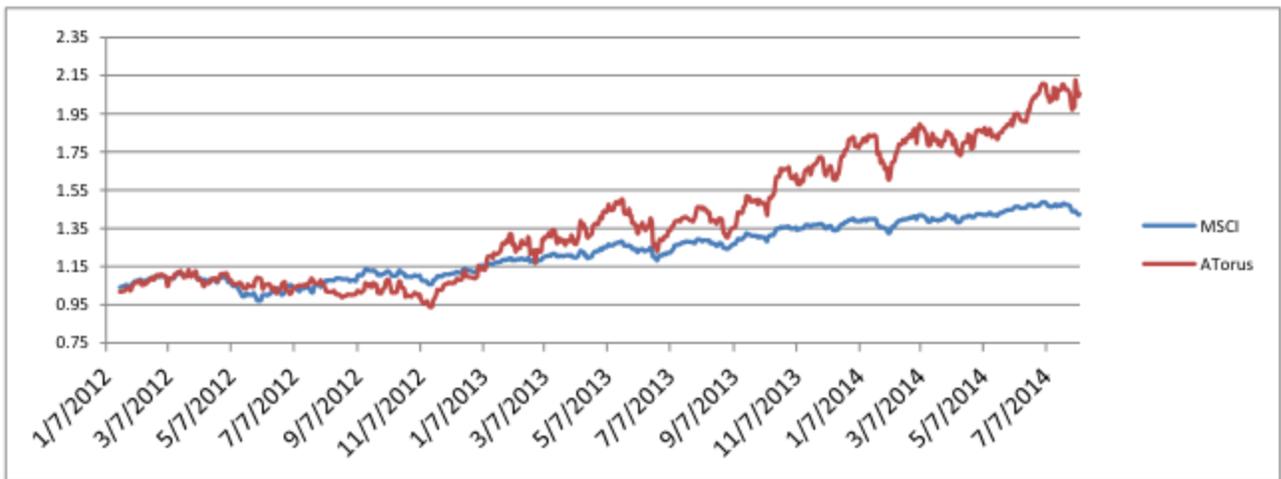
**Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)**



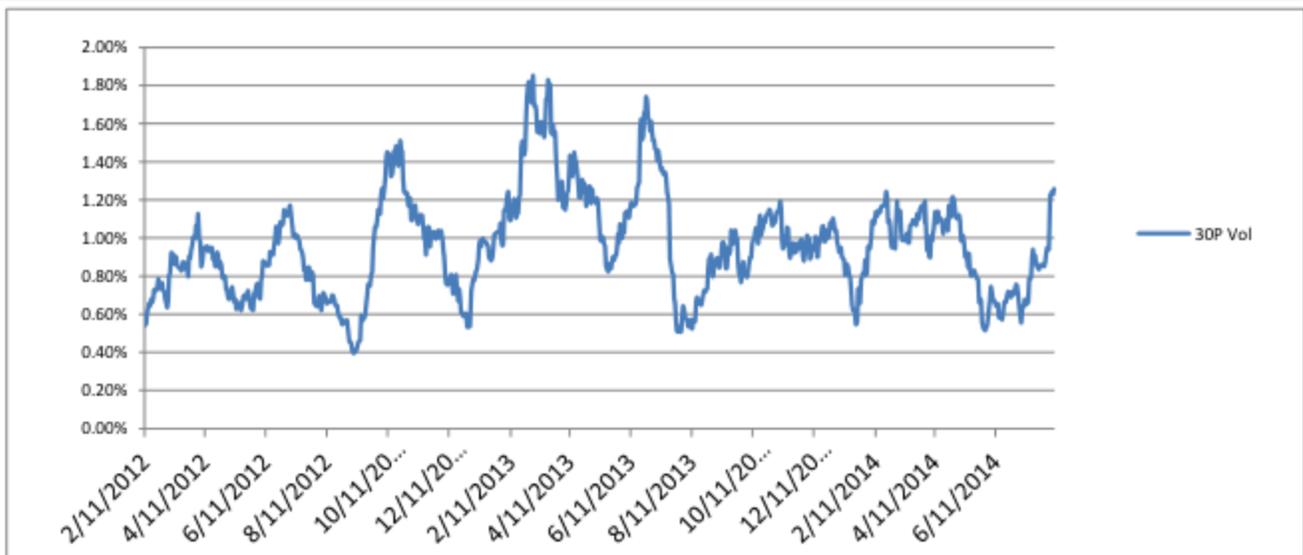
**Current Gross Notional Risk by Category**



