

Current Date:	7/23/2014	Change on Day:	0.10%
Total Return since 1/1/12:	110.23%	MSCI World Change on Day	0.19%
T12M Return:	49.85%	No of Positions (+MTM) on Day	228
T90 Day Return:	14.51%	No of Positions (-MTM) on Day	178
T30 Day Return:	4.01%	Current No. of Positions:	407
Current Long Exposure @ Cost:	6,534,268	Current Leverage (Gross Exposures):	3.63
Current Short Exposure @ Cost:	(1,088,251)		
Net Exposure:	5,446,018		
Starting Capital:	1,000,000		
Current NAV:	2,102,299		

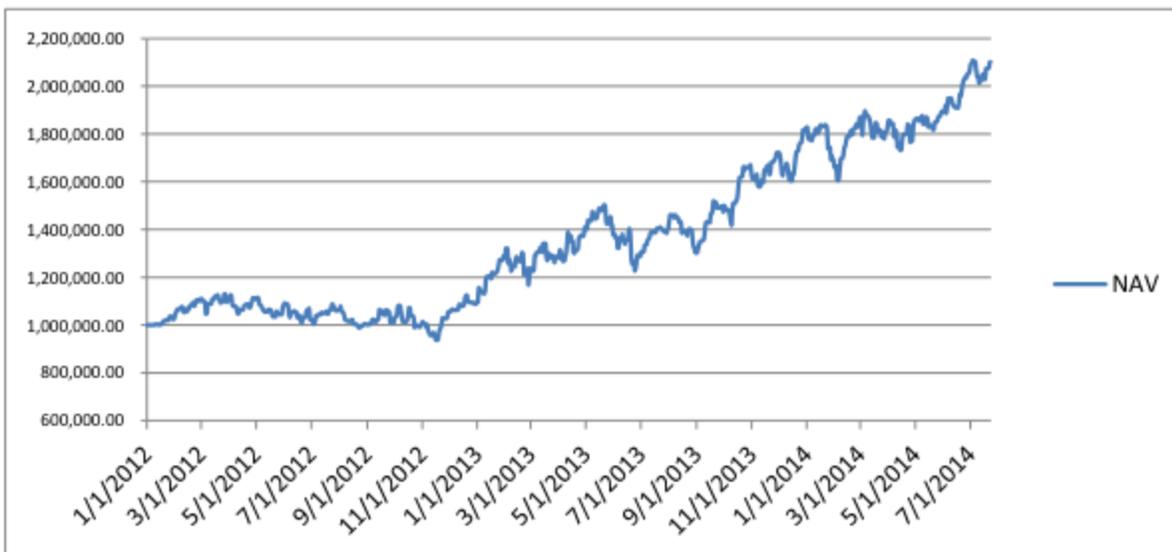
Key Metrics

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%	
Target Vol-Adj. Risk Global Macro	50.00%	66.73%
Targeted Max Loss (ex-Leverage)	10.00%	
Leverage Target At Inception:	2X	3.69

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:	1.33
Sharpe Since 1/1/12:	1.42

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		28.21%	42 Positions		20.47%

ATX Index	(44,635)	0.59%	NEE US Equity	5,220	0.25%
NG1 Comdty	(46,713)	0.61%	AGN US Equity	5,409	0.26%
SXRP Index	(55,402)	0.73%	INTC US Equity	5,567	0.26%
SE_TSY CREDIT	(55,965)	0.73%	MDY US Equity	5,656	0.27%
SXNP Index	(56,566)	0.74%	AEX Index	5,664	0.27%
CAC Index	(56,578)	0.74%	NVS US Equity	5,692	0.27%
ISEQ Index	(59,778)	0.78%	AZN SS Equity	5,832	0.28%
SXOP Index	(60,271)	0.79%	WLP US Equity	5,882	0.28%
ICEXI Index	(60,459)	0.79%	JNJ US Equity	6,191	0.29%
NL_TSY CREDIT	82,865	1.09%	CMCSK US Equity	6,202	0.30%
DE_TSY CREDIT	84,524	1.11%	AZN US Equity	6,327	0.30%
FI_TSY CREDIT	85,645	1.12%	BE_TSY CREDIT	6,451	0.31%
CO1 Comdty	(89,512)	1.17%	XLF US Equity	6,465	0.31%
AU_TSY CREDIT	90,775	1.19%	AZN LN Equity	6,483	0.31%
PSI20 Index	(94,327)	1.24%	SXXP Index	6,549	0.31%
US_TSY CREDIT	100,443	1.32%	ROG VX Equity	6,571	0.31%
GB_TSY CREDIT	108,101	1.42%	MAERSKB DC Equity	6,695	0.32%
MX_TSY CREDIT	114,337	1.50%	XLI US Equity	6,759	0.32%
SG_TSY CREDIT	132,728	1.74%	SMI Index	6,949	0.33%
MY_TSY CREDIT	136,346	1.79%	HON US Equity	7,000	0.33%
JP_TSY CREDIT	224,621	2.95%	NOVN VX Equity	7,203	0.34%
CA_TSY CREDIT	309,688	4.06%	SENSEX Index	7,568	0.36%
			SX6P Index	7,984	0.38%
			DAX Index	8,671	0.41%
			PRU LN Equity	8,870	0.42%
			HEX Index	8,872	0.42%
			IT_TSY CREDIT	9,356	0.45%
			IBEX Index	9,512	0.45%
			MDT US Equity	9,632	0.46%
			TMO US Equity	9,743	0.46%
			MMM US Equity	10,554	0.50%
			LUXXX Index	10,688	0.51%
			ES_TSY CREDIT	11,546	0.55%
			SXIP Index	11,840	0.56%
			KFX Index	12,528	0.60%
			TYC US Equity	13,072	0.62%
			XLV US Equity	14,608	0.69%
			NDX Index	15,257	0.73%
			SPX Index	22,728	1.08%
			SXDP Index	28,005	1.33%

Day NAV Impact of MTM by Category & Exposure	
Listed Equity Long	0.129%
Listed Equity Short	-0.012%
EquityCom Long	0.082%
EquityCom Short	-0.149%
G20 Rates Long	0.135%
G20 Rates Short	-0.024%

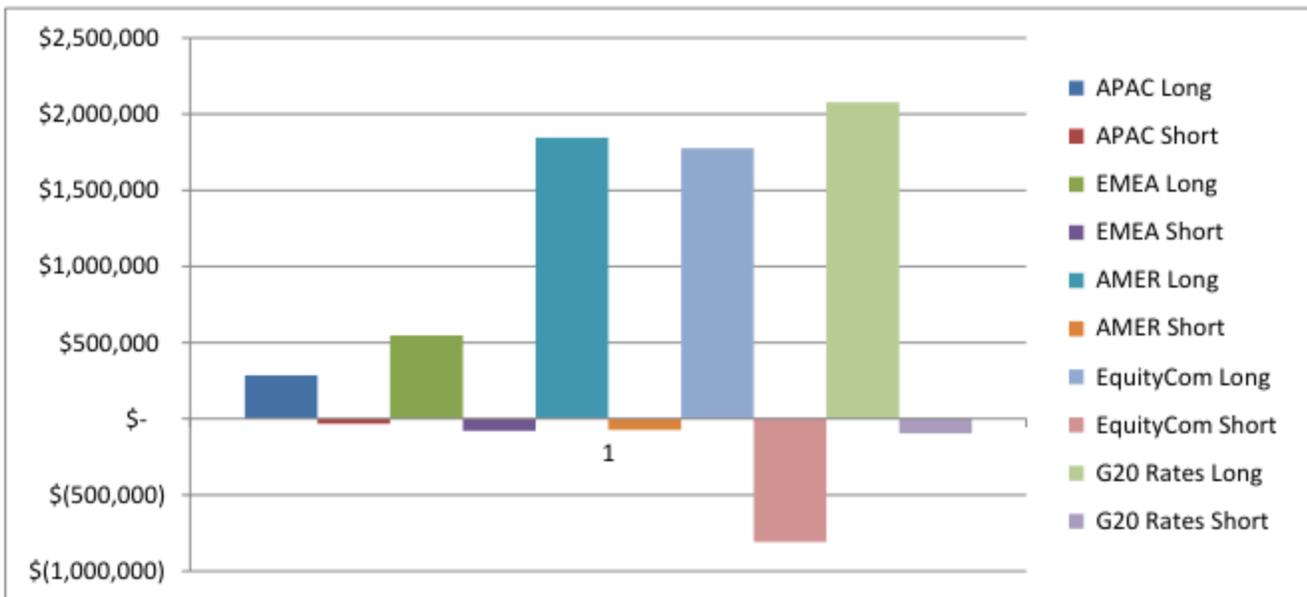
T12M Contribution (% of total Yr/Yr NAV Change by Category)	
Listed Equities	38.75%
EquityCom	50.98%
G20 Rates	12.07%

