

|                                |           |                                     |        |
|--------------------------------|-----------|-------------------------------------|--------|
| Current Date:                  | 5/2/2014  | Change on Day:                      | 0.05%  |
| Total Return since 1/1/12:     | 86.35%    | MSCI World Change on Day            | -0.12% |
| T12M Return:                   | 29.46%    | No of Positions (+MTM) on Day       | 163    |
| T90 Day Return:                | 11.82%    | No of Positions (-MTM) on Day       | 167    |
| T30 Day Return:                | 0.35%     | Current No. of Positions:           | 437    |
| Current Long Exposure @ Cost:  | 5,030,922 | Current Leverage (Gross Exposures): | 2.97   |
| Current Short Exposure @ Cost: | (512,119) |                                     |        |
| Net Exposure:                  | 4,518,803 |                                     |        |
| Starting Capital:              | 1,000,000 |                                     |        |
| Current NAV:                   | 1,863,530 |                                     |        |

**Key Metrics**

|                                      |   |
|--------------------------------------|---|
| Profit Factor:                       | Historically 2.25X - 3.25X, depending on measurement interval   |
| Win Ratio:                           | 40% - 50% historically  |
| T24M (+) NAV Days                    | 52%   |
| T24M Avg. Daily NAV (+) Change       | 1.02%   |
| T24M Avg. Daily NAV (-) Change       | -0.91%  |
| Target Vol-Adj. Risk Listed Equities | 50.00%  |
| 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:                   | 1.18  |
| 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. |

**NAV**



| Largest Exposures Current Positions 97.5th Percentile 2.5th Percentile (@ cost ex-MTM) |          |                     | Largest MTM Gains Current Positions (90th Percentile MTM Gains % NAV) |          |             |
|--|----------|---------------------|---|----------|-------------|
| Security   | Notional | % of Total Notional | Security  | MTM Gain | % Total NAV |
| 24 Positions   |          | 21.81%              | 45 Positions  |          | 26.19%      |

|               |          |       |                   |        |       |
|---------------|----------|-------|-------------------|--------|-------|
| TGT US Equity | (8,574)  | 0.15% | AEX Index         | 6,043  | 0.32% |
| 941 HK Equity | (9,455)  | 0.17% | HON US Equity     | 6,133  | 0.33% |
| XAG Curncy    | (15,640) | 0.28% | XLI US Equity     | 6,179  | 0.33% |
| CO1 Comdty    | (19,698) | 0.36% | SX7E Index        | 6,247  | 0.34% |
| MEXBOL Index  | (20,915) | 0.38% | ROG VX Equity     | 6,287  | 0.34% |
| INDEXCF Index | (21,271) | 0.38% | UTX US Equity     | 6,390  | 0.34% |
| JP_TSY CREDIT | (22,684) | 0.41% | SX6P Index        | 6,484  | 0.35% |
| XAU Comdty    | (23,727) | 0.43% | MAERSKB DC Equity | 6,513  | 0.35% |
| SHCOMP Index  | (26,960) | 0.49% | ASE Index         | 6,590  | 0.35% |
| MY_TSY CREDIT | (32,331) | 0.58% | DAI GR Equity     | 6,762  | 0.36% |
| CA_TSY CREDIT | (36,066) | 0.65% | SXMP Index        | 6,793  | 0.36% |
| SE_TSY CREDIT | (55,416) | 1.00% | NOVN VX Equity    | 6,873  | 0.37% |
| SPX Index     | 62,272   | 1.12% | ACA FP Equity     | 7,070  | 0.38% |
| DK_TSY CREDIT | 67,396   | 1.22% | AZN SS Equity     | 7,205  | 0.39% |
| CH_TSY CREDIT | 69,328   | 1.25% | PSI20 Index       | 7,305  | 0.39% |
| STBCNZL Index | 73,207   | 1.32% | SXXP Index        | 7,342  | 0.39% |
| IE_TSY CREDIT | 78,270   | 1.41% | SMI Index         | 7,455  | 0.40% |
| AT_TSY CREDIT | 79,056   | 1.43% | SX5E Index        | 7,537  | 0.40% |
| BE_TSY CREDIT | 79,771   | 1.44% | MDT US Equity     | 7,545  | 0.40% |
| FR_TSY CREDIT | 79,806   | 1.44% | FTSEMIB Index     | 7,737  | 0.42% |
| NL_TSY CREDIT | 81,163   | 1.46% | AZN US Equity     | 7,830  | 0.42% |
| GB_TSY CREDIT | 81,211   | 1.47% | AZN LN Equity     | 7,950  | 0.43% |
| DE_TSY CREDIT | 81,920   | 1.48% | HEX Index         | 8,113  | 0.44% |
| FI_TSY CREDIT | 82,613   | 1.49% | TMO US Equity     | 8,216  | 0.44% |
|               |          |       | BEL20 Index       | 8,299  | 0.45% |
|               |          |       | PRU LN Equity     | 8,528  | 0.46% |
|               |          |       | DAX Index         | 9,117  | 0.49% |
|               |          |       | IT_TSY CREDIT     | 9,549  | 0.51% |
|               |          |       | MMM US Equity     | 9,614  | 0.52% |
|               |          |       | TYC US Equity     | 9,692  | 0.52% |
|               |          |       | NDX Index         | 9,979  | 0.54% |
|               |          |       | IBEX Index        | 10,178 | 0.55% |
|               |          |       | SXAP Index        | 10,323 | 0.55% |
|               |          |       | LUXXX Index       | 11,112 | 0.60% |
|               |          |       | KFX Index         | 11,182 | 0.60% |
|               |          |       | ES_TSY CREDIT     | 11,768 | 0.63% |
|               |          |       | XLV US Equity     | 11,827 | 0.63% |
|               |          |       | SXIP Index        | 12,095 | 0.65% |
|               |          |       | SXOP Index        | 12,611 | 0.68% |
|               |          |       | SPX Index         | 18,199 | 0.98% |

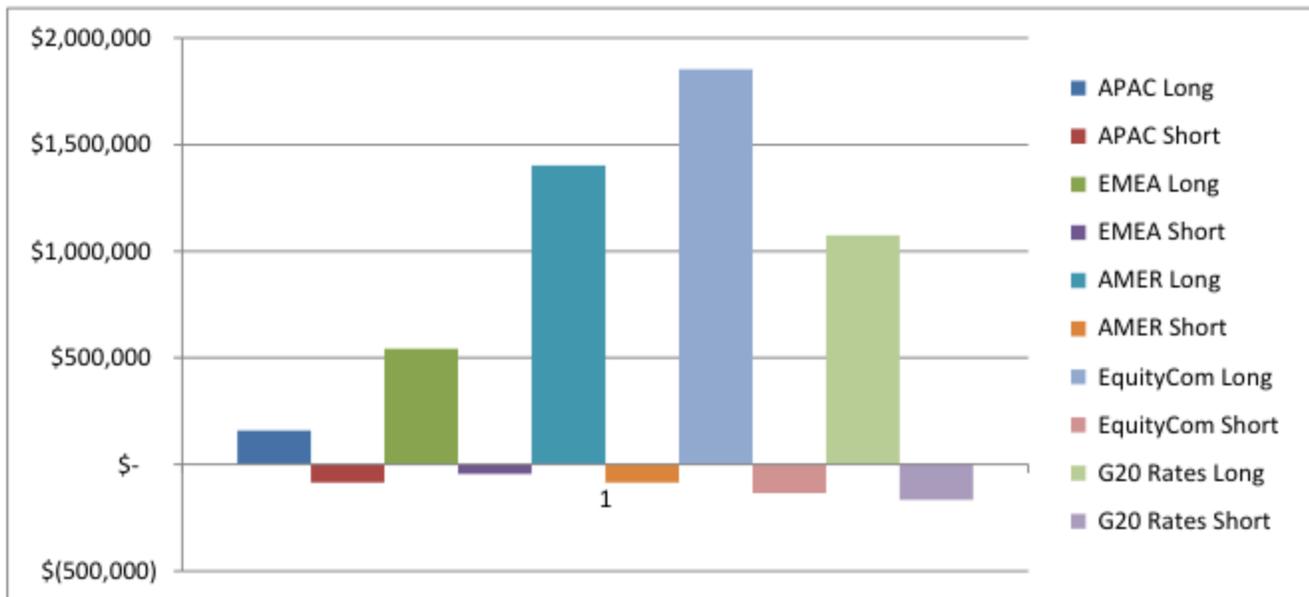
| NAV Impact of MTM by Category & Exposure |         |
|--|---------|
| Listed Equity Long                       | 0.029%  |
| Listed Equity Short                      | -0.044% |
| EquityCom Long                           | -0.102% |
| EquityCom Short                          | -0.059% |
| G20 Rates Long                           | 0.072%  |
| G20 Rates Short                          | -0.007% |

|               |        |       |
|---------------|--------|-------|
| SXTP Index    | 22,888 | 1.23% |
| ISEQ Index    | 24,411 | 1.31% |
| SXDP Index    | 27,201 | 1.46% |
| IE_TSY CREDIT | 33,363 | 1.79% |
| STBCNZL Index | 37,492 | 2.01% |

