

Current Date:
 Total Return since 1/1/12:
 T12M Return:
 T90 Day Return:
 T30 Day Return:
 Current Long Exposure @ Cost:
 Current Short Exposure @ Cost:
 Net Exposure:
 Starting Capital:
 Current NAV:

6/9/2014
94.94%
41.18%
4.80%
5.85%
5,901,163
(501,638)
5,399,525
1,000,000
1,949,397

Change on Day:	0.05%
MSCI World Change on Day	0.09%
No of Positions (+MTM) on Day	215
No of Positions (-MTM) on Day	182
Current No. of Positions:	439
Current Leverage (Gross Exposures):	3.28

Key Metrics

Profit Factor:
 Win Ratio:
 T24M (+) NAV Days
 T24M Avg. Daily NAV (+) Change
 T24M Avg. Daily NAV (-) Change
 Target Vol-Adj. Risk Listed Equities
 Target Vol-Adj. Risk Global Macro
 Targeted Max Loss (ex-Leverage)
 Leverage Target At Inception:
 Notes on Leverage:

Historically 2.25X - 3.25X, depending on measurement interval	
40% - 50% historically	
53%	
1.00%	
-0.91%	
50.00%	
50.00%	
10.00%	
2X	

No. of Profitable Positions T12M	61.25%
Avg. Realized Gain/Avg. Realized	2.97

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:
 Sharpe Since 1/1/12:
 Historical Sharpe & Notes:

1.23
1.33

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 asymmetry 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		19.54%	44 Positions		26.00%

IBOV Index	(8,398)	0.13%	AZN US Equity	5,751	0.29%
TGT US Equity	(8,574)	0.13%	AZN LN Equity	5,811	0.30%
CO1 Comdty	(9,568)	0.15%	PSI20 Index	6,084	0.31%
SPGSCITR Index	(15,778)	0.25%	JNJ US Equity	6,398	0.33%
XAG Curncy	(17,389)	0.27%	XLF US Equity	6,403	0.33%
CA_TSY CREDIT	(25,139)	0.39%	HON US Equity	6,795	0.35%
XAU Comdty	(26,763)	0.42%	ROG VX Equity	6,891	0.35%
SHCOMP Index	(36,707)	0.57%	UTX US Equity	6,969	0.36%
SE_TSY CREDIT	(44,333)	0.69%	SENSEX Index	7,045	0.36%
JP_TSY CREDIT	(45,369)	0.71%	AEX Index	7,081	0.36%
ZA_TSY CREDIT	(53,741)	0.84%	NOVN VX Equity	7,139	0.37%
BE_TSY CREDIT	79,771	1.25%	XLI US Equity	7,350	0.38%
AU_TSY CREDIT	81,398	1.27%	DAI GR Equity	7,362	0.38%
AT_TSY CREDIT	81,569	1.27%	ACA FP Equity	7,465	0.38%
FR_TSY CREDIT	82,246	1.28%	SMI Index	7,919	0.41%
NL_TSY CREDIT	82,865	1.29%	SXXP Index	7,980	0.41%
DE_TSY CREDIT	84,524	1.32%	FTSEMIB Index	8,100	0.42%
FI_TSY CREDIT	85,645	1.34%	SX6P Index	8,268	0.42%
MX_TSY CREDIT	87,928	1.37%	SX5E Index	8,485	0.44%
GB_TSY CREDIT	89,647	1.40%	BEL20 Index	8,609	0.44%
US_TSY CREDIT	100,443	1.57%	MAERSKB DC Equity	8,634	0.44%
MY_TSY CREDIT	103,107	1.61%	PRU LN Equity	8,634	0.44%
			TMO US Equity	9,006	0.46%
			MDT US Equity	9,136	0.47%
			IT_TSY CREDIT	9,665	0.50%
			HEX Index	9,945	0.51%
			DAX Index	10,327	0.53%
			MMM US Equity	10,638	0.55%
			SXAP Index	11,008	0.56%
			LUXXX Index	11,960	0.61%
			ES_TSY CREDIT	12,064	0.62%
			IBEX Index	12,499	0.64%
			SXIP Index	12,552	0.64%
			KFX Index	12,601	0.65%
			NDX Index	12,724	0.65%
			SXOP Index	12,935	0.66%
			TYC US Equity	12,937	0.66%
			XLV US Equity	13,143	0.67%
			ISEQ Index	19,479	1.00%
			SPX Index	21,199	1.09%

Day NAV Impact of MTM by Category & Exposure	
Listed Equity Long	0.269%
Listed Equity Short	-0.060%
EquityCom Long	0.099%
EquityCom Short	-0.029%
G20 Rates Long	-0.169%
G20 Rates Short	0.027%