IE_TSY CREDIT	33,484	1.59%
STBCNZL Index	35,148	1.67%

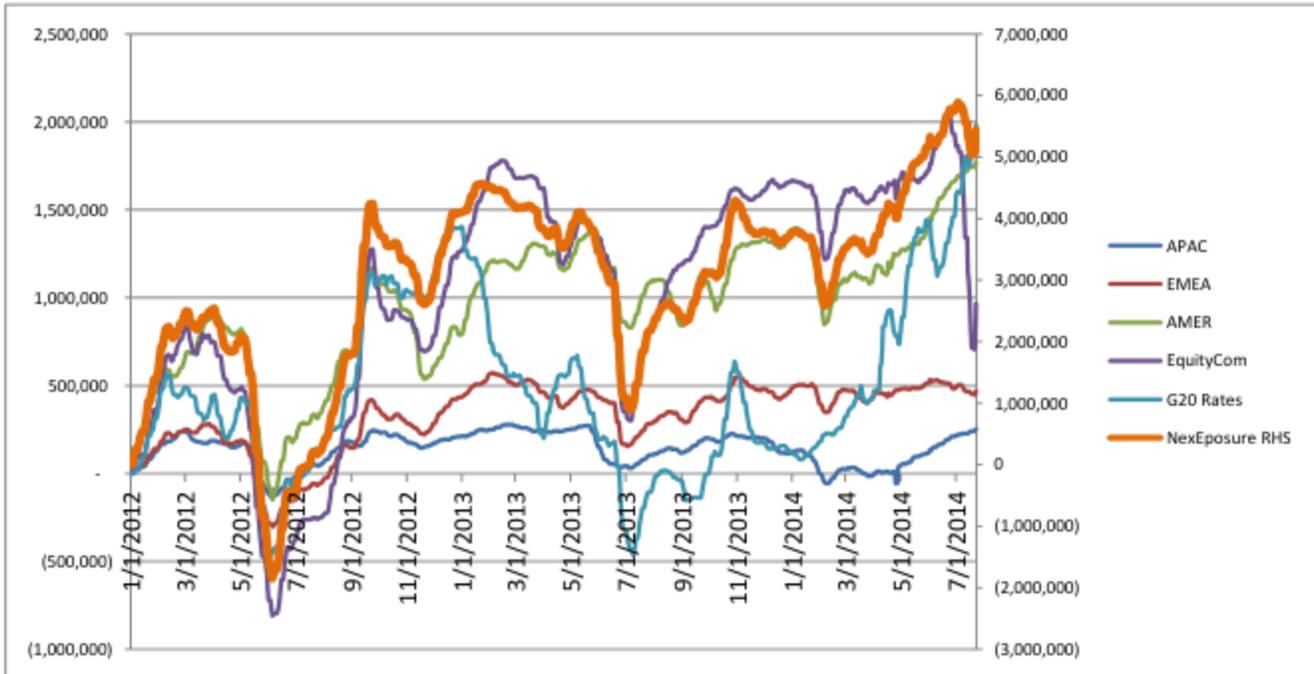
No. Names by Category

APAC Long	34
APAC Short	8
EMEA Long	58
EMEA Short	13
AMER Long	180
AMER Short	19
EquityCom Long	55
EquityCom Short	17
G20 Rates Long	21
G20 Rates Short	2
Total Long	348
Total Short	59

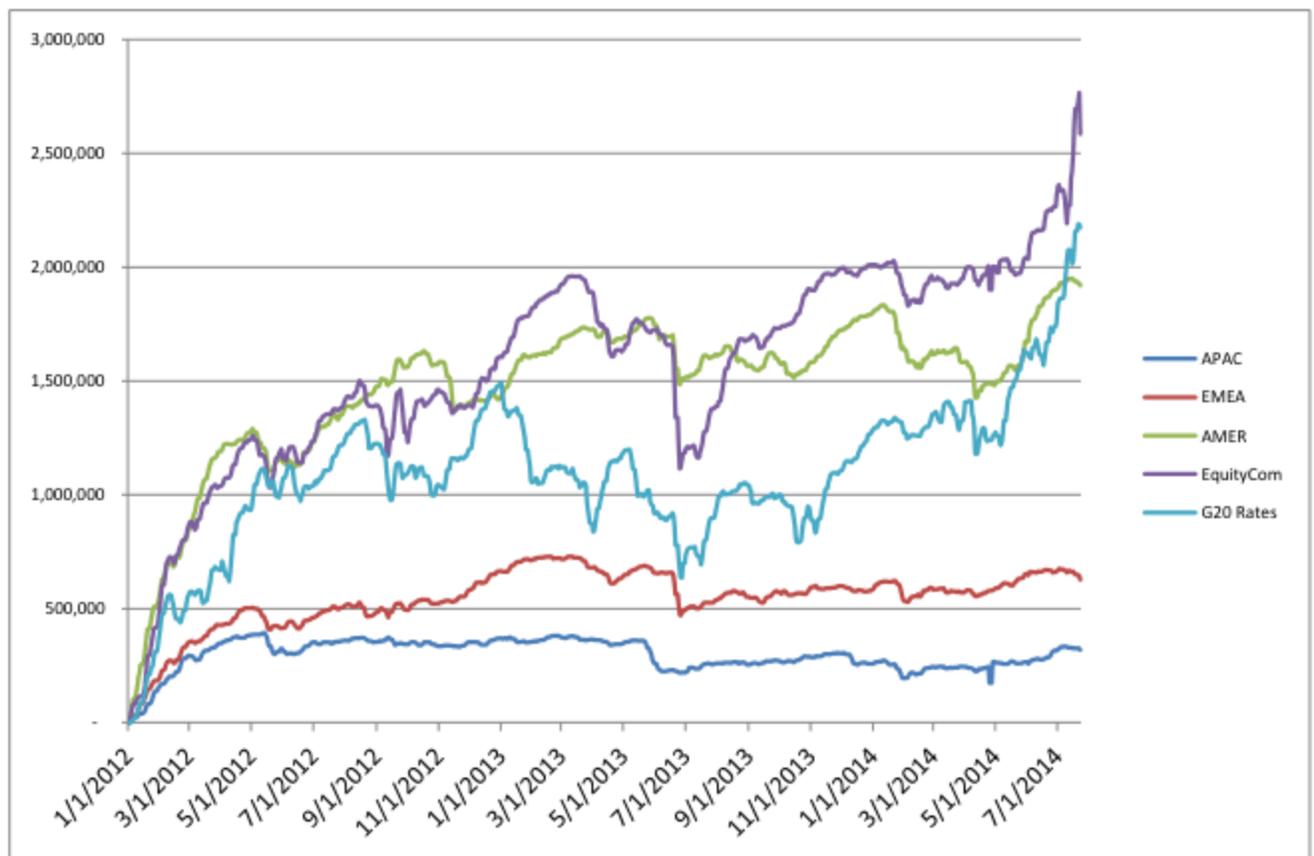
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