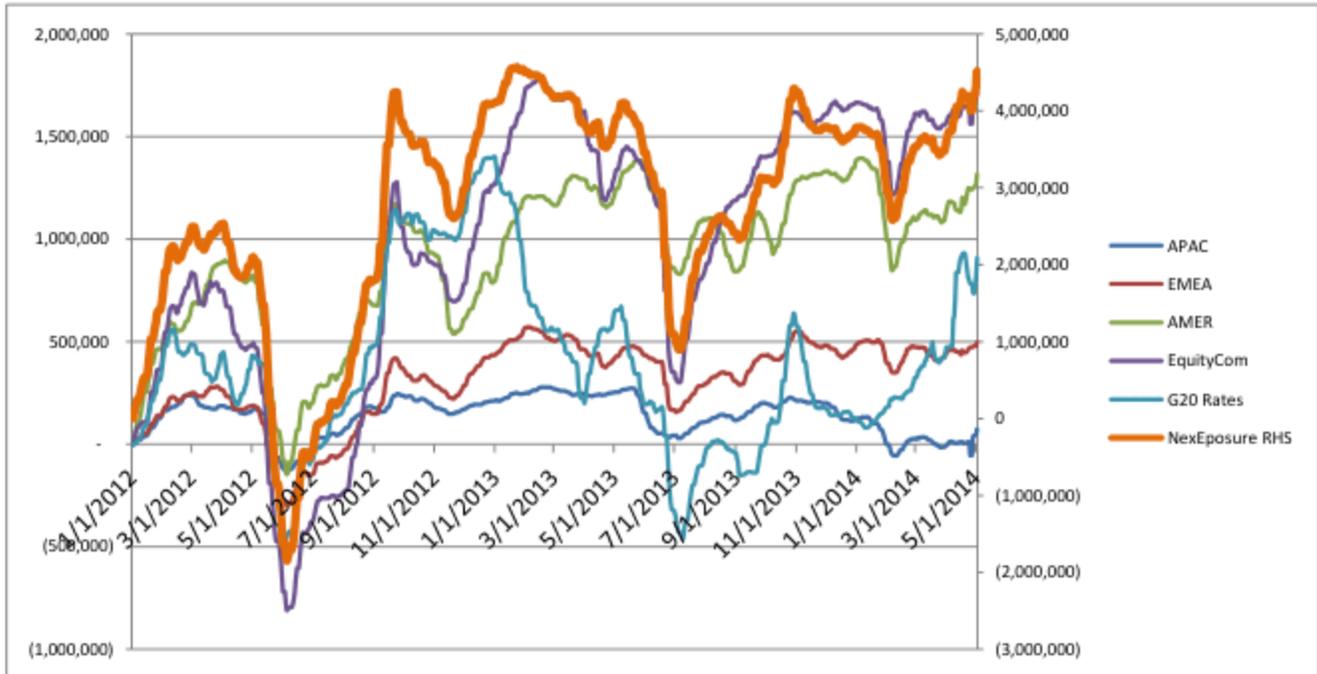
**No. Names by Category**

|                 |     |
|-----------------|-----|
| APAC Long       | 22  |
| APAC Short      | 24  |
| EMEA Long       | 76  |
| EMEA Short      | 12  |
| AMER Long       | 177 |
| AMER Short      | 31  |
| EquityCom Long  | 64  |
| EquityCom Short | 8   |
| G20 Rates Long  | 16  |
| G20 Rates Short | 7   |
| Total Long      | 355 |
| Total Short     | 82  |

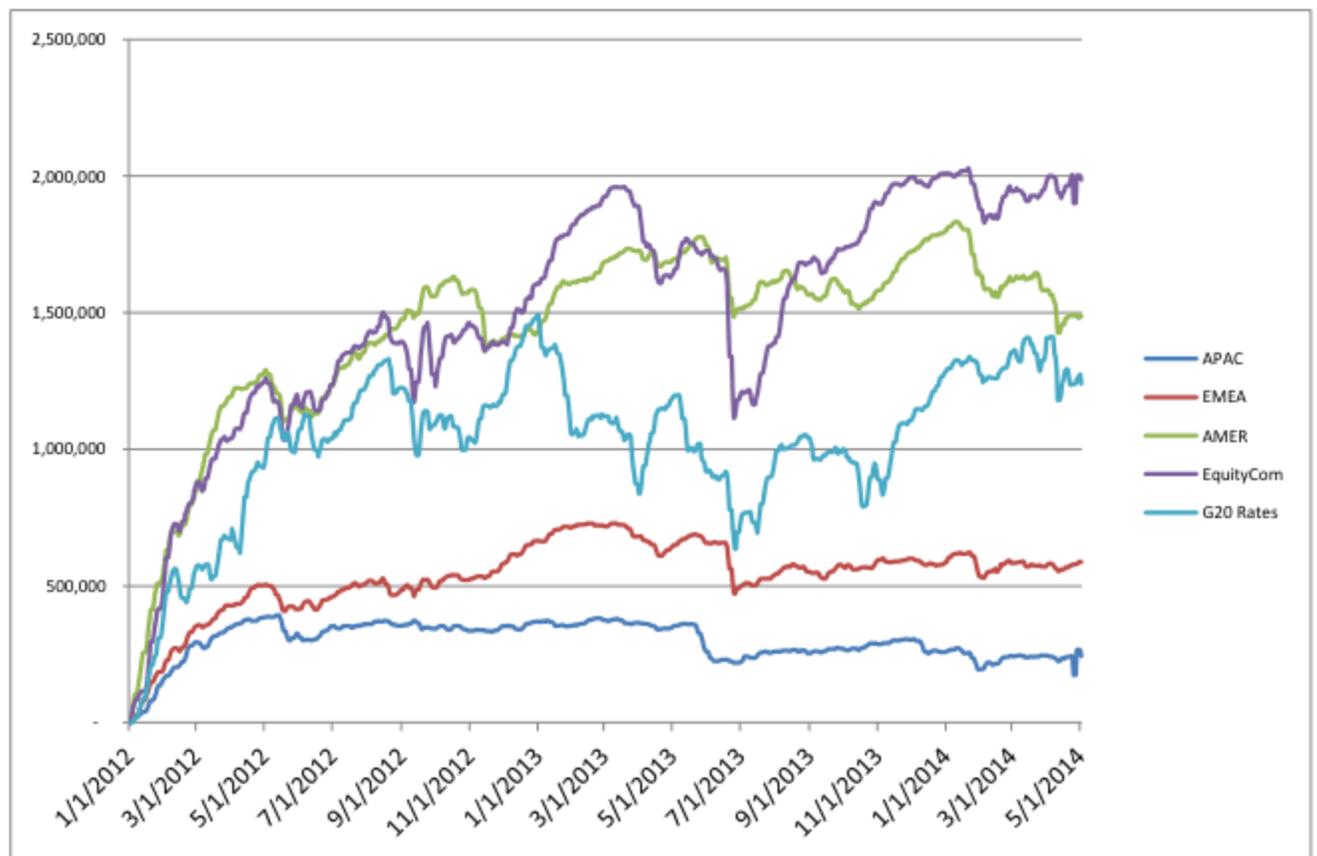
**Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)**



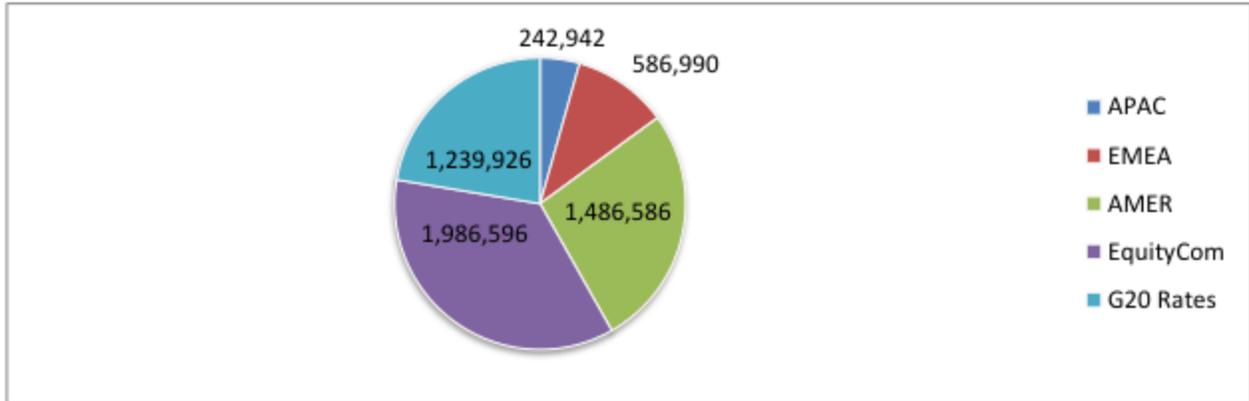
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