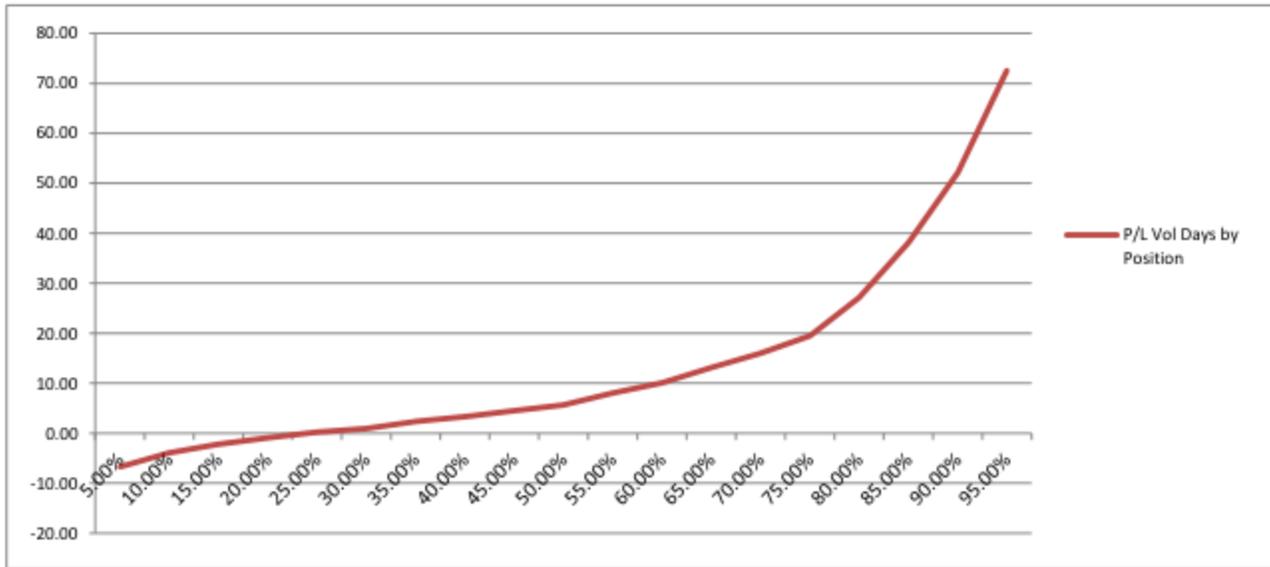
**Performance Vs. MSCI World Index**



**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%	-10.46
5.00%	-6.73
10.00%	-3.90
15.00%	-2.17
20.00%	-0.88
25.00%	0.27
30.00%	0.97
35.00%	2.33
40.00%	3.31
45.00%	4.55
50.00%	5.71
55.00%	8.04
60.00%	10.08
65.00%	13.15
70.00%	16.01
75.00%	19.48
80.00%	27.15
85.00%	38.13
90.00%	52.12
95.00%	72.58
100.00%	205.67

MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	1.60%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	29.44%

## 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				58.39			-
005380 KS Equity	111	3,059	213.90	221.67	3.37	1.08%	(40.17)
005490 KS Equity				310.59			-
005930 KS Equity	201	(6,280)	1,260.12	1,219.85	3.46	0.92%	130.94
012330 KS Equity				283.02			-
1 HK Equity	2,057	14,064	15.90	18.23	16.63	0.88%	(188.04)
1299 HK Equity	1,065	9,518	4.80	5.34	19.41	0.58%	(51.27)
13 HK Equity	1,023	7,374	11.81	13.44	22.15	0.63%	(55.34)
16 HK Equity				14.87			-
27 HK Equity	(629)	(5,252)	6.77	7.58	-8.56	1.40%	75.42
2914 JP Equity	69	11,062	33.04	33.25	1.00	0.62%	(297.54)
3382 JP Equity	267	3,719	38.32	41.07	10.30	0.70%	(27.99)
4063 JP Equity	232	8,951	59.38	60.92	3.62	0.72%	(164.41)
4502 JP Equity	93	8,600	44.20	44.68	2.68	0.40%	(47.64)
4689 JP Equity	(155)	2,551	4.56	4.30	-5.08	1.20%	(41.13)
5 HK Equity	-	1,351	10.60	10.60	0.00	0.57%	(5.17)
5108 JP Equity	(39)	7,634	35.16	34.99	-0.54	0.95%	(97.38)
5401 JP Equity				2.85			-
6301 JP Equity	1	4,173	22.13	22.13	0.02	0.79%	(46.72)
6752 JP Equity				11.80			-
6902 JP Equity				44.64			-
6954 JP Equity	745	7,571	155.19	170.45	12.28	0.80%	(124.52)
7201 JP Equity	252	5,116	9.05	9.49	5.71	0.86%	(37.17)
7203 JP Equity	(14)	1,971	58.60	58.20	-1.15	0.60%	(15.87)
7267 JP Equity	9	(2,782)	33.77	33.66	0.46	0.73%	-
762 HK Equity				1.62			(100.58)
7751 JP Equity	72	9,172	32.49	32.74	1.42	0.55%	(86.33)
8031 JP Equity	21	9,105	16.12	16.16	0.43	0.53%	(82.30)
8058 JP Equity	741	11,969	19.05	20.23	10.33	0.60%	-
8306 JP Equity				5.65			61.08
8316 JP Equity	(138)	(4,215)	38.11	39.35	-4.38	0.75%	(65.99)
8411 JP Equity	(236)	6,849	1.97	1.90	-8.25	0.42%	-
8604 JP Equity				6.21			(56.92)
8801 JP Equity	351	6,151	29.56	31.25	8.08	0.71%	
8802 JP Equity	36	(4,717)	23.25	23.08	0.80	0.94%	59.57
9020 JP Equity	185	7,840	76.99	78.81	3.20	0.74%	(35.21)
941 HK Equity				11.06			-
9432 JP Equity	2,091	11,412	55.75	65.96	22.58	0.81%	(54.31)
9433 JP Equity	32	9,967	56.41	56.59	0.36	0.89%	(236.50)
9437 JP Equity	181	6,364	16.96	17.44	3.94	0.72%	(62.83)
9983 JP Equity	(105)	(2,865)	306.97	318.26	-4.49	0.82%	62.54