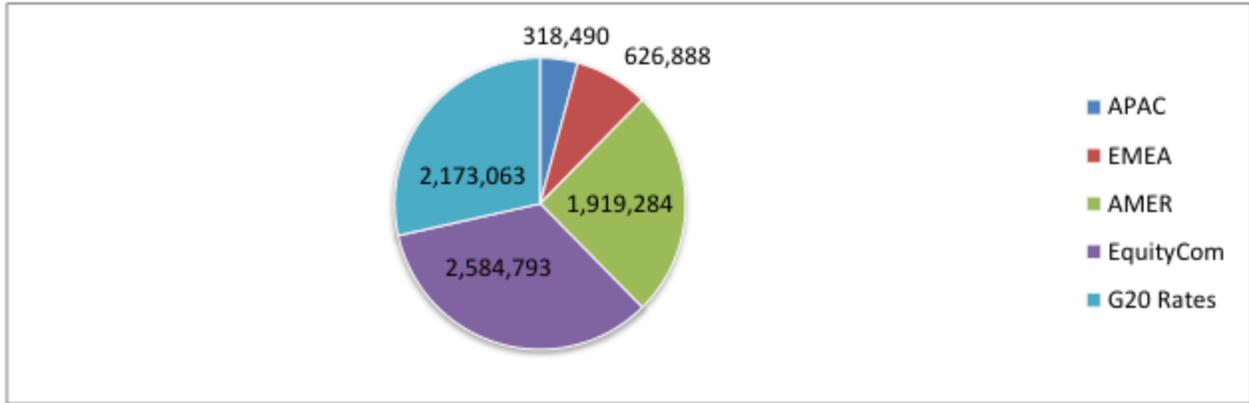
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



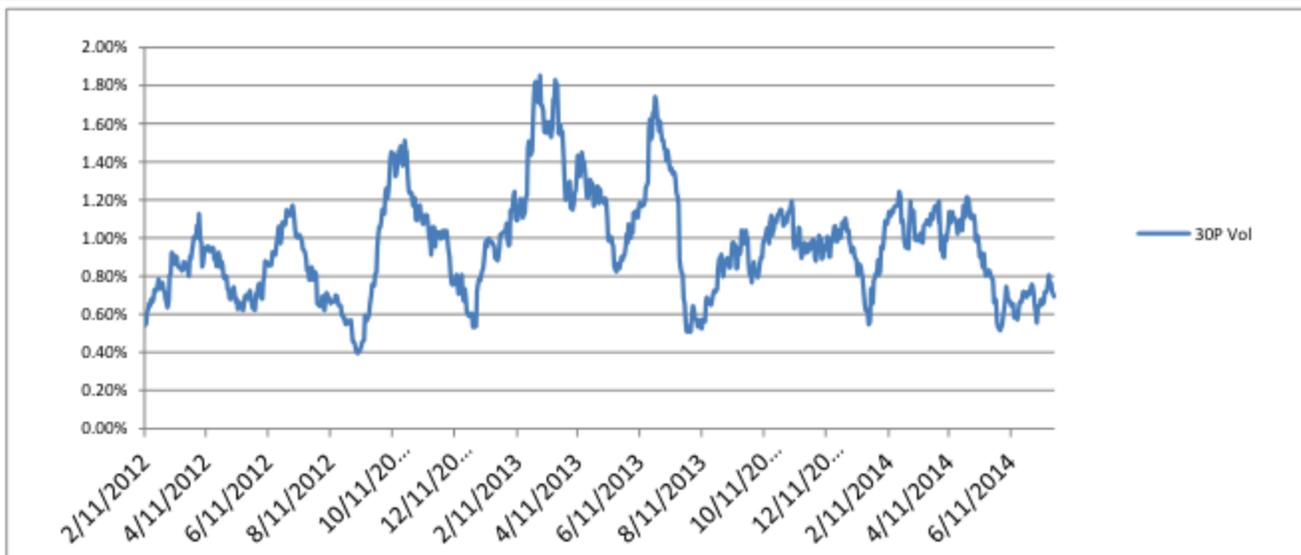
Current Gross Notional Risk by Category



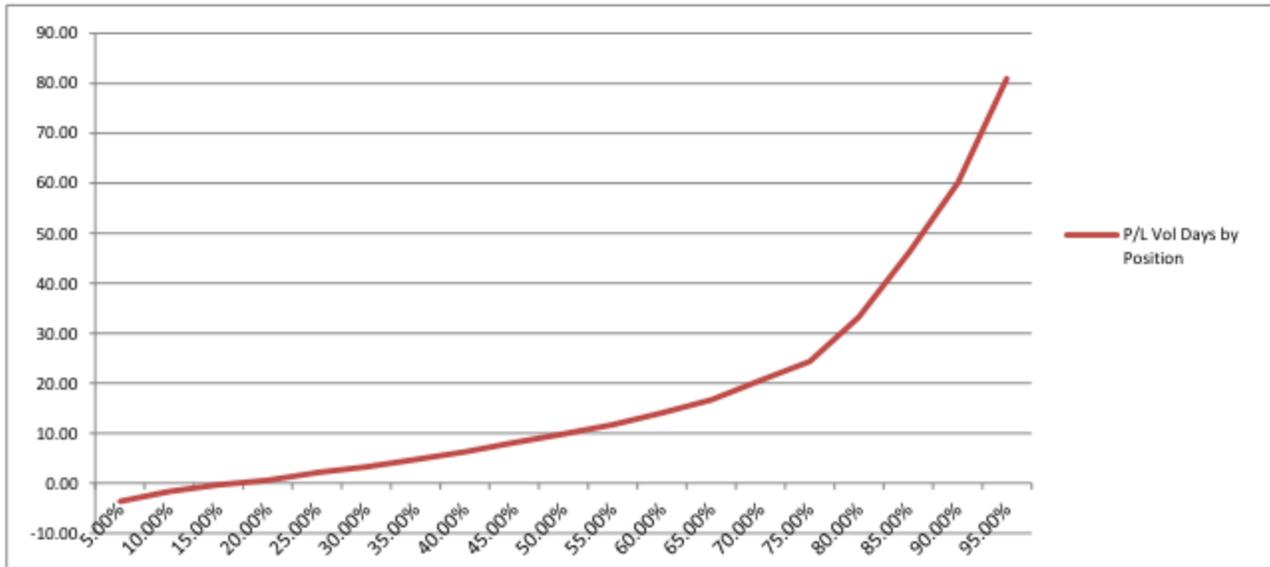
Performance Vs. MSCI World Index



Rolling 30 Day Realized Volatility - Atorus



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



Percentile	No. Vol Days	MTM Gains(Losses) % of NAV "Significant"	
0.00%	-16.34	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-3.65	(<7 Vol Days)	1.29%
10.00%	-1.64	MTM Gains(Losses) % of NAV "Significant"	
15.00%	-0.28	(>7 Vol Days)	37.41%
20.00%	0.58		
25.00%	2.11		
30.00%	3.27		
35.00%	4.78		
40.00%	6.30		
45.00%	8.14		
50.00%	9.85		
55.00%	11.69		
60.00%	14.11		
65.00%	16.71		
70.00%	20.58		
75.00%	24.37		
80.00%	33.29		
85.00%	46.05		
90.00%	60.12		
95.00%	80.99		
100.00%	205.13		