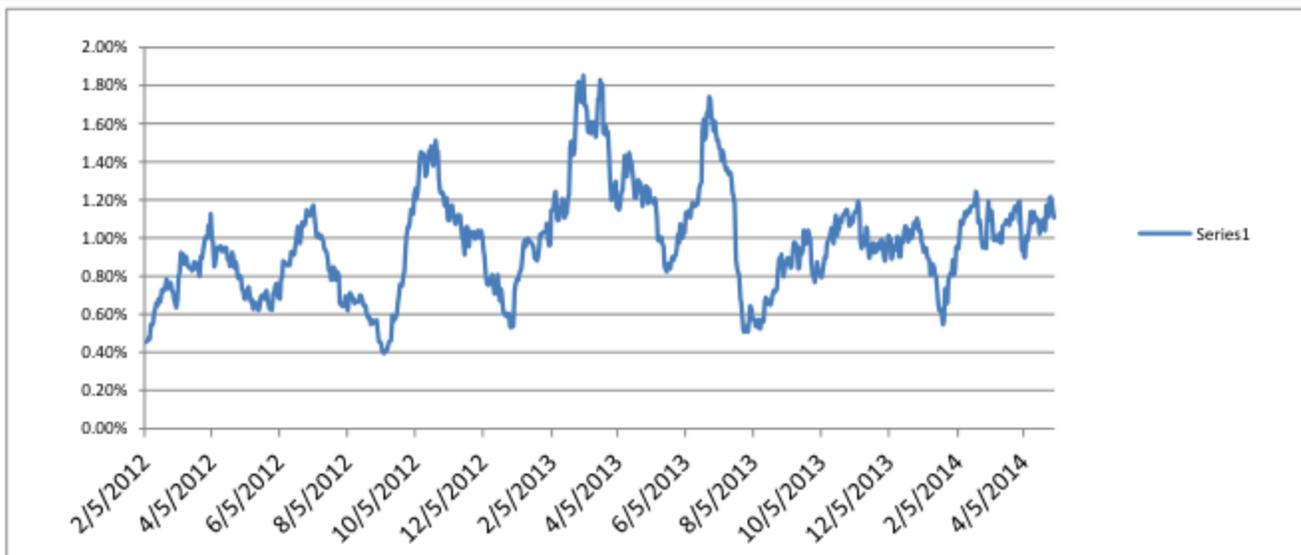
Current Gross Notional Risk by Category



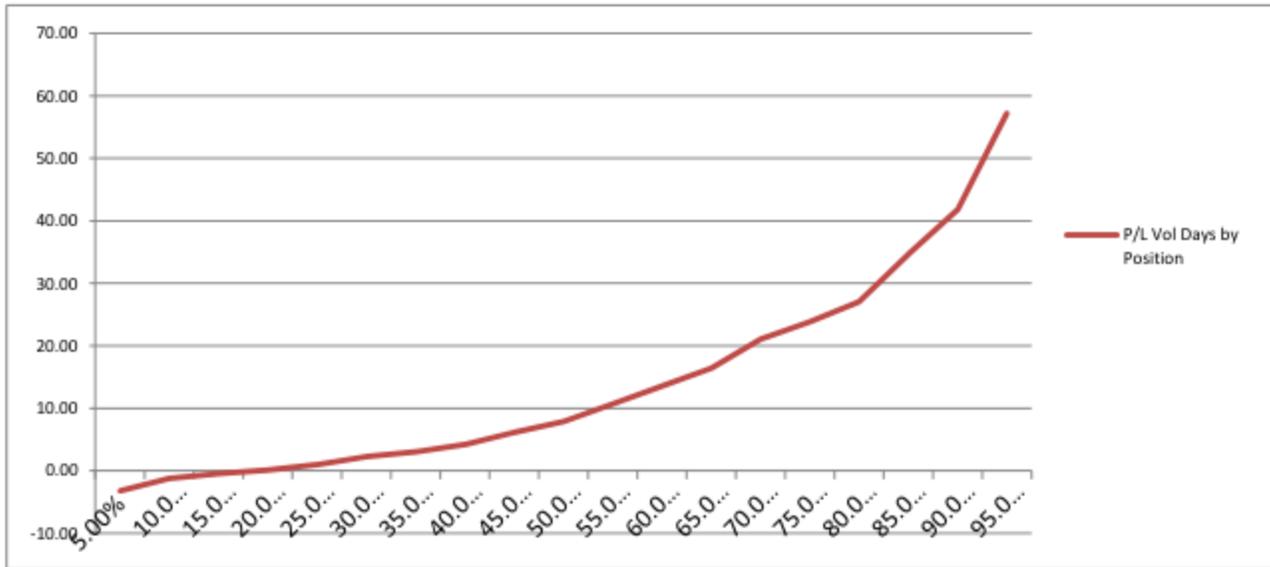
Performance Vs. MSCI World Index



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%      | -15.32       | MTM Gains(Losses) % of NAV "Significant" |        |
| 5.00%      | -3.19        | (<7 Vol Days)                            | 1.07%  |
| 10.00%     | -1.24        | MTM Gains(Losses) % of NAV "Significant" |        |
| 15.00%     | -0.45        | (>7 Vol Days)                            | 44.87% |
| 20.00%     | 0.12         |  |        |
| 25.00%     | 1.00         |  |        |
| 30.00%     | 2.27         |  |        |
| 35.00%     | 3.03         |  |        |
| 40.00%     | 4.21         |  |        |
| 45.00%     | 6.16         |  |        |
| 50.00%     | 7.86         |  |        |
| 55.00%     | 10.68        |  |        |
| 60.00%     | 13.58        |  |        |
| 65.00%     | 16.41        |  |        |
| 70.00%     | 21.06        |  |        |
| 75.00%     | 23.85        |  |        |
| 80.00%     | 27.06        |  |        |
| 85.00%     | 34.69        |  |        |
| 90.00%     | 41.84        |  |        |
| 95.00%     | 57.20        |  |        |
| 100.00%    | 238.15       |  |        |

## Current Portfolio -Listed Equity Portfolio

| Security         | MTM Gain/(Loss) | Exp. @ Cost | Avg. Price | Current Price<br>(in USD) | P/L in Vol<br>Days | 30P Realized<br>Vol | Change on Day<br>(in USD) |
|------------------|-----------------|-------------|------------|---------------------------|--------------------|---------------------|---------------------------|
| 000270 KS Equity | 40              | (2,475)     | 55.84      | 54.94                     | 1.59               | 1.02%               |                           |
| 005380 KS Equity | (72)            | 3,149       | 224.27     | 219.26                    | -2.24              | 1.02%               |                           |
| 005490 KS Equity | (251)           | (3,011)     | 272.57     | 295.33                    | -7.40              | 1.13%               |                           |
| 005930 KS Equity | (28)            | (2,053)     | 1,294.61   | 1,312.47                  | -1.52              | 0.91%               |                           |
| 012330 KS Equity | 869             | 5,584       | 247.00     | 285.47                    | 16.51              | 0.94%               |                           |
| 1 HK Equity      | 810             | 12,607      | 16.18      | 17.22                     | 8.89               | 0.72%               |                           |
| 1299 HK Equity   | 179             | 5,954       | 4.79       | 4.93                      | 2.98               | 1.01%               |                           |
| 13 HK Equity     | 2,666           | 12,243      | 11.40      | 13.89                     | 26.50              | 0.82%               |                           |
| 16 HK Equity     |                 |             |            | 12.61                     |                    |                     |                           |
| 27 HK Equity     | (4)             | 25          | 9.40       | 8.02                      | -9.53              | 1.80%               |                           |
| 2914 JP Equity   | (18)            | (3,020)     | 32.46      | 32.66                     | -0.60              | 1.01%               | (16.15)                   |
| 3382 JP Equity   | 67              | 1,928       | 38.25      | 39.59                     | 3.63               | 0.96%               | (3.44)                    |
| 4063 JP Equity   | (49)            | 1,406       | 60.26      | 58.23                     | -2.93              | 1.19%               | 17.29                     |
| 4502 JP Equity   | (20)            | (788)       | 44.14      | 45.24                     | -3.01              | 0.83%               | 1.41                      |
| 4689 JP Equity   | (15)            | (1,461)     | 4.50       | 4.54                      | -0.48              | 2.18%               | (42.01)                   |
| 5 HK Equity      | (11)            | (3,197)     | 10.17      | 10.20                     | -0.43              | 0.77%               |                           |
| 5108 JP Equity   | 1               | 3,462       | 36.12      | 36.12                     | 0.02               | 0.96%               | 16.89                     |
| 5401 JP Equity   | 310             | (4,850)     | 2.84       | 2.66                      | 6.03               | 1.06%               | (8.16)                    |
| 6301 JP Equity   |                 |             |            | 21.91                     |                    |                     | -                         |
| 6752 JP Equity   |                 |             |            | 10.93                     |                    |                     | -                         |
| 6902 JP Equity   |                 |             |            | 45.14                     |                    |                     | -                         |
| 6954 JP Equity   | 727             | 6,629       | 6,392.98   | 175.73                    | 10.95              | 1.00%               | (62.01)                   |
| 7201 JP Equity   | 76              | (2,999)     | (3,742.97) | 8.63                      | 2.85               | 0.89%               | 15.49                     |
| 7203 JP Equity   | 88              | (4,207)     | (5,259.85) | 54.91                     | 2.28               | 0.92%               | (7.29)                    |
| 7267 JP Equity   | 193             | (4,675)     | (4,885.01) | 33.88                     | 3.75               | 1.10%               | (58.21)                   |
| 762 HK Equity    | (260)           | (3,143)     | (5,161.69) | 1.49                      | -5.55              | 1.49%               |                           |
| 7751 JP Equity   | (42)            | (4,119)     | (6,865.02) | 31.76                     | -1.41              | 0.73%               | (16.74)                   |
| 8031 JP Equity   | (49)            | (3,821)     | (4,775.88) | 14.28                     | -1.58              | 0.82%               | 3.69                      |
| 8058 JP Equity   | 5               | (690)       | (4,383.01) | 18.13                     | 0.83               | 0.83%               | (0.41)                    |
| 8306 JP Equity   | 90              | (3,668)     | (4,603.66) | 5.49                      | 1.72               | 1.44%               | (65.27)                   |
| 8316 JP Equity   | 7               | (1,984)     | (2,000.57) | 41.02                     | 0.24               | 1.35%               | (23.01)                   |
| 8411 JP Equity   | (18)            | (1,077)     |            | 1.99                      | -2.39              | 0.71%               | (2.46)                    |
| 8604 JP Equity   | 184             | (3,335)     | (3,504.39) | 6.12                      | 4.18               | 1.32%               | (20.84)                   |
| 8801 JP Equity   | 25              | 2,660       | 30.48      | 30.76                     | 0.70               | 1.34%               | 52.77                     |
| 8802 JP Equity   | 110             | (4,920)     | 24.34      | 23.80                     | 1.51               | 1.49%               | (150.31)                  |
| 9020 JP Equity   | 222             | (5,379)     | 75.21      | 72.10                     | 3.89               | 1.06%               | 15.35                     |
| 941 HK Equity    | 782             | (9,455)     | 10.19      | 9.35                      | 6.59               | 1.25%               |                           |
| 9432 JP Equity   | 347             | 6,077       | 53.19      | 56.23                     | 5.65               | 1.01%               | (15.21)                   |
| 9433 JP Equity   |                 |             |            | 54.88                     |                    |                     | -                         |
| 9437 JP Equity   | (175)           | (6,149)     | 15.59      | 16.04                     | -2.95              | 0.97%               | (61.98)                   |
| 9983 JP Equity   | 118             | (3,406)     | 323.49     | 312.31                    | 2.55               | 1.36%               | 6.74                      |