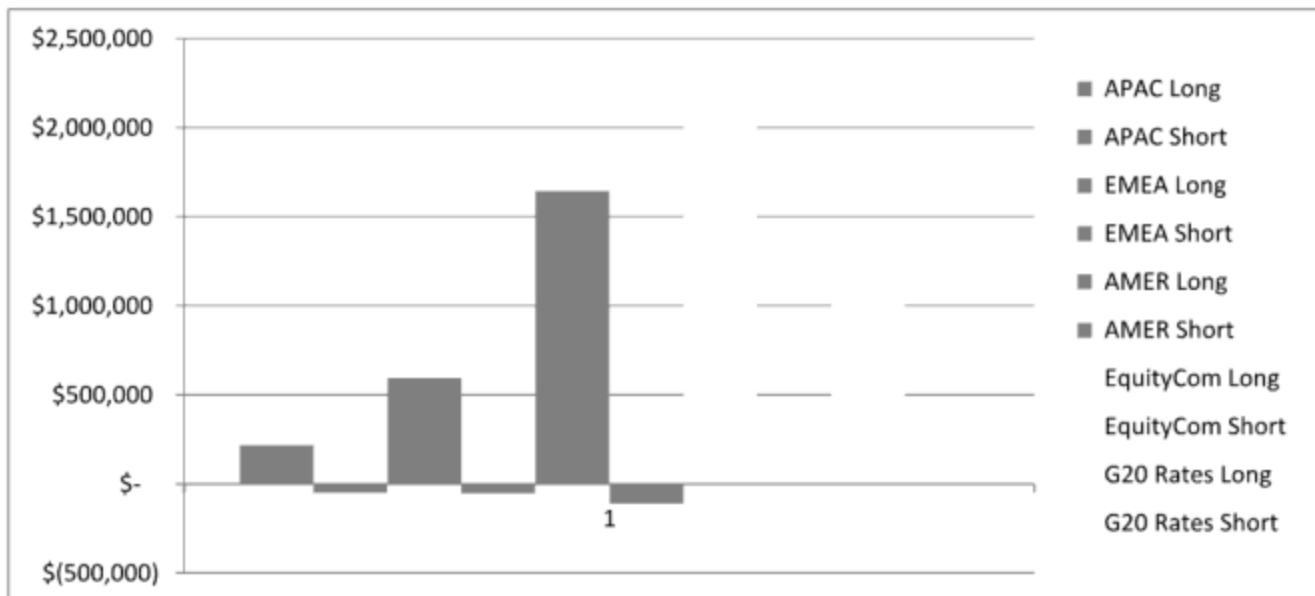
T12M Contribution (% of total Yr/Yr NAV Change by Category)	
Listed Equities	45.10%
EquityCom	47.16%
G20 Rates	8.04%

SXTP Index	24,741	1.27%
SXDP Index	26,955	1.38%
IE_TSY CREDIT	33,484	1.72%
STBCNZL Index	36,763	1.89%