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	90	(5,336)	54.75	53.83	2.13	0.79%	42.59
005380 KS Equity	(50)	2,519	224.30	219.94	-2.06	0.96%	(39.78)
005490 KS Equity	(246)	(3,781)	289.59	308.41	-6.23	1.04%	(90.01)
005930 KS Equity	(17)	(5,024)	1,305.89	1,310.32	-0.36	0.95%	33.25
012330 KS Equity				270.51			-
1 HK Equity	1,449	14,064	16.37	18.06	14.48	0.71%	123.13
1299 HK Equity	761	9,303	4.89	5.29	14.29	0.57%	87.51
13 HK Equity	771	6,579	11.90	13.29	20.59	0.57%	(72.04)
16 HK Equity				13.83			-
27 HK Equity	(437)	(4,202)	7.46	8.23	-7.16	1.45%	(48.89)
2914 JP Equity	503	11,062	35.05	36.64	6.60	0.69%	(25.86)
3382 JP Equity	370	3,719	39.56	43.49	13.14	0.76%	10.64
4063 JP Equity	92	5,594	61.33	62.33	2.10	0.78%	34.99
4502 JP Equity	96	8,600	45.47	45.98	2.36	0.47%	(27.07)
4689 JP Equity	(206)	4,252	4.62	4.41	-5.12	0.95%	5.52
5 HK Equity	(98)	(5,533)	10.16	10.34	-3.69	0.48%	(19.20)
5108 JP Equity	228	7,634	36.08	37.15	3.12	0.96%	(54.74)
5401 JP Equity				3.08			-
6301 JP Equity	33	4,173	22.56	22.74	1.08	0.73%	(25.35)
6752 JP Equity				11.93			-
6902 JP Equity				46.99			-
6954 JP Equity	556	7,571	160.05	171.79	9.20	0.80%	59.55
7201 JP Equity	83	5,116	9.48	9.64	2.18	0.75%	(41.91)
7203 JP Equity	(6)	764	59.99	59.54	-1.16	0.66%	1.95
7267 JP Equity	23	(2,805)	35.34	35.05	1.16	0.70%	-
762 HK Equity				1.64			(27.60)
7751 JP Equity	112	9,172	33.01	33.41	2.21	0.55%	(33.46)
8031 JP Equity	31	9,105	16.13	16.19	0.57	0.59%	(17.51)
8058 JP Equity	869	11,969	19.84	21.28	11.21	0.65%	-
8306 JP Equity				5.86			1.73
8316 JP Equity	4	(3,372)	39.96	39.91	0.17	0.77%	(0.67)
8411 JP Equity	(227)	8,561	2.02	1.97	-6.90	0.38%	-
8604 JP Equity				6.47			(29.39)
8801 JP Equity	372	6,151	31.79	33.71	6.58	0.92%	
8802 JP Equity	-	953	25.05	25.05	0.00	0.97%	(13.90)
9020 JP Equity	708	9,800	78.94	84.64	9.28	0.78%	(43.62)
941 HK Equity				10.82			-
9432 JP Equity	2,245	11,248	56.23	67.46	24.92	0.80%	23.74
9433 JP Equity	335	9,967	58.51	60.48	4.19	0.80%	(145.32)
9437 JP Equity	166	4,896	17.09	17.67	5.86	0.58%	(27.98)
9983 JP Equity	29	(2,292)	322.77	318.64	1.45	0.88%	1.18

9984 JP Equity	51	5,645	74.36	75.03	1.09	0.83%	(66.11)
AAPL US Equity	2,247	10,439	79.80	96.98	29.68	0.73%	341.87
ABB US Equity				23.70			-
ABBN VX Equity	(20)	(7,476)	23.20	23.26	-0.52	0.53%	(32.15)
ABBV US Equity	287	6,570	52.10	54.38	5.05	0.87%	39.43
ABEV US Equity	(123)	(5,506)	7.24	7.41	-2.63	0.85%	54.03
ABEV3 BZ Equity	(93)	(5,164)	7.31	7.44	-1.72	1.05%	57.19
ABI BB Equity	839	12,645	105.88	112.91	13.66	0.49%	32.85
ABT US Equity	760	9,473	39.80	42.99	12.04	0.67%	(20.00)
ABX CN Equity	(175)	(5,037)	18.17	18.80	-3.67	0.95%	17.29
ABX US Equity	(165)	(4,849)	18.17	18.79	-3.56	0.95%	22.15
ACA FP Equity	79	(5,840)	14.06	13.87	1.31	1.03%	(66.09)
ACE US Equity	762	11,741	98.27	104.65	15.62	0.42%	204.19
ACN US Equity	288	8,563	77.97	80.59	8.16	0.41%	22.75
ADP US Equity	464	9,594	77.94	81.71	12.55	0.39%	10.01
AFL US Equity	190	9,349	62.34	63.60	5.36	0.38%	(0.13)
AGN US Equity	5,409	10,917	114.88	171.79	63.94	0.77%	(5.89)
AI FP Equity	(112)	2,964	137.67	132.68	-5.58	0.67%	(16.79)
AIG US Equity	729	12,241	51.90	54.99	13.04	0.46%	70.65
AIR FP Equity	392	(6,344)	64.70	60.70	6.17	1.00%	(125.22)
ALV GR Equity	165	10,261	171.02	173.77	3.01	0.53%	15.06
ALVG IX Equity	198	9,641	170.39	173.90	3.77	0.55%	24.47
AMGN US Equity	449	11,177	117.07	121.77	5.74	0.70%	96.98
AMT US Equity	2,523	13,269	78.17	93.03	45.76	0.42%	78.04
AMZN US Equity	(122)	(725)	306.51	358.14	-16.34	1.03%	3.18
ANZ AU Equity	829	12,947	29.78	31.68	11.10	0.58%	168.26
APA US Equity	1,495	12,393	91.83	102.91	13.86	0.87%	(38.92)
APC US Equity	591	6,564	100.97	110.06	9.29	0.97%	84.66
AXP US Equity	3,127	12,579	74.65	93.21	59.83	0.42%	(53.12)
AZN LN Equity	6,483	12,950	50.16	75.28	75.99	0.66%	(34.48)
AZN SS Equity	5,832	12,372	51.16	75.28	72.00	0.65%	(50.04)
AZN US Equity	6,327	13,079	50.64	75.14	71.06	0.68%	(28.50)
BA US Equity	(253)	10,667	129.88	126.86	-3.08	0.77%	(208.34)
BAC US Equity	62	8,241	15.44	15.56	0.92	0.83%	14.43
BARC LN Equity				3.58			-
BAS GR Equity	1,069	9,073	100.38	112.21	15.97	0.74%	53.70
BATS LN Equity	901	9,427	55.12	60.39	15.66	0.61%	48.51
BAX US Equity	231	8,474	74.80	76.83	5.59	0.49%	(6.22)
BAYN GR Equity	(157)	11,012	137.33	135.40	-2.16	0.66%	85.66
BBAS3 BZ Equity				13.05			-
BBD US Equity	426	5,475	14.62	15.75	6.34	1.23%	(41.96)
BBDC4 BZ Equity	421	5,427	14.64	15.77	5.41	1.43%	(51.63)
BBL US Equity				70.28			-
BBVA SM Equity	767	3,825	10.30	12.37	23.85	0.84%	38.59
BCE CN Equity	246	10,241	45.03	46.11	4.94	0.49%	125.47
BCS US Equity				14.47			-
BEN US Equity	350	6,278	54.92	57.98	8.71	0.64%	9.93