9984 JP Equity	(97)	5,645	68.18	67.03	-2.39	0.72%	(85.16)
AAPL US Equity	2,088	10,665	78.77	94.19	25.96	0.75%	(111.79)
ABB US Equity				22.35			-
ABBN VX Equity	1	(9,345)	22.27	22.27	0.01	0.68%	38.41
ABBV US Equity	25	6,570	52.39	52.59	0.43	0.86%	29.87
ABEV US Equity	339	(6,882)	7.13	6.78	5.59	0.88%	(3.73)
ABEV3 BZ Equity	364	(6,455)	7.21	6.80	5.52	1.02%	2.50
ABI BB Equity	147	12,645	105.16	106.39	2.37	0.49%	(87.37)
ABT US Equity	549	9,473	39.21	41.48	9.60	0.60%	(31.17)
ABX CN Equity	(8)	(5,037)	18.74	18.77	-0.20	0.83%	(101.31)
ABX US Equity	(13)	(6,061)	18.73	18.77	-0.26	0.83%	(119.28)
ACA FP Equity	56	(2,315)	14.27	13.93	2.00	1.22%	5.94
ACE US Equity	247	11,741	98.12	100.18	4.55	0.46%	16.07
ACN US Equity	88	8,563	77.53	78.33	2.49	0.42%	61.59
ADP US Equity	427	11,307	77.95	80.89	10.87	0.35%	100.15
AFL US Equity	(108)	2,045	62.03	58.93	-10.05	0.52%	1.34
AGN US Equity	4,788	10,917	108.40	155.94	52.93	0.83%	240.91
AI FP Equity	(30)	356	135.01	124.47	-10.29	0.82%	(1.56)
AIG US Equity	24	12,241	52.17	52.27	0.34	0.57%	(66.56)
AIR FP Equity	918	(7,931)	64.00	56.59	8.68	1.33%	57.46
ALV GR Equity	(208)	6,157	169.26	163.73	-5.17	0.65%	48.78
ALVG IX Equity	(174)	5,785	168.72	163.80	-4.52	0.66%	41.59
AMGN US Equity	813	11,752	118.50	126.70	7.23	0.96%	29.20
AMT US Equity	2,808	13,269	80.60	97.66	43.98	0.48%	95.65
AMZN US Equity	169	(5,318)	325.44	315.09	2.37	1.34%	(59.10)
ANZ AU Equity	622	13,493	28.74	30.06	9.19	0.50%	(166.53)
APA US Equity	1,222	12,393	91.02	99.99	11.40	0.86%	171.50
APC US Equity	303	6,564	103.62	108.40	4.26	1.08%	93.58
AXP US Equity	1,600	10,063	75.06	86.99	25.06	0.63%	71.41
AZN LN Equity	5,804	12,950	47.78	69.20	72.48	0.62%	(404.89)
AZN SS Equity	5,219	12,372	48.90	69.52	70.89	0.60%	(276.44)
AZN US Equity	5,723	13,079	47.73	68.62	67.30	0.65%	(476.92)
BA US Equity				120.00			-
BAC US Equity	(219)	8,241	15.51	15.11	-3.36	0.79%	(64.21)
BARC LN Equity				3.59			-
BAS GR Equity	24	1,452	97.38	99.03	1.76	0.96%	(15.52)
BATS LN Equity	500	9,427	54.30	57.18	7.85	0.68%	(87.97)
BAX US Equity	34	8,474	73.53	73.83	0.81	0.50%	(6.79)
BAYN GR Equity	(371)	6,607	134.76	127.60	-6.84	0.82%	(60.91)
BBAS3 BZ Equity				11.87			-
BBD US Equity	294	5,475	14.09	14.85	4.55	1.18%	(132.44)
BBDC4 BZ Equity	280	5,427	14.14	14.87	4.10	1.26%	(132.75)
BBL US Equity				67.35			-
BBVA SM Equity	707	3,825	9.82	11.63	19.27	0.96%	10.00
BCE CN Equity	11	10,241	43.89	43.93	0.21	0.50%	(121.84)
BCS US Equity				14.47			-
BEN US Equity	(123)	6,278	54.93	53.88	-2.92	0.67%	11.64

BG/ LN Equity	167	(6,813)	19.98	19.49	2.50	0.98%	189.58
BHP AU Equity	318	11,120	34.12	35.09	4.18	0.68%	(174.73)
BHP US Equity	286	9,032	68.57	70.74	4.02	0.79%	(6.74)
BIIB US Equity	365	1,066	241.05	323.68	27.22	1.26%	2.74
BIL SJ Equity				33.56			-
BK US Equity	1,728	11,358	33.36	38.44	20.28	0.75%	(81.24)
BLK US Equity	(84)	7,520	309.47	306.06	-1.68	0.66%	60.51
BLT LN Equity				33.41			-
BMO CN Equity	1,396	17,075	66.61	72.06	17.39	0.47%	(205.58)
BMW GR Equity	368	2,465	99.97	114.89	15.51	0.96%	(41.38)
BMY US Equity				48.96			-
BN FP Equity				71.19			-
BNP FP Equity	224	(7,242)	66.37	64.32	3.39	0.91%	66.76
BNS CN Equity	1,869	15,655	58.23	65.18	28.39	0.42%	(233.35)
BP/ LN Equity	271	12,727	7.65	7.81	3.28	0.65%	(199.28)
BRK/B US Equity	617	15,815	125.31	130.20	11.71	0.33%	149.27
BSBR US Equity	(40)	5,698	6.63	6.58	-0.68	1.03%	72.36
BUD US Equity	135	11,940	105.58	106.78	1.84	0.61%	(25.66)
BX US Equity	2	6,625	32.80	32.81	0.03	1.13%	39.68
C US Equity	29	6,595	47.97	48.17	0.55	0.79%	(2.75)
CA FP Equity				34.61			-
CAT US Equity	582	6,520	94.39	102.82	11.55	0.77%	27.53
CBA AU Equity	1,796	19,336	68.25	74.59	22.10	0.42%	(244.95)
CBS US Equity	(259)	4,372	62.35	58.86	-5.29	1.12%	117.93
CCL US Equity				36.49			-
CELG US Equity	19	(1,035)	87.79	86.17	0.66	2.81%	(9.34)
CFR VX Equity	(256)	6,580	96.78	93.16	-6.58	0.59%	(48.23)
CL US Equity	558	9,474	61.29	64.90	11.87	0.50%	40.45
CM CN Equity	1,086	13,918	83.94	90.49	17.31	0.45%	(157.48)
CMCSA US Equity	433	11,232	51.32	53.30	4.69	0.82%	100.35
CMCSK US Equity	5,730	15,946	39.05	53.08	46.82	0.77%	141.14
CNI US Equity	3,872	14,430	52.01	65.96	43.35	0.62%	(83.03)
CNQ CN Equity	1,532	12,999	37.18	41.56	13.47	0.87%	237.35
CNR CN Equity	3,873	14,238	51.84	65.94	43.09	0.63%	(77.95)
COF US Equity	1,070	9,398	70.36	78.37	18.09	0.63%	5.41
COP US Equity	389	12,885	78.39	80.75	4.24	0.71%	148.82
COST US Equity	332	12,643	115.89	118.94	6.45	0.41%	96.48
COV LN Equity				#N/A	N/A		
COV US Equity	2,635	8,036	62.54	83.06	72.59	0.45%	(51.31)
CRM US Equity	(65)	3,835	55.15	54.23	-1.56	1.09%	18.31
CS FP Equity	(11)	436	24.12	23.53	-2.72	0.92%	1.23
CSCO US Equity	21	13,232	24.88	24.92	0.33	0.49%	35.62
CSX US Equity	1,598	10,745	25.61	29.41	32.22	0.46%	47.14
CVE CN Equity				30.33			-
CVS US Equity	2,332	12,841	65.43	77.31	38.16	0.48%	219.79
CVX US Equity	(158)	8,549	129.48	127.12	-2.95	0.63%	97.39
D US Equity	369	3,181	60.32	67.31	18.06	0.64%	89.04