|                 |       |         |        |        |        |       |          |
|-----------------|-------|---------|--------|--------|--------|-------|----------|
| 9984 JP Equity  | 8     | 2,175   | 75.59  | 75.85  | 0.20   | 1.74% | 16.27    |
| AAPL US Equity  | 898   | 7,342   | 527.64 | 592.20 | 13.77  | 0.89% | 12.49    |
| ABB US Equity   | 32    | 1,332   | 23.59  | 24.16  | 2.84   | 0.85% | 16.69    |
| ABBN VX Equity  | 62    | 2,785   | 23.63  | 24.15  | 2.61   | 0.84% |          |
| ABBV US Equity  | 86    | 2,296   | 49.39  | 51.24  | 2.67   | 1.41% | (19.76)  |
| ABEV US Equity  | (88)  | 1,738   | 7.59   | 7.22   | -4.99  | 1.02% | 17.24    |
| ABEV3 BZ Equity | (108) | 2,486   | 7.57   | 7.26   | -4.36  | 1.00% |          |
| ABI BB Equity   | 426   | 8,888   | 103.14 | 108.09 | 6.34   | 0.76% |          |
| ABT US Equity   | (27)  | 4,097   | 38.86  | 38.61  | -1.01  | 0.65% | (5.65)   |
| ABX CN Equity   | 293   | (3,366) | 18.97  | 17.32  | 6.39   | 1.36% | (17.85)  |
| ABX US Equity   | 287   | (3,243) | 18.99  | 17.31  | 6.67   | 1.33% | (24.17)  |
| ACA FP Equity   | 7,070 | 5,408   | 6.83   | 15.77  | 123.42 | 1.06% |          |
| ACE US Equity   | 489   | 9,744   | 97.27  | 102.16 | 11.87  | 0.42% | 1.78     |
| ACN US Equity   | 232   | 10,703  | 77.97  | 79.66  | 2.63   | 0.83% | (61.51)  |
| ADP US Equity   | 111   | 3,867   | 75.63  | 77.79  | 4.26   | 0.67% | 0.94     |
| AFL US Equity   | 21    | 4,556   | 62.88  | 63.18  | 0.71   | 0.66% | 1.60     |
| AGN US Equity   | 5,156 | 9,698   | 110.56 | 169.34 | 26.39  | 2.01% | 73.41    |
| AI FP Equity    | 513   | 10,358  | 136.37 | 143.12 | 8.28   | 0.60% |          |
| AIG US Equity   | 374   | 7,022   | 49.93  | 52.59  | 6.87   | 0.78% | (40.40)  |
| AIR FP Equity   | 91    | 469     | 57.15  | 68.20  | 20.73  | 0.93% |          |
| ALV GR Equity   | 160   | 6,336   | 168.01 | 172.24 | 3.51   | 0.72% |          |
| ALVG IX Equity  | 158   | 5,509   | 167.40 | 172.20 | 3.94   | 0.73% |          |
| AMGN US Equity  | (2)   | (1,020) | 112.34 | 112.53 | -0.14  | 1.18% | (1.67)   |
| AMT US Equity   | 1,552 | 11,545  | 76.79  | 87.12  | 21.82  | 0.62% | 256.46   |
| AMZN US Equity  | 12    | (2,547) | 309.06 | 307.59 | 0.25   | 1.93% | 2.41     |
| ANZ AU Equity   | 818   | 12,582  | 29.73  | 31.66  | 10.40  | 0.62% | (0.38)   |
| APA US Equity   | (7)   | 4,376   | 87.33  | 87.19  | -0.20  | 0.81% | 12.95    |
| APC US Equity   | 51    | 2,501   | 97.78  | 99.77  | 1.69   | 1.20% | 15.81    |
| AXP US Equity   | 2,216 | 10,373  | 71.56  | 86.85  | 24.67  | 0.87% | (8.69)   |
| AZN LN Equity   | 7,950 | 12,676  | 49.80  | 81.04  | 38.20  | 1.64% | 245.22   |
| AZN SS Equity   | 7,205 | 12,119  | 50.82  | 81.03  | 37.22  | 1.60% |          |
| AZN US Equity   | 7,830 | 12,812  | 50.30  | 81.04  | 40.89  | 1.49% | 54.01    |
| BA US Equity    | 150   | 4,613   | 125.87 | 129.97 | 4.06   | 0.80% | 38.27    |
| BAC US Equity   | -     | 795     | 15.21  | 15.21  | 0.00   | 1.06% | 3.95     |
| BARC LN Equity  | 294   | 5,219   | 4.11   | 4.34   | 5.46   | 1.03% | 22.19    |
| BAS GR Equity   | 1,431 | 7,333   | 97.30  | 116.29 | 21.13  | 0.92% |          |
| BATS LN Equity  | 486   | 7,532   | 53.98  | 57.46  | 7.86   | 0.82% | (106.71) |
| BAX US Equity   | 86    | 4,842   | 73.52  | 74.83  | 1.93   | 0.92% | 50.00    |
| BAYN GR Equity  | 212   | 5,769   | 134.00 | 138.93 | 3.69   | 1.00% |          |
| BBAS3 BZ Equity | (23)  | (365)   | 10.07  | 10.71  | -2.99  | 2.13% |          |
| BBD US Equity   | 168   | 3,222   | 14.49  | 15.25  | 3.08   | 1.70% | 108.60   |
| BBDC4 BZ Equity | 156   | 3,172   | 14.49  | 15.21  | 2.79   | 1.76% |          |
| BBL US Equity   | (48)  | (1,551) | 62.89  | 64.84  | -3.40  | 0.92% | (20.80)  |
| BBVA SM Equity  | 1,214 | 5,790   | 10.12  | 12.24  | 22.98  | 0.91% |          |
| BCE CN Equity   | 21    | 5,498   | 44.37  | 44.54  | 0.91   | 0.42% | (4.17)   |
| BCS US Equity   | 281   | 4,523   | 16.37  | 17.39  | 6.03   | 1.03% | 18.42    |
| BEN US Equity   | 24    | 2,447   | 52.46  | 52.98  | 0.93   | 1.06% | 22.60    |

|                 |       |         |        |        |        |       |          |
|-----------------|-------|---------|--------|--------|--------|-------|----------|
| BG/ LN Equity   | (732) | (4,451) | 18.08  | 21.05  | -15.32 | 1.07% | (45.08)  |
| BHP AU Equity   | 29    | 8,431   | 34.33  | 34.45  | 0.42   | 0.83% | (93.80)  |
| BHP US Equity   | 223   | 6,839   | 67.77  | 69.99  | 3.52   | 0.93% | 59.09    |
| BIIB US Equity  | 161   | 1,066   | 245.93 | 283.07 | 8.16   | 1.85% | (19.88)  |
| BIL SJ Equity   | (10)  | (799)   | 32.02  | 32.40  | -1.45  | 0.83% |          |
| BK US Equity    | 419   | 8,609   | 32.86  | 34.46  | 6.82   | 0.71% | 132.21   |
| BLK US Equity   | 80    | 3,418   | 293.93 | 300.85 | 2.49   | 0.95% | (1.83)   |
| BLT LN Equity   | (22)  | (3,193) | 32.12  | 32.34  | -0.79  | 0.85% | (24.25)  |
| BMO CN Equity   | 422   | 11,017  | 66.19  | 68.73  | 8.21   | 0.47% | (5.41)   |
| BMW GR Equity   | 1,303 | 5,212   | 99.22  | 124.02 | 25.73  | 0.97% |          |
| BMJ US Equity   | (13)  | 2,943   | 49.83  | 49.62  | -0.36  | 1.17% | 13.46    |
| BN FP Equity    | (23)  | 5,498   | 73.18  | 72.88  | -0.55  | 0.75% |          |
| BNP FP Equity   | 585   | 3,299   | 61.78  | 72.74  | 16.81  | 1.06% |          |
| BNS CN Equity   | 478   | 10,072  | 58.15  | 60.91  | 10.53  | 0.45% | 22.70    |
| BP/ LN Equity   | 867   | 9,797   | 7.76   | 8.45   | 11.05  | 0.80% | 4.80     |
| BRK/B US Equity | 925   | 13,935  | 120.41 | 128.40 | 14.15  | 0.47% | (45.71)  |
| BSBR US Equity  |       |         |        | 6.67   |        |       | -        |
| BUD US Equity   | 232   | 9,049   | 103.62 | 106.28 | 3.35   | 0.77% | (34.14)  |
| BX US Equity    | -     | 471     | 29.47  | 29.47  | 0.00   | 1.79% | (3.08)   |
| C US Equity     | (24)  | 3,763   | 48.12  | 47.81  | -0.72  | 0.88% | (0.84)   |
| CA FP Equity    | 332   | 3,932   | 34.37  | 37.27  | 9.02   | 0.94% |          |
| CAT US Equity   | 2,376 | 14,645  | 90.43  | 105.10 | 22.97  | 0.71% | (5.93)   |
| CBA AU Equity   | 851   | 15,251  | 69.23  | 73.10  | 10.38  | 0.54% | (8.30)   |
| CBS US Equity   | 7     | (1,260) | 57.71  | 57.39  | 0.47   | 1.19% | 7.49     |
| CCL US Equity   | 465   | 6,257   | 36.20  | 38.89  | 7.78   | 0.96% | 16.11    |
| CELG US Equity  | (4)   | 1,090   | 147.95 | 147.40 | -0.23  | 1.64% | (7.64)   |
| CFR VX Equity   | 296   | 7,019   | 96.74  | 100.82 | 5.50   | 0.77% |          |
| CL US Equity    | 2,644 | 20,847  | 59.58  | 67.13  | 24.57  | 0.52% | 79.66    |
| CM CN Equity    | 686   | 10,989  | 83.69  | 88.92  | 13.47  | 0.46% | 17.41    |
| CMCSA US Equity | 181   | 4,527   | 50.01  | 52.01  | 4.34   | 0.92% | 6.03     |
| CMCSK US Equity | 5,003 | 12,096  | 36.26  | 51.26  | 48.29  | 0.86% | 25.92    |
| CNI US Equity   | 1,753 | 12,873  | 51.38  | 58.37  | 19.88  | 0.69% | (28.78)  |
| CNQ CN Equity   | 1,236 | 10,769  | 36.73  | 40.95  | 15.56  | 0.74% | 66.50    |
| CNR CN Equity   | 1,715 | 12,425  | 51.30  | 58.38  | 20.86  | 0.66% | (39.71)  |
| COF US Equity   | 699   | 7,124   | 68.86  | 75.61  | 14.20  | 0.69% | 168.00   |
| COP US Equity   | 112   | 4,333   | 74.40  | 76.32  | 3.56   | 0.72% | 84.60    |
| COST US Equity  | 130   | 9,550   | 114.02 | 115.57 | 2.94   | 0.46% | 10.54    |
| COV LN Equity   |       |         |        | #N/A   | N/A    |       |          |
| COV US Equity   | 848   | 7,080   | 64.09  | 71.76  | 14.03  | 0.85% | 44.53    |
| CRM US Equity   | (0)   | (416)   | 52.60  | 52.61  | -0.01  | 1.78% | (0.05)   |
| CS FP Equity    | 521   | 1,724   | 19.39  | 25.25  | 30.90  | 0.98% |          |
| CSCO US Equity  | (32)  | 3,005   | 23.23  | 22.99  | -1.29  | 0.83% | (6.21)   |
| CSX US Equity   | 1,012 | 8,914   | 25.07  | 27.92  | 15.17  | 0.75% | 13.10    |
| CVE CN Equity   |       |         |        | 29.49  |        |       | -        |
| CVS US Equity   | 1,754 | 11,815  | 63.98  | 73.48  | 23.83  | 0.62% | 88.81    |
| CVX US Equity   | -     | 1,122   | 124.77 | 124.77 | 0.00   | 0.60% | (2.05)   |
| D US Equity     | 2,264 | 13,256  | 60.80  | 71.18  | 31.86  | 0.54% | (273.31) |