BG/ LN Equity	29	(4,743)	20.69	20.57	0.55	1.11%	(32.84)
BHP AU Equity	723	11,120	34.69	36.94	7.93	0.82%	286.32
BHP US Equity	594	9,032	68.75	73.27	7.38	0.89%	(0.76)
BIIB US Equity	395	1,066	245.93	337.02	31.88	1.16%	154.41
BIL SJ Equity				35.44			-
BK US Equity	1,785	11,358	33.73	39.03	22.70	0.69%	27.87
BLK US Equity	236	7,520	307.81	317.47	4.82	0.65%	(48.50)
BLT LN Equity				35.23			-
BMO CN Equity	2,083	16,698	67.79	76.25	32.20	0.39%	32.62
BMW GR Equity	1,473	6,162	102.66	127.21	29.47	0.81%	43.16
BMY US Equity	14	2,904	49.03	49.26	0.81	0.58%	(0.93)
BN FP Equity				76.50			-
BNP FP Equity	240	(5,794)	68.94	66.09	4.11	1.01%	(63.18)
BNS CN Equity	2,083	15,655	60.07	68.06	31.63	0.42%	(9.59)
BP/ LN Equity	916	12,727	7.94	8.51	11.66	0.62%	26.84
BRK/B US Equity	922	15,648	121.13	128.26	16.68	0.35%	(23.38)
BSBR US Equity	(1)	5,698	6.81	6.81	-0.02	0.98%	(11.10)
BUD US Equity	810	11,940	105.71	112.88	11.87	0.57%	1.37
BX US Equity	682	6,625	32.52	35.86	10.63	0.97%	45.49
C US Equity	287	6,595	48.07	50.16	5.73	0.76%	71.04
CA FP Equity				37.20			-
CAT US Equity	2,951	16,142	91.92	108.72	35.41	0.52%	(286.02)
CBA AU Equity	1,832	18,106	70.10	77.19	20.57	0.49%	241.28
CBS US Equity	(193)	7,287	60.70	59.13	-2.23	1.19%	(63.74)
CCL US Equity				36.48			-
CELG US Equity	(1)	(534)	88.66	88.83	-0.07	2.71%	(13.35)
CFR VX Equity	104	10,967	99.46	100.40	1.90	0.50%	44.83
CL US Equity	2,983	23,685	60.59	68.22	31.31	0.40%	(185.71)
CM CN Equity	1,275	13,574	84.88	92.86	22.47	0.42%	63.98
CMCSA US Equity	692	11,232	51.48	54.66	9.54	0.65%	(6.91)
CMCSK US Equity	6,202	15,946	39.22	54.47	66.09	0.59%	(3.70)
CNI US Equity	4,660	14,430	52.31	69.21	51.69	0.62%	(48.23)
CNQ CN Equity	2,624	12,999	37.91	45.57	25.04	0.81%	(9.32)
CNR CN Equity	4,597	14,238	52.32	69.21	49.41	0.65%	(40.43)
COF US Equity	1,419	9,398	71.32	82.09	24.31	0.62%	(3.99)
COP US Equity	1,313	12,885	78.45	86.45	15.94	0.64%	114.14
COST US Equity	289	12,643	114.93	117.56	6.28	0.36%	(17.44)
COV LN Equity				#N/A N/A			
COV US Equity	2,970	7,850	64.85	89.39	29.79	1.27%	28.13
CRM US Equity	(66)	3,835	54.48	53.57	-1.58	1.08%	(10.79)
CS FP Equity	(12)	1,752	24.10	23.93	-0.80	0.88%	15.05
CSCO US Equity	390	12,884	24.90	25.66	7.09	0.43%	(168.77)
CSX US Equity	2,242	10,644	25.76	31.19	47.05	0.45%	(103.05)
CVE CN Equity				30.88			-
CVS US Equity	2,587	12,659	64.72	77.95	40.51	0.50%	33.31
CVX US Equity	191	8,549	130.48	133.40	3.80	0.59%	42.52
D US Equity	1,212	7,953	60.80	70.06	22.24	0.69%	12.13

DAI GR Equity	1,215	2,782	62.20	89.38	56.26	0.78%	35.60
DBK GR Equity	950	(7,909)	40.31	35.47	12.20	0.98%	92.63
DD US Equity				65.32			-
DDAIF US Equity	-	1,163	88.42	88.42	0.00	0.79%	(5.54)
DE US Equity	28	3,230	86.88	87.63	1.51	0.57%	(36.02)
DELL US Equity				#N/A	#N/A		
DG FP Equity				72.14			-
DGE LN Equity	(15)	3,082	31.23	31.07	-0.88	0.56%	5.61
DHR US Equity	(173)	11,611	76.83	75.70	-2.76	0.54%	(31.58)
DIS US Equity	2,638	12,485	71.06	86.08	39.66	0.53%	(31.38)
DISCA US Equity	(124)	(1,368)	75.84	82.70	-8.17	1.11%	20.99
DNB NO Equity	104	8,725	17.95	18.17	1.57	0.76%	(4.27)
DOW US Equity	3,312	7,396	37.11	53.73	84.81	0.53%	312.56
DPW GR Equity	-	1,227	34.09	34.09	0.00	0.74%	3.13
DTE GR Equity	504	10,164	15.65	16.42	7.54	0.66%	(11.49)
DTV US Equity	4,282	11,097	62.68	86.86	146.86	0.26%	5.95
DUK US Equity	(136)	(4,513)	71.20	73.35	-4.34	0.70%	0.53
DVN US Equity	2,719	15,383	66.44	78.19	28.75	0.61%	41.75
EBAY US Equity	(144)	(3,128)	50.12	52.43	-7.73	0.60%	(25.54)
ECL US Equity	432	11,898	106.13	109.99	7.38	0.49%	(5.99)
EDF FP Equity				31.08			-
EMC US Equity	1,596	12,257	25.48	28.80	19.54	0.67%	98.88
EMR US Equity	34	8,739	66.80	67.06	0.73	0.54%	(64.34)
ENB CN Equity	1,285	12,532	45.66	50.34	16.75	0.61%	208.07
ENEL IM Equity	2,474	8,902	4.48	5.73	31.06	0.89%	41.25
ENI IM Equity	1,085	13,637	24.69	26.65	11.06	0.72%	136.71
EOAN GR Equity	166	7,125	19.44	19.90	3.03	0.77%	21.83
EOG US Equity	3,441	5,841	72.84	115.75	65.47	0.90%	(74.90)
EPD US Equity	3,200	14,612	64.66	78.82	37.28	0.59%	146.25
ERICB SS Equity				12.66			-
ESRX US Equity				65.64			-
ETN US Equity	483	8,219	73.83	78.17	8.40	0.70%	(22.67)
F US Equity	497	11,031	17.09	17.86	7.49	0.60%	45.94
FB US Equity	1,624	2,630	44.06	71.26	54.88	1.13%	130.60
FCX US Equity	1,042	8,796	34.61	38.71	14.52	0.82%	(35.02)
FDX US Equity	852	6,811	136.00	153.01	19.22	0.65%	(19.79)
FOX US Equity	(253)	8,704	33.32	32.38	-3.61	0.80%	(72.44)
FOXA US Equity	(298)	7,483	34.14	32.83	-4.42	0.90%	(89.47)
FP FP Equity	1,480	15,659	63.30	69.29	11.79	0.80%	108.66
G IM Equity				20.62			-
GE US Equity	2,163	13,140	22.32	25.99	28.49	0.58%	28.20
GILD US Equity	856	6,869	80.04	90.02	13.15	0.95%	74.75
GIS US Equity	1,040	25,323	50.89	52.98	8.87	0.46%	23.86
GLE FP Equity				51.37			-
GLEN LN Equity				6.34			-
GLW US Equity	4,265	12,136	16.41	22.18	53.45	0.66%	26.81
GM US Equity	586	11,236	35.80	37.67	8.07	0.65%	(23.65)