DAI GR Equity				78.52				-
DBK GR Equity	1,555	(10,163)	38.83	32.89	14.74	1.04%		44.87
DD US Equity				64.72				-
DDAIF US Equity				79.80				-
DE US Equity				86.53				-
DELL US Equity				#N/A	N/A			
DG FP Equity				62.57				-
DGE LN Equity	(29)	616	30.07	28.72	-7.65	0.61%		(13.32)
DHR US Equity	(521)	11,611	77.91	74.56	-7.27	0.62%		73.54
DIS US Equity	2,538	12,485	71.84	86.44	38.75	0.52%		77.58
DISCA US Equity	(42)	(1,015)	40.07	41.72	-3.78	1.09%		(3.93)
DNB NO Equity	(159)	8,725	17.35	17.03	-2.23	0.82%		(118.58)
DOW US Equity	2,747	7,396	37.81	51.85	56.21	0.66%		40.08
DPW GR Equity				31.15				-
DTE GR Equity	499	10,164	14.23	14.93	7.21	0.68%		(241.69)
DTV US Equity	4,130	11,097	61.09	83.82	129.76	0.29%		11.82
DUK US Equity	(74)	(5,683)	70.52	71.44	-2.03	0.64%		(66.43)
DVN US Equity	1,980	15,383	65.40	73.82	18.63	0.69%		66.13
EBAY US Equity	(189)	(3,910)	51.29	53.77	-7.34	0.66%		(2.67)
ECL US Equity	233	11,898	106.53	108.61	4.07	0.48%		21.24
EDF FP Equity				31.87				-
EMC US Equity	1,712	12,257	25.45	29.01	19.17	0.73%		0.96
EMR US Equity	(93)	1,748	65.82	62.48	-8.45	0.63%		12.91
ENB CN Equity	968	12,532	45.19	48.68	12.68	0.61%		1.50
ENEL IM Equity	2,313	8,902	4.02	5.06	29.26	0.89%		(181.68)
ENI IM Equity	444	13,637	23.77	24.54	4.88	0.67%		(42.56)
EOAN GR Equity	(286)	5,700	18.48	17.59	-5.80	0.87%		(19.10)
EOG US Equity	2,866	5,841	71.84	107.09	53.10	0.92%		63.43
EPD US Equity	1,945	14,612	66.27	75.09	19.44	0.68%		169.92
ERICB SS Equity				12.11				-
ESRX US Equity				71.11				-
ETN US Equity				67.29				-
F US Equity	(142)	11,031	17.18	16.96	-1.79	0.72%		46.09
FB US Equity	1,692	2,630	44.44	73.02	45.19	1.42%		(20.03)
FCX US Equity	559	8,796	34.22	36.39	7.05	0.90%		46.01
FDX US Equity	543	6,811	136.23	147.10	14.86	0.54%		29.75
FOX US Equity	(389)	8,704	34.82	33.33	-5.67	0.79%		(50.61)
FOXA US Equity	(199)	2,993	36.44	34.17	-7.37	0.90%		(12.36)
FP FP Equity	148	6,263	63.37	64.87	2.52	0.94%		(3.54)
G IM Equity				20.30				-
GE US Equity	-	(1,845)	25.52	25.52	0.00	0.61%		3.62
GILD US Equity	984	7,021	80.71	92.02	12.61	1.11%		(44.78)
GIS US Equity	(6)	10,129	51.73	51.70	-0.11	0.55%		61.53
GLE FP Equity				47.58				-
GLEN LN Equity				6.07				-
GLW US Equity				19.83				-
GM US Equity	(554)	8,989	35.44	33.38	-7.08	0.87%		69.73