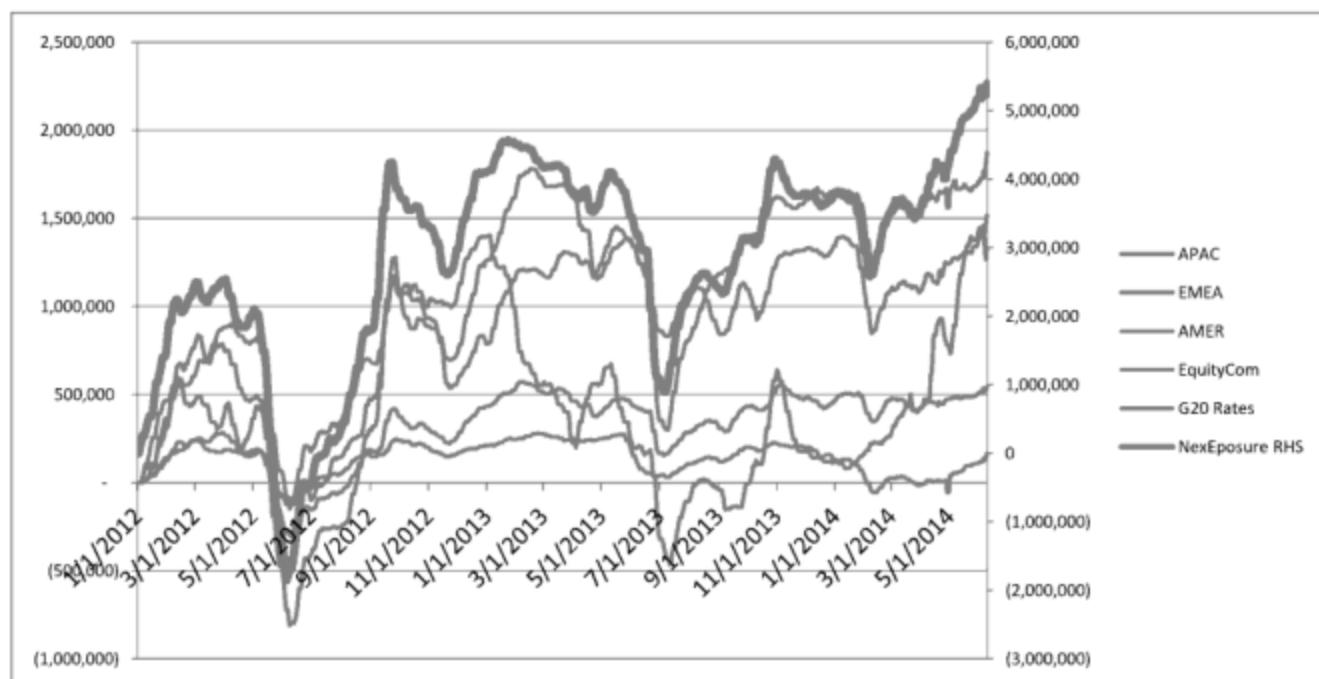
No. Names by Category

APAC Long	34
APAC Short	14
EMEA Long	73
EMEA Short	13
AMER Long	182
AMER Short	28
EquityCom Long	65
EquityCom Short	7
G20 Rates Long	19
G20 Rates Short	4
Total Long	373
Total Short	66

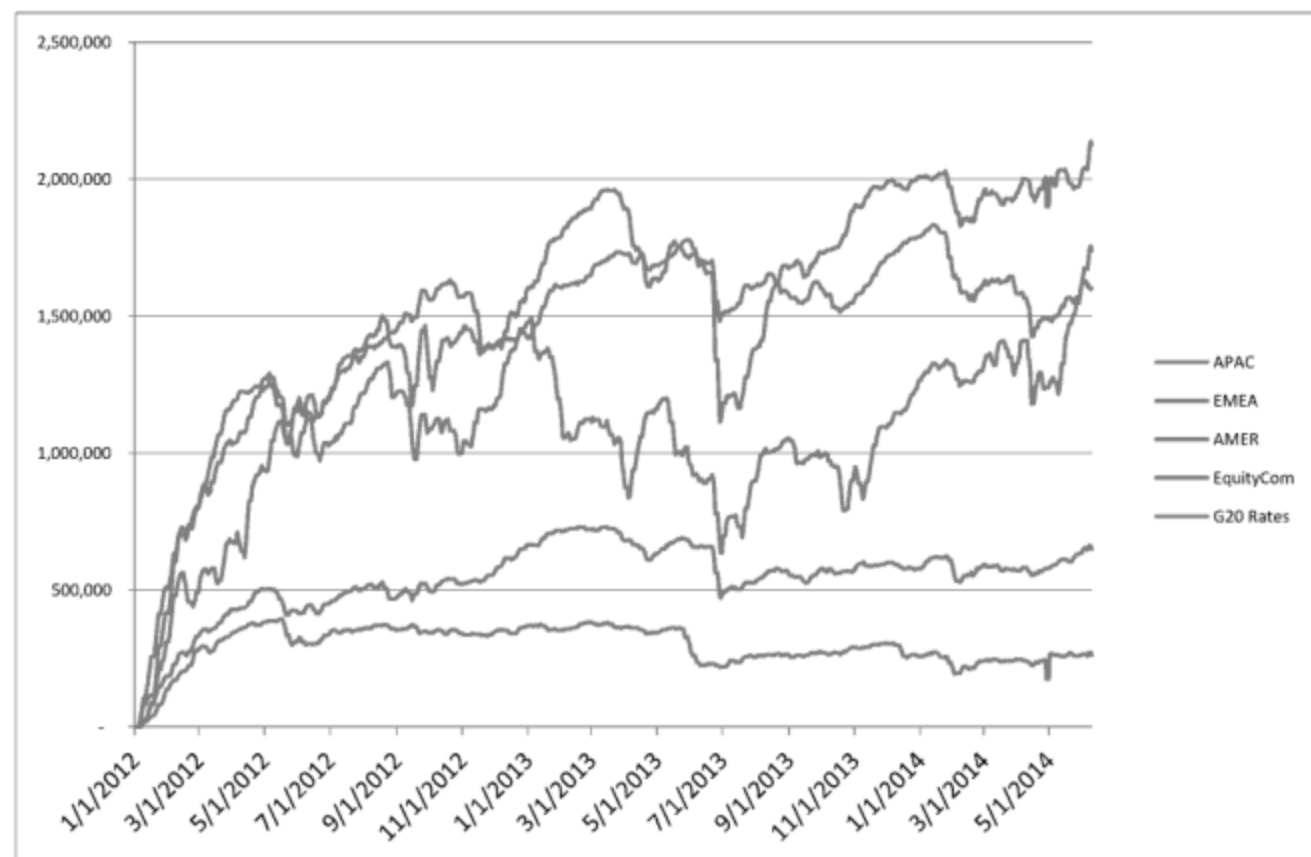
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