GOOG US Equity	534	8,672	561.32	595.89	8.35	0.74%	(0.79)
GS US Equity	791	11,132	164.80	176.51	10.86	0.65%	136.36
GSK LN Equity	(137)	4,566	26.20	25.43	-5.57	0.54%	(182.35)
GSZ FP Equity	823	12,912	25.62	27.25	9.70	0.66%	46.53
HAL US Equity	3,398	8,541	52.84	73.86	47.39	0.84%	162.35
HD US Equity	636	17,619	78.01	80.82	6.53	0.55%	53.60
HMB SS Equity	(78)	10,012	42.52	42.20	-1.24	0.62%	39.21
HON US Equity	7,000	11,930	61.10	96.95	131.12	0.45%	(26.75)
HPQ US Equity	2,847	8,313	26.16	35.12	48.35	0.71%	30.81
HSBA LN Equity	7	8,008	10.34	10.35	0.18	0.52%	19.65
IBE SM Equity	2,511	7,531	5.56	7.42	61.02	0.55%	90.18
IBM US Equity	(357)	(9,102)	186.82	194.15	-6.19	0.63%	(19.00)
IMT LN Equity	2,837	14,380	37.31	44.67	22.17	0.89%	(105.07)
INTC US Equity	5,567	14,216	24.76	34.46	41.31	0.95%	(82.26)
ISP IM Equity				3.05			-
ITUB US Equity	(19)	5,715	15.88	15.82	-0.28	1.22%	(42.12)
ITUB4 BZ Equity	23	4,601	15.79	15.87	0.38	1.34%	(38.66)
ITW US Equity	3,685	14,011	67.84	85.68	56.00	0.47%	(57.91)
ITX SM Equity				147.88			-
JCI US Equity	(70)	7,794	49.36	48.93	-1.36	0.66%	(88.04)
JNJ US Equity	6,191	20,338	78.39	102.26	59.91	0.51%	(24.29)
JPM US Equity	496	10,159	56.23	58.97	7.46	0.65%	57.22
KMB US Equity	97	7,136	108.16	109.63	2.98	0.46%	8.90
KMI US Equity				37.72			-
KO US Equity	(102)	6,243	41.53	40.86	-3.34	0.49%	(35.99)
LBTYA US Equity	(129)	5,724	43.90	42.93	-3.14	0.72%	(81.39)
LBTYK US Equity	(57)	7,489	41.91	41.59	-1.13	0.67%	(97.10)
LIN GR Equity	212	12,928	202.91	206.23	3.24	0.50%	(12.28)
LLOY LN Equity	60	2,680	1.23	1.26	2.69	0.83%	16.91
LLY US Equity	497	7,377	60.16	64.21	12.31	0.55%	45.98
LMT US Equity	277	3,979	157.19	168.14	10.08	0.69%	30.46
LNKD US Equity	132	(3,154)	178.22	170.76	3.10	1.35%	(124.83)
LOW US Equity	85	7,548	47.35	47.88	2.03	0.55%	8.04
LVS US Equity	(20)	2,482	74.30	73.70	-0.87	0.93%	(3.27)
LYB US Equity	1,676	2,297	59.29	102.54	117.34	0.62%	27.87
MA US Equity	200	6,084	75.27	77.74	4.36	0.76%	(29.04)
MAERSKB DC Equity	6,695	14,377	1,651.64	2,420.77	54.48	0.85%	235.01
MC FP Equity	(13)	7,348	188.38	188.05	-0.32	0.54%	35.19
MCD US Equity	(311)	5,762	100.35	95.21	-11.97	0.45%	(44.14)
MCK US Equity	341	2,181	164.92	190.70	26.81	0.58%	2.31
MDLZ US Equity	4,625	13,763	28.74	38.40	69.81	0.48%	(54.57)
MDT US Equity	9,632	20,811	43.22	63.23	75.64	0.61%	192.16
MET US Equity	1,864	7,767	44.61	55.32	39.70	0.60%	(20.90)
MFC CN Equity	1,726	4,903	15.08	20.39	57.68	0.61%	(19.54)
MHS US Equity				#N/A	N/A		
MMM US Equity	10,554	21,331	96.89	144.83	141.25	0.35%	(104.97)
MO US Equity	1,585	13,316	37.33	41.77	15.80	0.75%	(45.31)

MON US Equity	1,202	12,758	106.90	116.97	12.99	0.73%	(259.60)
MOS US Equity				47.44			-
MRK US Equity	1,883	13,912	51.28	58.22	24.42	0.55%	(85.43)
MS US Equity	326	5,272	31.36	33.30	8.70	0.71%	63.86
MSFT US Equity	2,332	9,448	36.13	45.05	36.54	0.68%	45.43
MUV2 GR Equity	723	6,116	197.70	221.08	20.55	0.58%	120.94
NAB AU Equity	343	10,650	31.52	32.54	5.75	0.56%	150.95
NCM AU Equity				10.86			-
NEE US Equity	5,220	15,275	73.39	98.46	58.04	0.59%	(27.73)
NEM US Equity	27	(911)	26.02	25.25	2.91	1.02%	6.15
NESN VX Equity	1,065	12,449	71.26	77.36	24.00	0.36%	96.66
NG/ LN Equity	3,183	13,736	12.04	14.84	47.84	0.48%	13.92
NKE US Equity	422	5,145	71.37	77.22	11.63	0.71%	(3.95)
NOK US Equity	4,202	4,498	3.96	7.67	87.94	1.06%	(10.65)
NOV US Equity	894	12,322	79.92	85.72	10.98	0.66%	(67.43)
NOVN VX Equity	7,203	22,067	67.10	89.01	78.31	0.42%	30.58
NOVOB DC Equity	1,357	11,851	41.39	46.12	17.94	0.64%	115.14
NSC US Equity	3,264	10,790	82.20	107.06	47.23	0.64%	(58.76)
NVS US Equity	5,692	18,331	67.90	88.99	70.85	0.44%	(63.81)
OGXP3 BZ Equity	4,027	(4,107)	4.39	0.09	74.72	1.31%	159.31
OR FP Equity	295	11,677	168.96	173.23	5.39	0.47%	66.05
ORA FP Equity	1,156	8,559	13.80	15.67	18.13	0.75%	50.24
ORCL US Equity	1,550	9,129	34.50	40.36	23.81	0.71%	(30.84)
OXY US Equity	520	10,929	96.82	101.42	6.98	0.68%	3.95
PBR US Equity	236	3,742	16.14	17.16	4.53	1.39%	(78.18)
PBR/A US Equity	225	3,343	17.22	18.38	4.66	1.44%	(91.96)
PCLN US Equity	277	5,110	1,174.29	1,237.83	7.12	0.76%	40.34
PCP US Equity	(167)	8,068	257.53	252.32	-3.36	0.61%	(129.12)
PEP US Equity	1,285	14,142	84.13	91.78	16.67	0.55%	432.33
PETR3 BZ Equity				8.58			-
PETR4 BZ Equity				9.20			-
PFE US Equity	147	8,419	29.91	30.43	3.62	0.48%	(31.49)
PG US Equity	105	11,013	79.25	80.00	2.84	0.33%	(13.82)
PHIA NA Equity				31.74			-
PM US Equity	(265)	11,156	87.24	85.22	-3.50	0.68%	(37.60)
PNC US Equity	779	10,761	78.28	83.95	12.55	0.58%	(6.79)
POT CN Equity	(152)	9,967	36.60	36.05	-2.49	0.61%	52.00
POT US Equity	(194)	10,582	36.73	36.07	-2.88	0.64%	50.03
PRU LN Equity	8,870	10,521	12.76	23.52	127.30	0.66%	26.33
PSA US Equity	976	13,843	162.45	173.91	21.34	0.33%	52.67
PSX US Equity	1,537	6,695	66.16	81.35	31.47	0.73%	73.53
PX US Equity	2,445	17,041	114.23	130.62	37.28	0.38%	(196.64)
QCOM US Equity	2,727	12,871	67.10	81.32	40.45	0.52%	(22.37)
QQQ US Equity	3,828	17,569	79.74	97.12	55.46	0.39%	120.06
RAI US Equity	768	12,340	54.05	57.41	5.64	1.10%	(226.03)
RDS/A US Equity	1,154	12,883	75.73	82.51	16.37	0.55%	1.05
RDS/B US Equity	1,176	11,427	78.85	86.96	16.77	0.61%	17.40