|                 |       |         |        |        |       |       |          |
|-----------------|-------|---------|--------|--------|-------|-------|----------|
| DAI GR Equity   | 6,762 | 13,908  | 62.20  | 92.45  | 44.20 | 1.10% |          |
| DBK GR Equity   | (21)  | 3,267   | 44.15  | 43.86  | -0.63 | 1.05% |          |
| DD US Equity    | 2,825 | 12,980  | 54.99  | 66.96  | 37.82 | 0.58% | 23.33    |
| DDAIF US Equity | 3,822 | 8,377   | 63.20  | 92.04  | 35.23 | 1.30% | (84.22)  |
| DE US Equity    | 711   | 9,783   | 86.71  | 93.01  | 11.13 | 0.65% | (3.85)   |
| DELL US Equity  |       |         |        | #N/A   | N/A   |       |          |
| DG FP Equity    | 4,601 | 10,090  | 51.66  | 75.21  | 72.52 | 0.63% |          |
| DGE LN Equity   | (0)   | 2,332   | 30.86  | 30.85  | -0.01 | 0.96% | (1.76)   |
| DHR US Equity   | (9)   | 5,021   | 73.53  | 73.40  | -0.25 | 0.72% | (23.01)  |
| DIS US Equity   | 1,727 | 9,908   | 68.36  | 80.28  | 19.49 | 0.89% | 106.80   |
| DISCA US Equity | 45    | (4,082) | 77.65  | 76.79  | 1.24  | 0.89% | (36.09)  |
| DNB NO Equity   | 167   | 3,191   | 16.67  | 17.54  | 5.26  | 0.99% |          |
| DOW US Equity   | 2,356 | 7,396   | 37.11  | 48.93  | 27.55 | 1.16% | (18.34)  |
| DPW GR Equity   | 177   | 660     | 29.41  | 37.30  | 21.05 | 1.28% |          |
| DTE GR Equity   | 1,011 | 4,411   | 13.92  | 17.12  | 23.85 | 0.96% |          |
| DTV US Equity   | 3,080 | 10,622  | 61.97  | 79.94  | 23.33 | 1.24% | (283.79) |
| DUK US Equity   | (4)   | 10,185  | 73.23  | 73.20  | -0.07 | 0.49% | (167.96) |
| DVN US Equity   | 1,236 | 11,143  | 63.30  | 70.32  | 13.50 | 0.82% | 70.03    |
| EBAY US Equity  | (103) | 2,671   | 54.21  | 52.20  | -3.73 | 1.03% | 3.96     |
| ECL US Equity   | (45)  | 9,210   | 105.22 | 104.70 | -0.68 | 0.72% | 15.57    |
| EDF FP Equity   | 5,704 | 9,189   | 23.45  | 38.00  | 67.66 | 0.92% |          |
| EMC US Equity   | 171   | 10,986  | 25.35  | 25.75  | 1.92  | 0.81% | 47.43    |
| EMR US Equity   | 128   | 8,739   | 66.80  | 67.77  | 2.02  | 0.72% | (14.47)  |
| ENB CN Equity   | 769   | 11,028  | 45.29  | 48.45  | 13.54 | 0.51% | (52.89)  |
| ENEL IM Equity  | 2,357 | 8,640   | 4.46   | 5.67   | 38.52 | 0.71% |          |
| ENI IM Equity   | 806   | 11,929  | 24.33  | 25.97  | 11.49 | 0.59% |          |
| EOAN GR Equity  | (80)  | 2,996   | 18.75  | 18.26  | -3.46 | 0.77% |          |
| EOG US Equity   | 1,969 | 5,841   | 72.84  | 97.39  | 35.14 | 0.96% | (7.19)   |
| EPD US Equity   | 1,968 | 13,127  | 63.70  | 73.25  | 22.67 | 0.66% | 33.13    |
| ERICB SS Equity | (300) | 7,934   | 12.49  | 12.04  | -4.11 | 0.92% |          |
| ESRX US Equity  | 35    | 3,926   | 66.69  | 67.28  | 0.96  | 0.92% | 49.26    |
| ETN US Equity   | 40    | 5,260   | 72.48  | 73.04  | 0.75  | 1.02% | 12.71    |
| F US Equity     | (209) | (2,897) | 14.82  | 15.88  | -8.29 | 0.87% | 20.42    |
| FB US Equity    | 999   | 2,630   | 44.06  | 60.78  | 16.06 | 2.36% | (36.78)  |
| FCX US Equity   | 228   | 5,057   | 33.25  | 34.75  | 4.36  | 1.04% | 73.18    |
| FDX US Equity   | 244   | 2,491   | 124.78 | 136.99 | 15.81 | 0.62% | 10.63    |
| FOX US Equity   | (33)  | 3,508   | 32.03  | 31.73  | -0.83 | 1.12% | 24.18    |
| FOXA US Equity  | (45)  | 3,236   | 32.96  | 32.51  | -1.21 | 1.15% | 16.08    |
| FP FP Equity    | 1,877 | 13,323  | 61.94  | 70.66  | 19.66 | 0.72% |          |
| G IM Equity     | 347   | 5,511   | 21.98  | 23.36  | 8.51  | 0.74% |          |
| GE US Equity    | 2,599 | 13,140  | 22.32  | 26.73  | 39.43 | 0.50% | 1.59     |
| GILD US Equity  | 46    | 2,407   | 76.09  | 77.53  | 1.00  | 1.90% | (48.85)  |
| GIS US Equity   | 1,061 | 20,190  | 50.10  | 52.74  | 11.25 | 0.47% | 20.09    |
| GLE FP Equity   | 842   | 3,248   | 49.51  | 62.35  | 23.24 | 1.12% |          |
| GLEN LN Equity  | (94)  | (3,693) | 5.22   | 5.36   | -3.36 | 0.76% | (5.52)   |
| GLW US Equity   | 3,425 | 11,635  | 16.25  | 21.04  | 34.69 | 0.85% | (28.37)  |
| GM US Equity    | (12)  | (473)   | 34.16  | 35.03  | -2.78 | 0.91% | (0.16)   |

|                   |       |         |          |          |       |       |          |
|-------------------|-------|---------|----------|----------|-------|-------|----------|
| GOOG US Equity    | (47)  | (2,926) | 521.13   | 529.47   | -1.13 | 1.42% | (4.24)   |
| GS US Equity      |       |         |          | 159.63   |       |       | -        |
| GSK LN Equity     | 272   | 5,707   | 26.22    | 27.47    | 4.98  | 0.96% | (37.47)  |
| GSZ FP Equity     | 190   | 11,150  | 25.29    | 25.72    | 2.18  | 0.78% |          |
| HAL US Equity     | 1,827 | 6,543   | 49.74    | 63.63    | 25.87 | 1.08% | 96.70    |
| HD US Equity      | 594   | 7,619   | 73.80    | 79.55    | 10.39 | 0.75% | 29.86    |
| HMB SS Equity     | 100   | (4,115) | 41.29    | 40.29    | 3.02  | 0.80% |          |
| HON US Equity     | 6,133 | 11,930  | 61.10    | 92.51    | 78.93 | 0.65% | 13.11    |
| HPQ US Equity     | 2,063 | 7,393   | 25.45    | 32.55    | 25.49 | 1.09% | (61.01)  |
| HSBA LN Equity    | 21    | 4,565   | 10.16    | 10.21    | 0.76  | 0.61% | (25.11)  |
| IBE SM Equity     | 2,025 | 7,501   | 5.56     | 7.06     | 43.05 | 0.63% |          |
| IBM US Equity     | 1     | (1,753) | 192.01   | 191.93   | 0.05  | 0.85% | 20.28    |
| IMT LN Equity     | 2,049 | 13,136  | 36.73    | 42.46    | 23.26 | 0.67% | (111.93) |
| INTC US Equity    | 1,147 | 12,041  | 24.19    | 26.50    | 15.76 | 0.60% | 0.95     |
| ISP IM Equity     | 4,392 | 5,699   | 1.93     | 3.42     | 63.23 | 1.22% |          |
| ITUB US Equity    | 337   | 4,335   | 15.61    | 16.83    | 5.39  | 1.44% | 146.16   |
| ITUB4 BZ Equity   | 315   | 3,252   | 15.40    | 16.89    | 6.15  | 1.58% |          |
| ITW US Equity     | 3,646 | 14,011  | 67.84    | 85.49    | 35.61 | 0.73% | 41.61    |
| ITX SM Equity     | (47)  | (3,652) | 146.45   | 148.34   | -1.70 | 0.76% |          |
| JCI US Equity     | (12)  | (1,326) | 44.94    | 45.35    | -0.71 | 1.32% | (2.33)   |
| JNJ US Equity     | 5,503 | 17,142  | 75.17    | 99.30    | 54.83 | 0.59% | (243.77) |
| JPM US Equity     | 3     | 4,763   | 55.76    | 55.80    | 0.10  | 0.75% | 3.38     |
| KMB US Equity     | 326   | 9,903   | 107.52   | 111.06   | 5.97  | 0.55% | (20.29)  |
| KMI US Equity     | 212   | (6,775) | 33.81    | 32.75    | 4.04  | 0.78% | (38.99)  |
| KO US Equity      | 4     | 5,506   | 40.79    | 40.82    | 0.12  | 0.56% | 38.38    |
| LBTYA US Equity   | (7)   | (166)   | 39.65    | 41.25    | -3.76 | 1.08% | (2.56)   |
| LBTYK US Equity   | (65)  | (1,779) | 38.19    | 39.59    | -3.43 | 1.07% | (24.16)  |
| LIN GR Equity     | 334   | 8,087   | 198.03   | 206.20   | 6.58  | 0.63% |          |
| LLOY LN Equity    | 438   | 1,914   | 1.10     | 1.35     | 17.22 | 1.33% | 26.86    |
| LLY US Equity     | 3     | 4,953   | 59.03    | 59.07    | 0.09  | 0.74% | (20.02)  |
| LMT US Equity     | 679   | 2,016   | 122.48   | 163.71   | 38.13 | 0.88% | 5.00     |
| LNKD US Equity    | 413   | (2,461) | 183.83   | 152.96   | 6.35  | 2.65% | 126.24   |
| LOW US Equity     | (104) | 4,479   | 48.16    | 47.06    | -2.72 | 0.86% | 65.01    |
| LVS US Equity     | 1,284 | 4,085   | 61.33    | 80.61    | 16.56 | 1.90% | 102.12   |
| LYB US Equity     | 1,289 | 2,297   | 59.29    | 92.55    | 65.13 | 0.86% | 9.10     |
| MA US Equity      | (10)  | 2,363   | 73.81    | 73.51    | -0.28 | 1.43% | (54.96)  |
| MAERSKB DC Equity | 6,513 | 14,148  | 1,642.52 | 2,398.60 | 46.07 | 1.00% | 81.55    |
| MC FP Equity      | 289   | 5,711   | 186.24   | 195.65   | 6.73  | 0.75% |          |
| MCD US Equity     | 83    | 8,779   | 100.60   | 101.55   | 2.15  | 0.44% | 75.89    |
| MCK US Equity     | 36    | 2,181   | 164.92   | 167.63   | 1.86  | 0.88% | (2.53)   |
| MDLZ US Equity    | 3,244 | 13,641  | 28.68    | 35.50    | 41.03 | 0.58% | (23.32)  |
| MDT US Equity     | 7,545 | 20,811  | 43.22    | 58.89    | 43.52 | 0.83% | (158.00) |
| MET US Equity     | 1,294 | 7,556   | 44.37    | 51.97    | 17.56 | 0.98% | 62.35    |
| MFC CN Equity     | 1,742 | 3,201   | 12.38    | 19.11    | 63.99 | 0.85% | 26.34    |
| MHS US Equity     |       |         |          | #N/A     | N/A   |       |          |
| MMM US Equity     | 9,614 | 21,331  | 96.89    | 140.56   | 67.84 | 0.66% | 3.13     |
| MO US Equity      | 956   | 11,592  | 36.89    | 39.94    | 16.08 | 0.51% | (23.99)  |