GOOG US Equity	98	8,672	559.88	566.20	1.51	0.75%	25.18
GS US Equity	404	11,132	164.85	170.83	5.39	0.67%	86.81
GSK LN Equity				23.04			-
GSZ FP Equity	(20)	2,066	24.98	24.74	-1.21	0.78%	(4.98)
HAL US Equity	2,515	8,652	52.61	67.90	30.48	0.95%	43.21
HD US Equity	477	17,619	79.90	82.06	6.16	0.44%	317.21
HMB SS Equity	(153)	4,005	41.30	39.78	-6.75	0.56%	(16.90)
HON US Equity	4,763	9,544	61.43	92.08	91.24	0.55%	175.44
HPQ US Equity	2,849	8,313	26.07	35.00	49.94	0.69%	26.76
HSBA LN Equity	202	8,008	10.29	10.55	3.83	0.66%	(49.43)
IBE SM Equity	2,478	7,531	5.41	7.18	59.74	0.55%	(33.60)
IBM US Equity	(79)	(5,461)	183.10	185.76	-2.16	0.67%	(34.68)
IMT LN Equity	2,063	14,380	36.45	41.68	15.11	0.95%	(267.21)
INTC US Equity	5,168	14,613	24.16	32.71	47.65	0.74%	(60.42)
ISP IM Equity				2.84			-
ITUB US Equity	(184)	5,715	15.64	15.16	-2.76	1.17%	(122.67)
ITUB4 BZ Equity	(122)	4,601	15.60	15.20	-2.18	1.21%	(97.19)
ITW US Equity	2,953	14,011	69.41	84.04	43.36	0.49%	127.55
ITX SM Equity				28.02			-
JCI US Equity	(416)	7,794	50.57	48.01	-7.08	0.75%	66.13
JNJ US Equity	5,569	20,338	79.04	100.68	56.04	0.49%	143.21
JPM US Equity	69	10,159	55.75	56.13	0.94	0.73%	10.91
KMB US Equity				106.68			-
KMI US Equity				35.89			-
KO US Equity	(458)	9,510	41.34	39.44	-10.46	0.46%	(24.68)
LBTYA US Equity	(280)	5,724	43.60	41.57	-6.82	0.72%	(27.93)
LBTYK US Equity	(314)	7,489	41.93	40.24	-6.25	0.67%	(45.62)
LIN GR Equity	(138)	10,343	197.77	195.17	-1.95	0.68%	(81.63)
LLOY LN Equity	15	2,144	1.20	1.21	0.78	0.89%	(11.76)
LLY US Equity	44	7,690	60.46	60.80	0.90	0.64%	32.88
LMT US Equity	234	6,055	159.21	165.36	6.30	0.61%	73.09
LNKD US Equity	(89)	(789)	185.81	206.67	-7.14	1.57%	(0.37)
LOW US Equity	36	7,548	48.99	49.23	0.93	0.51%	185.44
LVS US Equity	(43)	2,482	68.83	67.67	-1.99	0.87%	37.32
LYB US Equity	1,829	2,297	60.18	108.08	99.72	0.80%	(18.25)
MA US Equity	(43)	6,084	75.16	74.63	-0.88	0.80%	15.39
MAERSKB DC Equity	5,583	14,377	1,627.19	2,259.08	59.90	0.65%	(232.97)
MC FP Equity				168.97			-
MCD US Equity				93.31			-
MCK US Equity	386	2,181	160.40	188.80	30.30	0.58%	17.50
MDLZ US Equity	3,601	13,763	28.04	35.38	44.71	0.59%	82.75
MDT US Equity	8,793	20,811	43.34	61.65	90.39	0.47%	257.21
MET US Equity	1,313	7,798	43.94	51.34	25.73	0.65%	18.53
MFC CN Equity	1,652	5,260	15.07	19.81	53.20	0.59%	(76.54)
MHS US Equity				#N/A	N/A		
MMM US Equity	9,517	21,331	96.78	139.96	105.86	0.42%	98.63
MO US Equity	1,151	13,316	38.16	41.46	13.12	0.66%	113.13

MON US Equity	770	12,758	108.62	115.17	8.27	0.73%	(34.49)
MOS US Equity				45.92			-
MRK US Equity	1,487	13,912	50.82	56.25	16.58	0.64%	75.18
MS US Equity	66	5,272	31.27	31.66	1.48	0.84%	27.83
MSFT US Equity	1,778	9,448	36.29	43.13	28.34	0.66%	(21.07)
MUV2 GR Equity	146	2,446	187.51	198.71	8.72	0.68%	5.95
NAB AU Equity	314	10,650	30.61	31.52	5.95	0.50%	(133.34)
NCM AU Equity				10.37			-
NEE US Equity	1,730	6,110	74.05	95.02	47.56	0.60%	99.76
NEM US Equity	12	(806)	26.73	26.34	1.47	1.00%	(6.71)
NESN VX Equity	341	7,469	72.69	76.01	11.01	0.41%	(14.17)
NG/ LN Equity	2,433	13,901	12.07	14.18	30.20	0.58%	(71.01)
NKE US Equity	393	5,145	71.34	76.78	9.76	0.78%	13.89
NOK US Equity	4,409	4,498	3.86	7.64	82.92	1.18%	(73.63)
NOV US Equity	132	12,775	81.11	81.95	1.55	0.67%	11.49
NOVN VX Equity	6,827	22,067	64.68	84.69	78.82	0.39%	(254.13)
NOVOB DC Equity	1,104	12,542	40.40	43.96	14.63	0.60%	(289.63)
NSC US Equity	2,483	10,834	81.87	100.64	31.09	0.74%	69.64
NVS US Equity	5,133	18,466	66.55	85.05	61.47	0.45%	(94.85)
OGXP3 BZ Equity	5,039	(5,134)	4.24	0.08	94.38	1.04%	128.61
OR FP Equity	(130)	11,677	168.67	166.81	-2.16	0.52%	(56.25)
ORA FP Equity	984	8,559	13.04	14.54	13.95	0.82%	(126.00)
ORCL US Equity	1,423	9,129	34.42	39.78	21.85	0.71%	(24.72)
OXY US Equity	136	10,929	98.06	99.28	1.99	0.62%	97.63
PBR US Equity	(149)	4,517	16.39	15.86	-2.34	1.42%	(140.26)
PBR/A US Equity	(142)	4,034	17.57	16.97	-2.45	1.44%	(140.31)
PCLN US Equity	309	6,096	1,217.24	1,278.85	7.47	0.68%	(57.03)
PCP US Equity				231.84			-
PEP US Equity	710	14,142	85.63	89.93	9.72	0.52%	(4.85)
PETR3 BZ Equity				7.93			-
PETR4 BZ Equity				8.50			-
PFE US Equity	(57)	1,684	29.12	28.17	-5.35	0.63%	5.44
PG US Equity	33	3,524	79.98	80.73	1.92	0.49%	16.69
PHIA NA Equity				29.65			-
PM US Equity	(397)	6,694	88.38	83.43	-8.05	0.74%	39.00
PNC US Equity	215	4,305	77.54	81.41	7.87	0.63%	(5.10)
POT CN Equity	(434)	9,967	35.80	34.31	-7.03	0.62%	(38.19)
POT US Equity	(484)	10,582	35.89	34.32	-7.32	0.63%	(64.43)
PRU LN Equity	8,180	10,521	12.51	22.24	101.82	0.76%	(126.61)
PSA US Equity	876	14,244	162.74	172.75	17.34	0.35%	3.62
PSX US Equity	1,435	6,695	67.93	82.49	27.46	0.78%	59.20
PX US Equity				128.19			-
QCOM US Equity				73.42			-
QQQ US Equity	3,284	18,032	79.98	94.54	39.08	0.47%	0.23
RAI US Equity	401	12,340	54.98	56.76	3.02	1.08%	91.47
RDS/A US Equity	942	12,883	74.67	80.13	12.89	0.57%	(114.62)
RDS/B US Equity	960	11,427	77.92	84.47	12.64	0.66%	(99.57)