RDSA LN Equity	1,222	12,402	37.55	41.25	20.25	0.49%	(18.87)
RDSA NA Equity	1,034	12,492	38.08	41.24	16.18	0.51%	(11.77)
RDSB LN Equity	1,169	12,149	39.49	43.29	19.00	0.51%	(17.70)
REGN US Equity				310.09			-
RIO AU Equity	556	7,642	56.95	61.09	6.80	1.07%	127.21
RIO LN Equity	279	4,819	54.31	57.45	5.37	1.08%	49.82
RIO US Equity	320	4,934	54.34	57.87	6.28	1.03%	55.96
ROG VX Equity	6,571	17,035	212.78	294.87	71.36	0.54%	56.25
RY CN Equity	1,469	15,233	67.29	73.78	21.97	0.44%	(23.01)
SAB LN Equity	1,901	13,023	50.36	57.71	21.34	0.68%	(85.26)
SAN FP Equity	(80)	5,355	105.33	103.77	-3.42	0.44%	26.69
SAN SM Equity	1,446	9,880	8.73	10.01	18.40	0.80%	76.09
SAN US Equity	1,171	7,980	8.73	10.01	14.27	1.03%	(4.84)
SAP GR Equity	580	8,587	77.21	82.42	9.48	0.71%	101.48
SAP US Equity	554	8,173	77.22	82.46	9.39	0.72%	75.59
SBUX US Equity	857	15,938	74.92	78.95	9.45	0.57%	44.92
SGO FP Equity				50.99			-
SI US Equity				#N/A			
SIE GR Equity				126.39			-
SLB US Equity	3,072	10,752	87.56	112.58	35.85	0.80%	(119.96)
SMSN LI Equity	(21)	(4,831)	650.18	653.04	-0.43	1.02%	40.41
SO US Equity	201	11,861	44.11	44.86	2.79	0.61%	(23.27)
SPG US Equity	94	12,778	168.98	170.23	1.90	0.39%	(77.90)
SREN VX Equity				87.48			-
STAN LN Equity	224	(7,339)	21.38	20.73	4.19	0.73%	13.44
STL NO Equity	1,590	11,818	26.89	30.51	19.97	0.67%	(57.72)
STT US Equity	492	8,981	66.55	70.19	8.72	0.63%	157.46
SU CN Equity	1,541	14,944	38.21	42.14	10.65	0.97%	99.60
SU FP Equity	405	10,184	87.64	91.12	4.58	0.87%	21.74
SU US Equity	1,602	15,335	38.21	42.20	10.93	0.96%	105.81
SWEDA SS Equity	114	5,874	25.79	26.29	2.77	0.70%	32.26
SYNN VX Equity	72	(6,953)	364.98	361.18	1.34	0.78%	63.85
T US Equity	(57)	(4,680)	35.45	35.88	-3.16	0.39%	4.89
TD CN Equity	1,622	16,571	47.27	51.89	26.69	0.37%	43.58
TEF SM Equity	36	9,929	16.31	16.37	0.62	0.58%	6.27
TEF US Equity	62	8,452	16.22	16.34	0.99	0.74%	(20.32)
TGT US Equity	430	(9,289)	63.18	60.25	8.82	0.53%	(146.61)
TJX US Equity	83	(4,157)	54.16	53.08	2.85	0.70%	(41.66)
TLS AU Equity	1,470	15,748	4.71	5.15	18.91	0.49%	173.00
TLSN SS Equity	(312)	(3,951)	7.02	7.58	-13.22	0.60%	(43.79)
TM US Equity	(6)	5,112	119.61	119.48	-0.21	0.54%	8.61
TMO US Equity	9,743	10,218	63.59	124.22	205.13	0.46%	24.65
TOT US Equity	1,006	8,160	61.65	69.25	13.68	0.90%	16.75
TRP CN Equity	635	11,615	48.82	51.49	9.24	0.59%	118.44
TRV US Equity	636	16,116	88.20	91.68	8.92	0.44%	56.91
TSCO LN Equity	1,042	(7,272)	5.49	4.70	14.67	0.98%	99.58
TWC US Equity	1,270	5,234	120.22	149.40	37.27	0.65%	8.91

TWX US Equity	2,431	11,246	69.67	84.73	16.36	1.32%	(279.62)
TXN US Equity	4,731	12,205	34.93	48.47	86.76	0.45%	(118.32)
TYC US Equity	13,072	24,080	29.17	45.00	102.00	0.53%	(417.47)
UBS US Equity				18.27			-
UBSN VX Equity	201	(5,827)	18.90	18.25	4.43	0.78%	(17.36)
UCG IM Equity				7.88			-
ULVR LN Equity	450	7,646	43.35	45.91	11.93	0.49%	42.26
UNA NA Equity	257	8,550	42.33	43.60	5.96	0.50%	25.61
UNH US Equity	3,503	10,929	65.20	86.10	42.04	0.76%	(29.09)
UNP US Equity	2,971	14,872	85.39	102.45	43.99	0.45%	(49.79)
UPS US Equity	4,563	14,806	79.87	104.49	71.98	0.43%	(19.57)
USB US Equity	3,168	14,625	34.87	42.43	45.94	0.47%	30.21
UTX US Equity	-	1,227	110.06	110.06	0.00	0.57%	(9.45)
V US Equity	879	12,503	206.89	221.43	12.79	0.55%	(12.84)
VALE US Equity	34	(1,923)	14.63	14.37	1.60	1.10%	8.90
VALE3 BZ Equity	56	(1,176)	15.07	14.35	3.99	1.19%	9.75
VIAB US Equity	3,880	9,746	61.33	85.74	61.42	0.65%	(244.58)
VIV FP Equity				24.57			-
VMW US Equity	398	4,886	89.33	96.61	10.57	0.77%	30.60
VOD LN Equity	462	(4,209)	3.78	3.36	7.97	1.38%	(56.20)
VOD US Equity	440	(4,063)	37.68	33.60	11.74	0.92%	(32.42)
VOW3 GR Equity	(24)	513	259.13	247.64	-6.33	0.73%	3.89
VRX CN Equity	(31)	3,022	124.43	123.15	-0.90	1.15%	(19.63)
VRX US Equity	(18)	3,207	124.45	123.78	-0.50	1.09%	(14.29)
VTI US Equity	929	5,134	86.91	102.63	55.83	0.32%	8.38
VWO US Equity	372	9,852	43.24	44.87	9.02	0.42%	(0.64)
VZ US Equity				51.04			-
WBC AU Equity	517	11,844	30.87	32.21	7.84	0.56%	147.59
WES AU Equity	761	14,947	39.25	41.25	9.85	0.52%	200.57
WFC US Equity	3,850	13,253	39.86	51.43	60.45	0.48%	35.22
WLP US Equity	5,882	12,673	78.78	115.34	75.02	0.62%	(52.46)
WMT US Equity	68	9,262	76.31	76.87	2.00	0.37%	38.57
WOW AU Equity	(120)	4,724	34.81	33.95	-4.44	0.57%	53.29
XOM US Equity	2,078	16,573	92.53	104.13	20.68	0.61%	70.60
XTA LN Equity				#N/A	N/A		
YHOO US Equity	(10)	1,952	34.51	34.33	-0.40	1.35%	40.22
YUM US Equity	(48)	10,500	75.46	75.12	-0.64	0.71%	31.98
ZURN VX Equity	235	9,344	295.49	302.93	5.32	0.47%	30.24

Current Portfolio - Global Macro Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)	P/L in Vol Days	30P Realized Vol	Change on Day (in USD)
SPX Index	22,728	62,272	1,455.70	1,987.01	92.30	0.40%	149.13
NDX Index	15,257	38,177	2,848.04	3,986.19	81.04	0.49%	331.38
RTY Index	402	18,515	1,133.51	1,158.11	3.28	0.66%	32.04