|                 |       |         |        |          |       |       |          |
|-----------------|-------|---------|--------|----------|-------|-------|----------|
| MON US Equity   | 661   | 11,917  | 106.02 | 111.90   | 6.98  | 0.80% | 198.58   |
| MOS US Equity   |       |         |        | 49.94    |       |       | -        |
| MRK US Equity   | 1,928 | 11,769  | 50.18  | 58.40    | 16.83 | 0.97% | (222.26) |
| MS US Equity    | 41    | 2,280   | 30.40  | 30.95    | 1.46  | 1.24% | (15.36)  |
| MSFT US Equity  | 1,028 | 8,007   | 35.30  | 39.83    | 15.32 | 0.84% | (53.15)  |
| MUV2 GR Equity  | 676   | 6,116   | 197.70 | 219.54   | 13.51 | 0.82% |          |
| NAB AU Equity   | 242   | 13,313  | 31.52  | 32.09    | 2.68  | 0.68% | (100.28) |
| NCM AU Equity   |       |         |        | 9.38     |       |       | -        |
| NEE US Equity   | 5,191 | 14,972  | 73.03  | 98.35    | 48.15 | 0.72% | (293.53) |
| NEM US Equity   | 445   | (1,819) | 32.73  | 24.73    | 13.98 | 1.75% | (16.41)  |
| NESN VX Equity  | 1,059 | 10,048  | 69.79  | 77.14    | 17.86 | 0.59% |          |
| NG/ LN Equity   | 2,442 | 13,258  | 11.96  | 14.17    | 31.43 | 0.59% | 1.88     |
| NKE US Equity   | 219   | 2,940   | 68.03  | 73.09    | 8.48  | 0.88% | 7.46     |
| NOK US Equity   | 3,880 | 4,498   | 3.96   | 7.38     | 53.27 | 1.62% | (115.39) |
| NOV US Equity   | 263   | 9,753   | 77.58  | 79.67    | 3.04  | 0.89% | 112.96   |
| NOVN VX Equity  | 6,873 | 18,291  | 63.81  | 87.78    | 44.50 | 0.84% |          |
| NOVOB DC Equity | 964   | 9,444   | 40.35  | 44.47    | 10.71 | 0.95% | 96.50    |
| NSC US Equity   | 1,563 | 9,797   | 80.78  | 93.67    | 22.82 | 0.70% | (3.07)   |
| NVS US Equity   | 5,329 | 15,510  | 65.07  | 87.43    | 43.17 | 0.80% | 134.80   |
| OGXP3 BZ Equity | 4,025 | (4,107) | 4.39   | 0.09     | 54.77 | 1.79% |          |
| OR FP Equity    | 269   | 5,025   | 163.47 | 172.22   | 7.38  | 0.73% |          |
| ORA FP Equity   | 1,698 | 7,118   | 13.32  | 16.50    | 21.27 | 1.12% |          |
| ORCL US Equity  | 1,730 | 7,995   | 33.68  | 40.97    | 21.41 | 1.01% | 0.78     |
| OXY US Equity   | (22)  | 7,355   | 95.04  | 94.75    | -0.41 | 0.74% | (33.68)  |
| PBR US Equity   | (35)  | (443)   | 13.35  | 14.40    | -3.49 | 2.27% | (19.43)  |
| PBR/A US Equity |       |         |        | 15.48    |       |       | -        |
| PCLN US Equity  | 584   | 2,920   | 983.89 | 1,180.64 | 11.45 | 1.75% | 3.13     |
| PCP US Equity   | (17)  | 4,727   | 255.28 | 254.38   | -0.34 | 1.06% | 5.57     |
| PEP US Equity   | 327   | 10,723  | 83.02  | 85.55    | 6.49  | 0.47% | 26.25    |
| PETR3 BZ Equity |       |         |        | 7.24     |       |       |          |
| PETR4 BZ Equity |       |         |        | 7.78     |       |       |          |
| PFE US Equity   | 14    | 5,476   | 30.70  | 30.78    | 0.28  | 0.93% | (67.66)  |
| PG US Equity    | 388   | 11,013  | 79.25  | 82.04    | 8.06  | 0.44% | (17.32)  |
| PHIA NA Equity  |       |         |        | 31.98    |       |       |          |
| PM US Equity    | 5     | (5,205) | 85.47  | 85.39    | 0.15  | 0.59% | 17.15    |
| PNC US Equity   | 988   | 9,010   | 76.60  | 85.01    | 13.98 | 0.78% | 142.92   |
| POT CN Equity   | 116   | 4,291   | 35.54  | 36.50    | 2.86  | 0.94% | 33.13    |
| POT US Equity   | 77    | 4,552   | 35.90  | 36.50    | 1.83  | 0.93% | 38.21    |
| PRU LN Equity   | 8,528 | 10,521  | 12.76  | 23.11    | 81.71 | 0.99% | (45.73)  |
| PSA US Equity   | 712   | 13,147  | 161.95 | 170.72   | 11.88 | 0.46% | (323.72) |
| PSX US Equity   | 1,790 | 6,269   | 65.20  | 83.82    | 34.56 | 0.83% | (26.92)  |
| PX US Equity    | 2,483 | 16,340  | 113.54 | 130.80   | 24.07 | 0.63% | 98.53    |
| QCOM US Equity  | 2,283 | 12,547  | 66.83  | 78.99    | 25.97 | 0.70% | (18.38)  |
| QQQ US Equity   | 2,236 | 7,968   | 68.46  | 87.67    | 35.26 | 0.80% | (6.84)   |
| RAI US Equity   | 529   | 10,690  | 53.26  | 55.90    | 7.21  | 0.69% | 0.86     |
| RDS/A US Equity | 673   | 10,120  | 74.37  | 79.32    | 13.81 | 0.48% | 53.91    |
| RDS/B US Equity | 943   | 9,573   | 77.56  | 85.20    | 17.23 | 0.57% | 58.22    |