RDSA LN Equity	1,027	12,402	36.92	39.98	16.09	0.51%	(170.84)
RDSA NA Equity	886	12,492	37.44	40.09	13.52	0.52%	(128.16)
RDSB LN Equity	991	12,149	38.90	42.08	15.30	0.53%	(154.15)
REGN US Equity				338.32			-
RIO AU Equity	502	9,116	58.42	61.64	6.43	0.86%	54.92
RIO LN Equity	160	4,819	54.71	56.53	3.11	1.07%	(96.43)
RIO US Equity	211	4,934	54.76	57.10	4.15	1.03%	(13.61)
ROG VX Equity	6,394	17,035	206.06	283.40	70.71	0.53%	(90.49)
RY CN Equity	1,246	15,531	66.61	71.95	17.25	0.46%	(164.23)
SAB LN Equity	930	13,023	49.22	52.74	8.70	0.82%	(246.81)
SAN FP Equity	94	5,571	102.06	103.78	3.04	0.56%	5.33
SAN SM Equity	1,427	9,880	8.41	9.63	15.96	0.90%	42.44
SAN US Equity	1,088	7,980	8.47	9.62	12.23	1.12%	122.18
SAP GR Equity	52	8,587	75.86	76.31	0.85	0.71%	(82.91)
SAP US Equity	39	8,173	76.12	76.48	0.62	0.77%	(35.21)
SBUX US Equity	455	15,938	75.14	77.28	4.86	0.59%	86.42
SGO FP Equity				47.57			-
SI US Equity				#N/A			
SIE GR Equity				118.86			-
SLB US Equity	2,509	10,752	87.57	108.00	27.21	0.86%	76.95
SMSN LI Equity	240	(6,039)	628.59	603.59	3.68	1.08%	169.76
SO US Equity	(146)	9,489	43.94	43.27	-2.64	0.58%	145.64
SPG US Equity	(62)	12,778	166.77	165.97	-1.32	0.37%	20.60
SREN VX Equity				80.27			-
STAN LN Equity	335	(9,173)	21.16	20.38	4.64	0.79%	63.06
STL NO Equity	814	11,818	26.72	28.56	10.03	0.69%	(56.28)
STT US Equity	474	8,981	66.49	70.00	8.21	0.64%	18.63
SU CN Equity	723	14,944	37.23	39.03	5.73	0.84%	73.80
SU FP Equity	(87)	2,037	85.39	81.90	-4.19	1.02%	(2.16)
SU US Equity	695	15,335	37.36	39.05	5.35	0.85%	73.03
SWEDA SS Equity	(37)	3,525	24.81	24.56	-1.60	0.65%	(28.99)
SYNN VX Equity	198	(8,691)	360.98	352.76	2.72	0.84%	33.84
T US Equity	6	(5,832)	34.37	34.33	0.18	0.61%	7.05
TD CN Equity	1,594	16,822	46.23	50.61	24.12	0.39%	(216.74)
TEF SM Equity	(48)	9,929	15.60	15.52	-0.87	0.55%	(23.94)
TEF US Equity	(43)	8,452	15.61	15.53	-0.72	0.70%	41.02
TGT US Equity	515	(9,289)	61.52	58.11	8.88	0.62%	(80.43)
TJX US Equity	94	(6,247)	55.30	54.47	2.13	0.70%	(92.92)
TLS AU Equity	1,183	17,206	4.70	5.02	16.46	0.42%	(71.86)
TLSN SS Equity				7.17			-
TM US Equity	(36)	2,238	118.84	116.97	-2.93	0.55%	(4.59)
TMO US Equity	9,311	10,218	62.99	120.39	177.65	0.51%	110.87
TOT US Equity	159	3,264	61.98	65.00	4.61	1.06%	11.21
TRP CN Equity	102	12,878	48.71	49.09	1.14	0.69%	(41.67)
TRV US Equity	272	16,116	88.78	90.28	3.05	0.55%	65.85
TSCO LN Equity	1,997	(9,090)	5.29	4.13	19.88	1.10%	(15.59)
TWC US Equity	1,127	5,234	119.21	144.88	26.39	0.82%	47.21