SPTSX Index	4,302	48,100	13,158.28	14,335.02	19.16	0.47%	290.78
MEXBOL Index	642	26,362	3,337.29	3,418.57	5.31	0.46%	(15.00)
IBOV Index	1,991	67,352	25,100.71	25,842.73	3.09	0.96%	(995.16)
MERVAL Index	1,949	22,139	915.40	995.98	3.99	2.21%	(583.63)
UKX Index	5,077	49,421	10,501.74	11,580.65	22.85	0.45%	(41.40)
DAX Index	8,671	38,255	10,704.86	13,131.22	36.18	0.63%	78.73
CAC Index	(144)	(56,578)	5,876.84	5,891.84	-0.38	0.68%	(71.04)
IBEX Index	9,512	43,174	11,759.39	14,350.35	33.57	0.66%	34.80
SMI Index	6,949	53,702	8,442.28	9,534.74	30.46	0.42%	63.39
FTSEMIB Index	341	4,425	26,036.81	28,045.12	7.87	0.98%	(11.06)
PSI20 Index	3,898	(94,327)	8,956.04	8,585.93	3.62	1.14%	(1,595.37)
ISEQ Index	348	(59,778)	6,422.25	6,384.81	0.81	0.72%	(217.67)
ICEXI Index	585	(60,459)	7.19	7.12	2.45	0.39%	163.39
AEX Index	5,664	48,492	492.48	550.00	22.19	0.53%	60.89
BEL20 Index	1,566	12,695	3,807.55	4,277.20	23.99	0.51%	55.20
LUXXX Index	10,688	41,632	1,672.08	2,101.34	45.30	0.57%	119.74
KFX Index	12,528	40,987	102.53	133.87	53.06	0.58%	6.43
HEX Index	8,872	45,041	8,658.69	10,364.29	37.79	0.52%	264.09
OMX Index	(323)	(25,174)	201.92	204.50	-2.11	0.61%	(28.35)
ATX Index	691	(44,635)	3,249.93	3,199.62	2.12	0.73%	(200.52)
ASE Index	(114)	1,713	1,654.63	1,551.37	-5.90	1.13%	2.51
OSEBX Index	4,663	29,902	87.49	101.14	24.19	0.64%	74.78
INDEXCF Index	(226)	(20,841)	39.94	40.38	-0.87	1.24%	(88.75)
TOP40 Index	4,356	44,616	4,057.53	4,453.65	16.71	0.58%	327.83
SENSEX Index	7,568	48,389	377.03	436.00	20.29	0.77%	397.69
NKY Index	1,166	30,686	145.52	151.05	7.16	0.53%	(30.56)
HSI Index	2,280	46,705	2,948.93	3,092.87	10.78	0.45%	394.67
SHCOMP Index	728	(39,032)	341.67	335.29	4.30	0.43%	(83.97)
KOSPI Index	2,357	45,441	1.88	1.98	10.90	0.48%	(40.99)
AS51 Index	2,196	33,715	4,948.24	5,270.58	11.63	0.56%	459.15
STBCNZL Index	35,148	73,207	444.47	657.87	157.44	0.30%	168.26
EEM US Equity	94	5,684	44.03	44.76	3.42	0.48%	5.17
IYR US Equity	553	13,716	70.49	73.33	11.80	0.34%	31.20
MDY US Equity	5,656	14,269	184.03	256.97	88.45	0.45%	(12.40)
JNK US Equity	(20)	8,164	41.38	41.28	-1.81	0.14%	25.73
XLF US Equity	6,465	13,610	15.57	22.97	102.12	0.47%	43.79
XLU US Equity	898	11,089	39.46	42.65	11.40	0.71%	11.25
XLK US Equity	3,776	13,272	30.99	39.80	58.68	0.48%	30.04
XLI US Equity	6,759	16,147	38.20	54.19	85.42	0.49%	(92.61)
XLP US Equity	787	13,034	42.30	44.85	15.63	0.39%	(18.46)
XLY US Equity	1,666	12,582	59.54	67.42	26.06	0.51%	(10.56)
XLE US Equity	1,710	14,589	89.95	100.49	19.67	0.60%	104.47
XLB US Equity	4,978	15,233	37.75	50.08	80.86	0.40%	85.11
XLV US Equity	14,608	24,346	38.87	62.19	112.33	0.53%	315.73
SXXP Index	6,549	49,038	407.21	461.59	26.51	0.50%	51.65
SXAP Index	1,053	3,464	521.95	680.58	44.27	0.69%	7.70
SXKP Index	869	14,304	378.31	401.29	10.35	0.59%	9.25

SX6P Index	7,984	39,503	360.60	433.48	39.37	0.51%	(200.62)
SXEP Index	3,719	55,125	460.42	491.48	10.09	0.67%	(2.97)
SXIP Index	11,840	28,923	222.31	313.31	72.48	0.56%	91.47
SXNP Index	5	(56,566)	547.84	547.80	0.01	0.60%	(202.26)
SX3P Index	1,807	33,646	682.29	718.94	13.68	0.39%	10.72
SXDP Index	28,005	61,074	609.16	888.48	112.48	0.41%	(530.96)
SX4P Index	3,029	31,185	939.56	1,030.82	14.80	0.66%	40.84
SX8P Index	391	11,378	376.46	389.38	5.52	0.62%	(11.22)
SXOP Index	(82)	(60,271)	461.61	462.24	-0.19	0.73%	(24.21)
SXQP Index	1,060	47,963	808.69	826.57	4.26	0.52%	67.00
SXRP Index	145	(55,402)	422.28	421.18	0.50	0.52%	(191.96)
SXMP Index	92	32,259	334.28	335.24	0.51	0.56%	187.71
SXTP Index	(47)	(17,304)	263.69	264.41	-0.44	0.63%	(5.42)
SX7E Index	(40)	(42,905)	193.14	193.32	-0.09	1.09%	(281.75)
SX5E Index	3,218	22,299	3,756.79	4,298.91	20.41	0.71%	23.70
SPGSCITR Index	(1,622)	65,680	5,052.51	4,930.72	-5.64	0.44%	259.97
XAG Curncy	12	(7,608)	20.95	20.92	0.21	0.73%	12.18
CO1 Comdty	122	(89,512)	108.18	108.03	0.21	0.66%	(584.59)
CL1 Comdty	991	36,479	100.39	103.12	4.09	0.66%	(466.50)
NG1 Comdty	3,089	(46,713)	4.03	3.76	4.77	1.39%	132.03
XAU Comdty	(571)	(31,099)	98.50	100.31	-3.35	0.55%	145.39
IBOXHY Index	3,898	53,418	220.12	236.19	107.79	0.07%	79.08
US_TSY CREDIT	705	100,443	765.33	770.70	6.62	0.11%	15.75
CA_TSY CREDIT	2,984	309,688	1,238.04	1,249.97	4.37	0.22%	132.63
MX_TSY CREDIT	3,086	114,337	222.64	228.65	11.25	0.24%	226.40
AU_TSY CREDIT	4,110	90,775	1,512.49	1,580.96	15.73	0.29%	281.71
JP_TSY CREDIT	(27)	224,621	824.28	824.18	-0.06	0.20%	51.79
MY_TSY CREDIT	3,473	136,346	171.16	175.52	11.18	0.23%	399.43
SG_TSY CREDIT	1,983	132,728	223.14	226.47	9.45	0.16%	298.07
AT_TSY CREDIT	4,711	81,569	358.40	379.10	21.46	0.27%	118.51
BE_TSY CREDIT	6,451	79,771	477.76	516.39	29.52	0.27%	185.74
FI_TSY CREDIT	3,984	85,645	349.64	365.91	17.88	0.26%	90.72
FR_TSY CREDIT	5,182	82,246	1,684.51	1,790.65	23.36	0.27%	164.85
DE_TSY CREDIT	3,002	84,524	1,247.55	1,291.86	13.53	0.26%	94.28
IE_TSY CREDIT	33,484	78,270	336.92	481.06	169.67	0.25%	51.13
IT_TSY CREDIT	9,356	54,986	1,616.07	1,891.04	67.10	0.25%	79.03
NL_TSY CREDIT	4,193	82,865	1,330.92	1,398.27	19.36	0.26%	106.60
ES_TSY CREDIT	11,546	50,187	391.98	482.16	92.93	0.25%	24.34
DK_TSY CREDIT	3,133	67,396	729.23	763.13	17.58	0.26%	74.01
NO_TSY CREDIT	(213)	50,762	343.80	342.36	-1.53	0.27%	97.64
PL_TSY CREDIT	2,164	35,151	429.04	455.45	16.66	0.37%	186.08
ZA_TSY CREDIT	(1,824)	(39,864)	83.15	86.95	-7.26	0.63%	(339.89)
SE_TSY CREDIT	400	(55,965)	462.46	459.16	2.18	0.33%	(158.80)
CH_TSY CREDIT	1,115	26,825	1,008.64	1,050.55	16.07	0.26%	9.84
GB_TSY CREDIT	4,632	108,101	1,518.91	1,584.00	22.30	0.19%	149.65