|                 |       |         |        |        |        |       |          |
|-----------------|-------|---------|--------|--------|--------|-------|----------|
| RDSA LN Equity  | 778   | 8,029   | 36.10  | 39.60  | 16.34  | 0.59% | 0.64     |
| RDSA NA Equity  | 562   | 8,543   | 37.15  | 39.59  | 11.32  | 0.58% |          |
| RDSB LN Equity  | 982   | 9,545   | 38.58  | 42.55  | 15.72  | 0.65% | 4.78     |
| REGN US Equity  | (166) | 6,240   | 302.57 | 294.72 | -1.35  | 1.97% | (74.84)  |
| RIO AU Equity   | (264) | 5,122   | 59.24  | 56.34  | -5.61  | 0.92% | (15.89)  |
| RIO LN Equity   | (36)  | 4,819   | 54.83  | 54.42  | -0.73  | 1.03% | 43.41    |
| RIO US Equity   | 44    | 4,934   | 54.04  | 54.52  | 0.82   | 1.09% | 66.67    |
| ROG VX Equity   | 6,287 | 17,035  | 212.78 | 291.32 | 52.28  | 0.71% |          |
| RY CN Equity    | 146   | 8,293   | 65.48  | 66.63  | 3.90   | 0.45% | 1.36     |
| SAB LN Equity   | 1,192 | 9,453   | 48.63  | 54.76  | 12.63  | 1.00% | 93.27    |
| SAN FP Equity   | 29    | 3,978   | 107.34 | 108.12 | 0.84   | 0.86% |          |
| SAN SM Equity   | 1,406 | 8,357   | 8.52   | 9.95   | 22.03  | 0.76% |          |
| SAN US Equity   | 1,131 | 7,021   | 8.57   | 9.95   | 18.83  | 0.86% | (18.06)  |
| SAP GR Equity   | (28)  | 5,241   | 80.60  | 80.17  | -0.68  | 0.78% |          |
| SAP US Equity   | (44)  | 5,649   | 80.62  | 80.00  | -0.98  | 0.80% | (54.35)  |
| SBUX US Equity  | (1)   | (114)   | 70.43  | 70.90  | -0.71  | 0.93% | (0.06)   |
| SGO FP Equity   | 3,044 | 7,836   | 44.08  | 61.21  | 40.95  | 0.95% |          |
| SI US Equity    | 556   | 5,671   | 118.49 | 130.10 | 11.17  | 0.88% | (78.55)  |
| SIE GR Equity   | 733   | 5,345   | 114.81 | 130.55 | 17.28  | 0.79% |          |
| SLB US Equity   | 1,759 | 8,483   | 83.83  | 101.22 | 29.38  | 0.71% | 27.67    |
| SMSN LI Equity  | (33)  | (2,599) | 644.63 | 652.90 | -1.17  | 1.09% | (35.45)  |
| SO US Equity    | 104   | 11,861  | 44.11  | 44.50  | 1.37   | 0.64% | (185.04) |
| SPG US Equity   | 339   | 9,229   | 166.89 | 173.01 | 7.85   | 0.47% | 6.87     |
| SREN VX Equity  |       |         |        | 87.40  |        |       |          |
| STAN LN Equity  | 41    | (2,352) | 22.09  | 21.70  | 1.83   | 0.95% | 10.54    |
| STL NO Equity   | 1,713 | 10,052  | 26.25  | 30.72  | 19.49  | 0.87% |          |
| STT US Equity   | 11    | 1,553   | 65.05  | 65.50  | 0.65   | 1.08% | 21.96    |
| SU CN Equity    | 681   | 8,181   | 36.12  | 39.13  | 8.37   | 1.00% | 96.66    |
| SU FP Equity    | 704   | 8,194   | 86.04  | 93.44  | 8.13   | 1.06% |          |
| SU US Equity    | 624   | 9,658   | 36.78  | 39.16  | 6.39   | 1.01% | 127.37   |
| SWEDA SS Equity | 245   | 3,653   | 24.78  | 26.44  | 6.82   | 0.98% |          |
| SYNN VX Equity  | (314) | (4,132) | 359.52 | 386.86 | -11.09 | 0.69% |          |
| T US Equity     | 2     | 5,190   | 35.61  | 35.63  | 0.06   | 0.73% | 2.67     |
| TD CN Equity    | 455   | 10,892  | 45.74  | 47.65  | 9.11   | 0.46% | (37.14)  |
| TEF SM Equity   | 405   | 6,763   | 15.95  | 16.91  | 9.00   | 0.67% |          |
| TEF US Equity   | 155   | 6,344   | 15.95  | 16.34  | 3.11   | 0.78% | (209.31) |
| TGT US Equity   | 194   | (8,574) | 63.57  | 62.13  | 3.48   | 0.65% | (65.53)  |
| TJX US Equity   | 1,476 | 5,695   | 46.52  | 58.58  | 34.69  | 0.75% | 29.96    |
| TLS AU Equity   | 436   | 11,375  | 4.63   | 4.80   | 7.82   | 0.49% | (67.72)  |
| TLSN SS Equity  | (231) | (5,268) | 7.02   | 7.33   | -4.30  | 1.02% |          |
| TM US Equity    | 261   | (5,442) | 115.49 | 109.96 | 5.82   | 0.82% | (9.03)   |
| TMO US Equity   | 8,216 | 10,218  | 63.59  | 114.72 | 80.56  | 1.00% | 46.95    |
| TOT US Equity   | 1,191 | 7,363   | 60.68  | 70.49  | 24.32  | 0.67% | (24.25)  |
| TRP CN Equity   | (11)  | (631)   | 45.78  | 46.58  | -2.78  | 0.63% | 2.06     |
| TRV US Equity   | 686   | 10,370  | 85.50  | 91.16  | 12.10  | 0.55% | 58.09    |
| TSCO LN Equity  | 874   | (6,286) | 5.60   | 4.82   | 12.27  | 1.13% | 25.92    |
| TWC US Equity   | 950   | 5,234   | 120.22 | 142.04 | 21.10  | 0.86% | 7.70     |

|                 |       |         |        |          |       |       |          |
|-----------------|-------|---------|--------|----------|-------|-------|----------|
| TWX US Equity   | 46    | 4,244   | 65.75  | 66.47    | 1.14  | 0.96% | (24.25)  |
| TXN US Equity   | 3,791 | 12,205  | 34.93  | 45.78    | 28.13 | 1.10% | 114.52   |
| TYC US Equity   | 9,692 | 24,080  | 29.17  | 40.91    | 52.52 | 0.77% | 72.23    |
| UBS US Equity   | 404   | 5,489   | 19.43  | 20.86    | 8.27  | 0.89% | (30.12)  |
| UBSN VX Equity  | 382   | 5,158   | 19.51  | 20.95    | 8.66  | 0.86% |          |
| UCG IM Equity   | 3,267 | 5,434   | 5.60   | 8.97     | 59.02 | 1.02% |          |
| ULVR LN Equity  | 151   | 6,329   | 42.99  | 44.01    | 2.64  | 0.90% | (54.20)  |
| UNA NA Equity   | 98    | 5,283   | 41.53  | 42.30    | 2.23  | 0.83% |          |
| UNH US Equity   | 1,708 | 10,191  | 64.28  | 75.06    | 24.17 | 0.69% | 22.71    |
| UNP US Equity   | 1,676 | 12,014  | 165.36 | 188.44   | 19.34 | 0.72% | (68.80)  |
| UPS US Equity   | 3,488 | 14,806  | 79.87  | 98.69    | 48.08 | 0.49% | 94.04    |
| USB US Equity   | 2,363 | 14,238  | 34.71  | 40.47    | 26.48 | 0.63% | (7.22)   |
| UTX US Equity   | 6,390 | 15,190  | 82.05  | 116.57   | 49.57 | 0.85% | (135.35) |
| V US Equity     | 126   | 3,244   | 197.20 | 204.85   | 3.34  | 1.16% | (18.84)  |
| VALE US Equity  | 252   | (2,664) | 14.92  | 13.51    | 5.51  | 1.72% | (88.76)  |
| VALE3 BZ Equity | 288   | (2,939) | 15.07  | 13.59    | 5.67  | 1.73% |          |
| VIAB US Equity  | 3,647 | 9,272   | 60.42  | 84.18    | 43.51 | 0.90% | 81.58    |
| VIV FP Equity   | 47    | 2,668   | 26.19  | 26.65    | 2.38  | 0.74% |          |
| VMW US Equity   | 239   | 4,785   | 89.16  | 93.62    | 3.04  | 1.64% | 51.81    |
| VOD LN Equity   | 81    | (3,581) | 3.85   | 3.76     | 2.44  | 0.92% | (61.92)  |
| VOD US Equity   | 78    | (3,458) | 38.42  | 37.55    | 2.47  | 0.92% | (40.88)  |
| VOW3 GR Equity  | 78    | 3,208   | 259.69 | 265.99   | 2.37  | 1.02% |          |
| VRX CN Equity   | 754   | 1,611   | 92.95  | 136.45   | 25.30 | 1.85% | (8.41)   |
| VRX US Equity   | 875   | 1,880   | 93.20  | 136.59   | 25.05 | 1.86% | (2.94)   |
| VTI US Equity   | 632   | 5,134   | 86.91  | 97.61    | 22.51 | 0.55% | 6.25     |
| VWO US Equity   | (31)  | (3,940) | 40.84  | 41.15    | -0.99 | 0.79% | (19.46)  |
| VZ US Equity    | 181   | (6,492) | 48.44  | 47.09    | 5.29  | 0.53% | (14.69)  |
| WBC AU Equity   | 497   | 11,480  | 30.81  | 32.15    | 6.19  | 0.70% | (43.50)  |
| WES AU Equity   | 252   | 13,490  | 39.08  | 39.81    | 2.96  | 0.63% | (26.80)  |
| WFC US Equity   | 3,298 | 11,931  | 38.95  | 49.71    | 53.92 | 0.51% | 23.41    |
| WLP US Equity   | 3,723 | 10,369  | 74.31  | 100.99   | 36.04 | 1.00% | 49.29    |
| WMT US Equity   | 361   | 9,262   | 76.31  | 79.28    | 8.73  | 0.45% | (26.51)  |
| WOW AU Equity   | (58)  | 4,117   | 34.32  | 33.84    | -1.59 | 0.89% | (12.02)  |
| XOM US Equity   | 1,725 | 15,042  | 91.71  | 102.22   | 22.88 | 0.50% | 91.25    |
| XTA LN Equity   |       |         |        | #N/A N/A |       |       |          |
| YHOO US Equity  | 51    | 2,261   | 35.93  | 36.75    | 1.32  | 1.73% | 23.90    |
| YUM US Equity   | 251   | 7,151   | 73.86  | 76.45    | 3.92  | 0.90% | 22.90    |
| ZURN VX Equity  | (169) | 7,208   | 293.61 | 286.89   | -3.21 | 0.73% |          |

#### 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 | 18,199          | 62,272      | 1,455.70   | 1,881.14               | 50.91           | 0.57%            | (108.51)               |
| NDX Index | 9,979           | 37,348      | 2,831.19   | 3,587.64               | 28.78           | 0.93%            | (88.46)                |
| RTY Index | 5,746           | 19,170      | 868.48     | 1,128.80               | 32.99           | 0.91%            | 62.67                  |