TWX US Equity	2,256	11,604	60.95	72.79	14.22	1.37%	30.47
TXN US Equity	3,968	12,205	34.85	46.18	59.82	0.54%	86.13
TYC US Equity	11,353	24,080	29.33	43.16	78.56	0.60%	294.62
UBS US Equity				17.33			-
UBSN VX Equity	639	(7,779)	18.66	17.13	9.88	0.83%	(86.04)
UCG IM Equity				7.50			-
ULVR LN Equity	(35)	7,646	42.81	42.62	-0.76	0.61%	(97.49)
UNA NA Equity	(183)	6,840	41.34	40.26	-4.10	0.65%	(77.89)
UNH US Equity	2,724	10,929	63.76	79.65	29.07	0.86%	(8.19)
UNP US Equity	2,244	14,872	85.11	97.95	32.08	0.47%	26.78
UPS US Equity	1,893	8,884	78.73	95.51	37.85	0.56%	7.42
USB US Equity	2,787	14,625	34.40	40.95	33.92	0.56%	48.18
UTX US Equity				105.36			-
V US Equity	208	12,503	206.37	209.79	2.46	0.67%	11.81
VALE US Equity	29	(1,329)	14.11	13.80	1.99	1.09%	4.08
VALE3 BZ Equity				13.79			-
VIAB US Equity	2,009	5,848	59.73	80.25	48.72	0.71%	17.34
VIV FP Equity				25.75			-
VMW US Equity	517	4,886	89.30	98.74	10.39	1.02%	(34.64)
VOD LN Equity	662	(5,261)	3.69	3.23	8.81	1.43%	152.42
VOD US Equity	638	(5,079)	36.84	32.21	14.50	0.87%	106.76
VOW3 GR Equity				220.11			-
VRX CN Equity	(91)	1,813	113.87	108.46	-4.03	1.24%	11.50
VRX US Equity	(64)	1,283	113.82	108.44	-4.25	1.17%	9.68
VTI US Equity	746	5,134	86.78	99.39	38.90	0.37%	12.20
VWO US Equity	151	9,852	42.94	43.60	3.02	0.51%	44.87
VZ US Equity				48.54			-
WBC AU Equity	251	10,131	30.07	30.81	4.97	0.50%	(117.72)
WES AU Equity	395	15,919	38.54	39.49	4.61	0.54%	(169.32)
WFC US Equity	3,554	13,326	39.34	49.83	52.59	0.51%	(12.59)
WLP US Equity	5,140	12,743	76.83	107.81	49.81	0.81%	(81.19)
WMT US Equity	(66)	1,852	77.09	74.45	-8.71	0.41%	7.66
WOW AU Equity	(120)	4,724	34.10	33.26	-4.74	0.53%	(45.51)
XOM US Equity	1,130	16,573	92.81	99.13	9.35	0.73%	116.52
XTA LN Equity				#N/A N/A			
YHOO US Equity	59	2,439	34.89	35.74	1.76	1.38%	1.62
YUM US Equity				69.85			-
ZURN VX Equity	(113)	9,344	296.46	292.93	-2.26	0.53%	(46.00)

#### 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	20,082	62,272	1,460.57	1,931.59	76.83	0.42%	949.65
NDX Index	13,829	38,177	2,854.22	3,888.09	66.72	0.54%	406.48
RTY Index	(305)	18,515	1,149.96	1,131.35	-2.28	0.72%	188.49

SPTSX Index	2,866	48,100	13,065.27	13,843.77	12.26	0.49%	29.20
MEXBOL Index	(78)	26,362	3,341.68	3,331.82	-0.61	0.49%	65.59
IBOV Index	(2,555)	94,594	24,846.12	24,192.65	-3.06	0.88%	(1,328.59)
MERVAL Index	2,316	22,139	900.58	994.80	4.16	2.51%	(45.61)
UKX Index	3,492	49,421	10,290.35	11,017.40	14.10	0.50%	(419.05)
DAX Index	952	6,121	10,459.82	12,086.90	19.52	0.80%	11.65
CAC Index	2,872	(77,522)	5,778.80	5,564.70	4.55	0.81%	(358.12)
IBEX Index	5,203	25,904	11,289.10	13,556.60	27.63	0.73%	235.05
SMI Index	1,032	10,740	8,344.70	9,146.29	20.19	0.48%	15.43
FTSEMIB Index	24	1,404	25,315.05	25,749.97	1.55	1.11%	11.77
PSI20 Index	15,393	(117,909)	8,347.16	7,257.45	9.05	1.44%	415.47
ISEQ Index	2,403	(74,565)	6,281.19	6,078.75	5.08	0.63%	(47.87)
ICEXI Index	742	49,640	7.35	7.46	2.57	0.58%	(422.09)
AEX Index	506	5,819	481.67	523.56	14.70	0.59%	(32.42)
BEL20 Index				4,073.04			
LUXXX Index	3,828	16,653	1,619.52	1,991.78	38.05	0.60%	(143.87)
KFX Index	11,122	40,987	99.76	126.82	49.73	0.55%	(523.44)
HEX Index	7,310	45,041	8,385.30	9,746.28	27.05	0.60%	(563.07)
OMX Index	(99)	3,094	199.56	193.36	-4.60	0.70%	5.82
ATX Index	3,206	(55,794)	3,176.10	2,993.61	7.33	0.78%	(83.30)
ASE Index	(127)	3,427	1,457.00	1,404.94	-3.14	1.18%	(116.26)
OSEBX Index	3,164	29,902	85.41	94.45	15.57	0.68%	(241.70)
INDEXCF Index	2,218	(76,271)	38.37	37.26	2.26	1.29%	(1,151.28)
TOP40 Index	2,316	44,616	4,054.23	4,264.68	8.51	0.61%	362.98
SENSEX Index	5,191	49,159	374.43	413.98	14.07	0.75%	(285.98)
NKY Index	1,265	31,805	139.53	145.09	8.91	0.45%	(906.91)
HSI Index	3,411	48,854	2,934.06	3,138.93	13.21	0.53%	(122.35)
SHCOMP Index	(98)	35,484	357.50	356.52	-0.54	0.51%	151.38
KOSPI Index	2,978	45,441	1.85	1.97	13.41	0.49%	(275.63)
AS51 Index	1,435	39,851	4,866.00	5,041.25	8.29	0.43%	(556.70)
STBCNZL Index	34,638	73,207	439.01	646.73	141.85	0.33%	(925.81)
EEM US Equity	(72)	9,973	44.03	43.71	-1.33	0.54%	89.13
IYR US Equity	183	15,110	71.28	72.14	3.32	0.36%	115.33
MDY US Equity	5,027	14,269	185.56	250.94	71.91	0.49%	202.80
JNK US Equity	(0)	(980)	40.69	40.69	0.00	0.20%	(4.11)
XLF US Equity	5,809	13,610	15.69	22.38	84.70	0.50%	192.79
XLU US Equity	351	7,097	39.49	41.44	6.68	0.74%	148.49
XLK US Equity	3,343	13,272	30.89	38.67	50.26	0.50%	108.11
XLI US Equity	4,592	12,917	38.49	52.17	67.65	0.53%	248.48
XLP US Equity	361	13,034	42.69	43.87	6.11	0.45%	135.71
XLY US Equity	1,292	12,582	60.18	66.36	18.58	0.55%	214.43
XLE US Equity	957	14,589	90.65	96.60	10.39	0.63%	260.18
XLB US Equity	4,417	15,233	38.14	49.20	69.88	0.41%	205.82
XLV US Equity	13,838	24,346	38.59	60.53	98.92	0.57%	453.20
SXXP Index	929	9,808	398.17	435.90	16.14	0.59%	(14.57)
SXAP Index	149	(24,457)	616.23	612.48	0.69	0.88%	(165.05)
SXKP Index	240	5,722	363.73	378.98	7.29	0.57%	(71.24)