|               |        |          |           |           |        |       |          |
|---------------|--------|----------|-----------|-----------|--------|-------|----------|
| SPTSX Index   | 1,315  | 28,839   | 12,859.70 | 13,446.09 | 10.03  | 0.45% | 147.03   |
| MEXBOL Index  | (42)   | (20,915) | 3,142.45  | 3,148.74  | -0.30  | 0.68% |          |
| IBOV Index    | 131    | 6,402    | 23,409.10 | 23,886.52 | 1.54   | 1.33% |          |
| MERVAL Index  | (436)  | (2,596)  |           | #N/A N/A  | -14.03 | 1.20% |          |
| UKX Index     | 4,741  | 39,964   | 10,288.22 | 11,508.74 | 21.22  | 0.56% | 20.03    |
| DAX Index     | 9,117  | 36,674   | 10,610.77 | 13,248.47 | 31.84  | 0.78% |          |
| CAC Index     | 1,987  | 24,884   | 5,723.77  | 6,180.81  | 13.60  | 0.59% |          |
| IBEX Index    | 10,178 | 40,254   | 11,591.12 | 14,521.85 | 35.51  | 0.71% |          |
| SMI Index     | 7,455  | 46,103   | 8,271.65  | 9,609.28  | 33.96  | 0.48% |          |
| FTSEMIB Index | 7,737  | 25,266   | 23,118.94 | 30,198.56 | 32.38  | 0.95% |          |
| PSI20 Index   | 7,305  | 24,289   | 8,026.78  | 10,440.77 | 35.90  | 0.84% |          |
| ISEQ Index    | 24,411 | 40,099   | 4,246.25  | 6,831.25  | 74.77  | 0.81% | 339.11   |
| ICEXI Index   | 4,952  | 37,337   | 6.63      | 7.51      | 26.24  | 0.51% |          |
| AEX Index     | 6,043  | 43,612   | 486.13    | 553.49    | 28.30  | 0.49% |          |
| BEL20 Index   | 8,299  | 45,274   | 3,627.00  | 4,291.82  | 39.07  | 0.47% |          |
| LUXXX Index   | 11,112 | 41,632   | 1,672.08  | 2,118.39  | 49.13  | 0.54% |          |
| KFX Index     | 11,182 | 38,340   | 100.99    | 130.45    | 38.89  | 0.75% | 22.39    |
| HEX Index     | 8,113  | 40,933   | 8,513.93  | 10,201.46 | 25.54  | 0.78% |          |
| OMX Index     | 2,083  | 23,118   | 191.41    | 208.66    | 11.67  | 0.77% |          |
| ATX Index     | 256    | 9,226    | 3,409.58  | 3,504.14  | 3.25   | 0.85% |          |
| ASE Index     | 6,590  | 19,369   | 1,282.88  | 1,719.36  | 27.21  | 1.25% |          |
| OSEBX Index   | 3,765  | 24,683   | 85.16     | 98.15     | 21.66  | 0.70% |          |
| INDEXCF Index | 1,731  | (21,271) | 39.64     | 36.41     | 5.51   | 1.48% |          |
| TOP40 Index   | 1,976  | 33,820   | 3,975.21  | 4,207.46  | 7.11   | 0.82% |          |
| SENSEX Index  | 823    | 36,412   | 365.13    | 373.38    | 4.09   | 0.55% |          |
| NKY Index     | 21     | 13,269   | 141.04    | 141.27    | 0.17   | 0.95% | (34.42)  |
| HSI Index     | (436)  | 29,992   | 2,912.98  | 2,871.23  | -1.83  | 0.79% |          |
| SHCOMP Index  | 1,628  | (26,960) |           | #N/A N/A  | 7.67   | 0.79% |          |
| KOSPI Index   | 905    | 29,082   | 1.85      | 1.90      | 5.42   | 0.57% |          |
| AS51 Index    | 845    | 25,533   | 4,890.10  | 5,051.98  | 5.48   | 0.60% | (26.18)  |
| STBCNZL Index | 37,492 | 73,207   | 444.47    | 672.10    | 93.86  | 0.55% |          |
| EEM US Equity | (25)   | (3,879)  | 41.34     | 41.61     | -0.95  | 0.68% | (21.42)  |
| IYR US Equity | 85     | 6,384    | 69.31     | 70.23     | 2.81   | 0.47% | (2.76)   |
| MDY US Equity | 4,924  | 14,269   | 184.03    | 247.53    | 48.36  | 0.71% | 34.95    |
| JNK US Equity | (10)   | 8,156    | 41.27     | 41.22     | -0.88  | 0.14% | 7.91     |
| XLF US Equity | 5,608  | 13,610   | 15.57     | 21.99     | 70.13  | 0.59% | (8.74)   |
| XLU US Equity | 860    | 10,859   | 39.38     | 42.50     | 14.10  | 0.56% | (240.38) |
| XLK US Equity | 2,334  | 12,860   | 30.80     | 36.39     | 23.36  | 0.78% | (41.64)  |
| XLI US Equity | 6,179  | 16,147   | 38.20     | 52.82     | 57.50  | 0.67% | (33.76)  |
| XLP US Equity | 610    | 11,341   | 41.94     | 44.20     | 15.02  | 0.36% | -        |
| XLY US Equity | 1,251  | 5,441    | 52.24     | 64.25     | 27.10  | 0.85% | 16.71    |
| XLE US Equity | 745    | 9,734    | 87.06     | 93.72     | 12.35  | 0.62% | 21.29    |
| XLB US Equity | 3,965  | 14,930   | 37.57     | 47.55     | 35.27  | 0.75% | 71.80    |
| XLV US Equity | 11,827 | 24,346   | 38.87     | 57.75     | 57.12  | 0.85% | (310.50) |
| SXXP Index    | 7,342  | 44,817   | 402.36    | 468.27    | 29.81  | 0.55% | (129.04) |
| SXAP Index    | 10,323 | 28,526   | 520.28    | 708.56    | 32.43  | 1.12% | (345.71) |
| SXKP Index    | 5,563  | 37,626   | 366.14    | 420.27    | 22.14  | 0.67% | 375.56   |

|                |        |          |          |          |        |       |          |
|----------------|--------|----------|----------|----------|--------|-------|----------|
| SX6P Index     | 6,484  | 37,653   | 357.87   | 419.50   | 34.93  | 0.49% | (140.69) |
| SXEP Index     | 4,680  | 45,842   | 452.16   | 498.33   | 17.38  | 0.59% | 31.84    |
| SXIP Index     | 12,095 | 28,923   | 222.31   | 315.27   | 61.17  | 0.68% | (264.53) |
| SXNP Index     | 5,056  | 28,384   | 482.69   | 568.67   | 26.87  | 0.66% | (63.35)  |
| SX3P Index     | 1,143  | 25,762   | 673.15   | 703.02   | 8.81   | 0.50% | (131.31) |
| SXDP Index     | 27,201 | 61,074   | 609.16   | 880.46   | 75.04  | 0.59% | (216.82) |
| SX4P Index     | 3,946  | 25,840   | 917.36   | 1,057.45 | 21.51  | 0.71% | (117.12) |
| SX8P Index     | 2,027  | 17,778   | 343.07   | 382.19   | 14.89  | 0.77% | (70.14)  |
| SXOP Index     | 12,611 | 42,774   | 384.79   | 498.24   | 39.24  | 0.75% | (37.54)  |
| SXQP Index     | 819    | 34,762   | 799.27   | 818.10   | 4.59   | 0.51% | (320.40) |
| SXRP Index     | (139)  | 16,765   | 432.43   | 428.88   | -1.46  | 0.57% | (192.32) |
| SXMP Index     | 6,793  | 22,890   | 261.12   | 338.61   | 46.26  | 0.64% | (57.08)  |
| SXTP Index     | 22,888 | 39,247   | 172.05   | 272.39   | 69.69  | 0.84% | 431.09   |
| SX7E Index     | 6,247  | 18,886   | 159.85   | 212.72   | 30.45  | 1.09% | (103.50) |
| SX5E Index     | 7,537  | 40,565   | 3,715.50 | 4,405.83 | 27.94  | 0.67% | (326.13) |
| SPGSCITR Index | (80)   | 6,100    | 5,062.10 | 4,996.35 | -2.87  | 0.46% | 21.63    |
| XAG Curncy     | 1,311  | (15,640) | 21.28    | 19.49    | 11.99  | 0.70% | (403.80) |
| CO1 Comdty     | 56     | (19,698) | 108.90   | 108.59   | 0.43   | 0.66% | (152.15) |
| CL1 Comdty     | 112    | 30,849   | 99.40    | 99.76    | 0.56   | 0.65% | 105.88   |
| NG1 Comdty     | 3,968  | 18,950   | 3.86     | 4.67     | 14.33  | 1.46% | (218.55) |
| XAU Comdty     | (145)  | (23,727) | 92.44    | 93.00    | -1.01  | 0.60% | (520.95) |
| IBOXHY Index   | 3,303  | 53,418   | 220.12   | 233.73   | 125.34 | 0.05% | 21.34    |
| US_TSY CREDIT  | 133    | 57,396   | 763.21   | 764.97   | 2.30   | 0.10% | 38.38    |
| CA_TSY CREDIT  | 1,177  | (36,066) | 1,245.64 | 1,204.99 | 15.40  | 0.21% | (53.86)  |
| MX_TSY CREDIT  | (83)   | (5,584)  | 214.16   | 217.33   | -4.48  | 0.33% | (46.21)  |
| AU_TSY CREDIT  | 318    | 52,225   | 1,495.06 | 1,504.16 | 2.05   | 0.30% | 23.41    |
| JP_TSY CREDIT  | 261    | (22,684) | 821.88   | 812.42   | 4.62   | 0.25% | (17.24)  |
| MY_TSY CREDIT  | (38)   | (32,331) | 168.00   | 168.20   | -0.46  | 0.26% | (44.22)  |
| SG_TSY CREDIT  | 103    | 47,167   | 220.94   | 221.42   | 1.06   | 0.21% | 89.83    |
| AT_TSY CREDIT  | 4,670  | 79,056   | 357.76   | 378.89   | 24.74  | 0.24% | 130.58   |
| BE_TSY CREDIT  | 5,921  | 79,771   | 477.76   | 513.22   | 31.04  | 0.24% | 177.36   |
| FI_TSY CREDIT  | 4,399  | 82,613   | 349.00   | 367.58   | 24.92  | 0.21% | 149.39   |
| FR_TSY CREDIT  | 5,147  | 79,806   | 1,681.36 | 1,789.81 | 28.08  | 0.23% | 125.49   |
| DE_TSY CREDIT  | 3,744  | 81,920   | 1,245.78 | 1,302.71 | 19.90  | 0.23% | 109.30   |
| IE_TSY CREDIT  | 33,363 | 78,270   | 336.92   | 480.54   | 238.15 | 0.18% | 144.22   |
| IT_TSY CREDIT  | 9,549  | 54,986   | 1,616.07 | 1,896.72 | 84.09  | 0.21% | 107.70   |
| NL_TSY CREDIT  | 4,508  | 81,163   | 1,329.42 | 1,403.26 | 24.16  | 0.23% | 148.00   |
| ES_TSY CREDIT  | 11,768 | 50,187   | 392.28   | 484.27   | 117.84 | 0.20% | 121.78   |
| DK_TSY CREDIT  | 3,687  | 67,396   | 729.23   | 769.12   | 19.67  | 0.28% | 100.88   |
| NO_TSY CREDIT  | (108)  | (7,308)  | 341.94   | 347.00   | -5.31  | 0.28% | (0.83)   |
| PL_TSY CREDIT  | 1,338  | 32,235   | 427.38   | 445.11   | 18.13  | 0.23% | (40.68)  |
| ZA_TSY CREDIT  | (58)   | (5,807)  | 83.22    | 84.05    | -1.45  | 0.68% | (19.22)  |
| SE_TSY CREDIT  | (554)  | (55,416) | 464.23   | 468.87   | -3.19  | 0.31% | 52.60    |
| CH_TSY CREDIT  | 4,055  | 69,328   | 1,008.20 | 1,067.18 | 25.44  | 0.23% | 6.88     |
| GB_TSY CREDIT  | 2,256  | 81,211   | 1,503.37 | 1,545.13 | 11.59  | 0.24% | (94.43)  |