SX6P Index	3,675	23,702	350.42	404.76	24.47	0.63%	(7.08)
SXEP Index	1,034	55,125	450.18	458.63	2.73	0.69%	(325.04)
SXIP Index	2,065	5,785	219.34	297.65	58.06	0.61%	(0.82)
SXNP Index	2,913	(78,090)	535.89	515.90	5.53	0.67%	22.82
SX3P Index	134	20,188	676.44	680.92	1.35	0.49%	(168.75)
SXDP Index	26,548	61,074	591.00	847.89	115.59	0.38%	(285.41)
SX4P Index	262	6,237	926.55	965.52	5.15	0.82%	(1.01)
SX8P Index	63	9,102	370.24	372.79	0.93	0.74%	(17.89)
SXOP Index	4,434	(86,423)	441.67	419.01	6.37	0.81%	(379.07)
SXQP Index	(504)	19,185	792.95	772.64	-4.25	0.62%	(82.68)
SXRP Index	4,234	(100,871)	411.39	394.12	7.07	0.59%	(211.30)
SXMP Index	(412)	16,248	331.43	323.23	-3.93	0.65%	(12.34)
SXTP Index	1,459	(75,418)	249.66	244.83	3.16	0.61%	602.16
SX7E Index	422	(31,935)	185.01	182.56	1.10	1.20%	(258.24)
SX5E Index	118	(27,699)	4,051.26	4,033.96	0.52	0.82%	(81.39)
SPGSCITR Index				4,800.84			
XAG Curncy	281	(9,510)	20.50	19.90	4.48	0.66%	35.30
CO1 Comdty	3,452	(111,889)	108.36	105.02	4.68	0.66%	459.44
CL1 Comdty	(365)	14,592	100.09	97.65	-3.51	0.71%	45.31
NG1 Comdty	3,333	(77,296)	4.14	3.96	3.14	1.37%	(1,788.99)
XAU Comdty	(385)	(38,874)	100.27	101.26	-1.98	0.50%	(60.91)
IBOXHY Index	1,748	32,051	221.65	233.74	46.49	0.12%	(7.55)
US_TSY CREDIT	692	100,443	767.42	772.70	5.56	0.12%	(9.16)
CA_TSY CREDIT	(1,649)	309,688	1,235.52	1,228.98	-2.30	0.23%	(1,287.92)
MX_TSY CREDIT	(702)	121,882	223.12	221.84	-2.05	0.28%	92.93
AU_TSY CREDIT	2,609	90,775	1,522.55	1,566.31	11.41	0.25%	633.86
JP_TSY CREDIT	(330)	(126,049)	820.95	823.10	-1.26	0.21%	(595.43)
MY_TSY CREDIT	2,310	136,346	170.99	173.89	8.03	0.21%	(55.79)
SG_TSY CREDIT	1,019	132,728	223.35	225.07	4.79	0.16%	411.29
AT_TSY CREDIT	4,636	82,197	360.46	380.79	26.67	0.21%	580.78
BE_TSY CREDIT	6,349	81,103	480.57	518.19	36.25	0.22%	637.48
FI_TSY CREDIT	3,827	85,645	351.08	366.77	22.18	0.20%	525.11
FR_TSY CREDIT	5,055	82,246	1,691.75	1,795.72	29.39	0.21%	622.32
DE_TSY CREDIT	2,861	84,524	1,254.64	1,297.10	16.22	0.21%	554.58
IE_TSY CREDIT	33,344	78,270	335.98	479.11	205.67	0.21%	590.17
IT_TSY CREDIT	9,413	54,986	1,605.64	1,880.51	81.23	0.21%	390.35
NL_TSY CREDIT	4,071	83,503	1,339.12	1,404.40	23.56	0.21%	578.10
ES_TSY CREDIT	11,629	50,187	390.77	481.32	110.86	0.21%	405.92
DK_TSY CREDIT	3,110	71,590	736.27	768.26	20.19	0.22%	526.80
NO_TSY CREDIT	(184)	(74,008)	340.19	341.04	-1.01	0.25%	(334.87)
PL_TSY CREDIT	1,660	35,151	424.62	444.67	14.21	0.33%	137.68
ZA_TSY CREDIT	(234)	(53,607)	84.71	85.08	-0.94	0.46%	12.54
SE_TSY CREDIT	920	(55,965)	465.31	457.66	5.45	0.30%	(283.56)
CH_TSY CREDIT	-	54,044	1,049.86	1,049.86	0.00	0.21%	335.12
GB_TSY CREDIT	3,925	108,101	1,530.35	1,585.91	19.42	0.19%	226.50