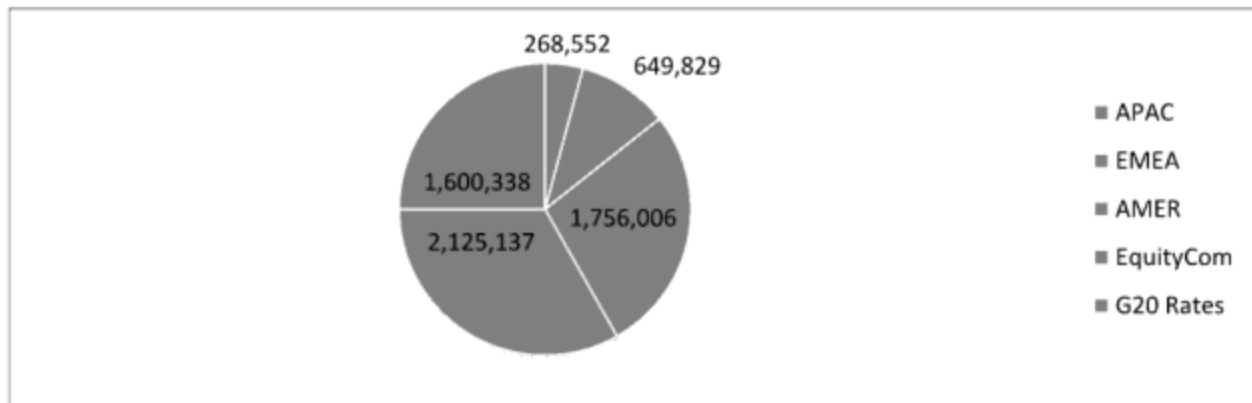
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



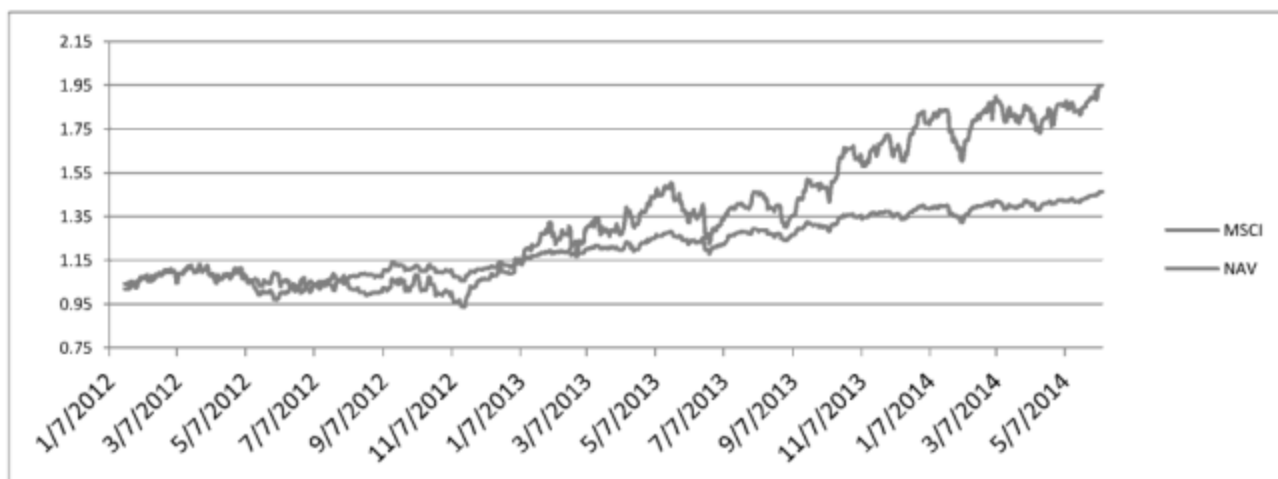
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



Current Gross Notional Risk by Category



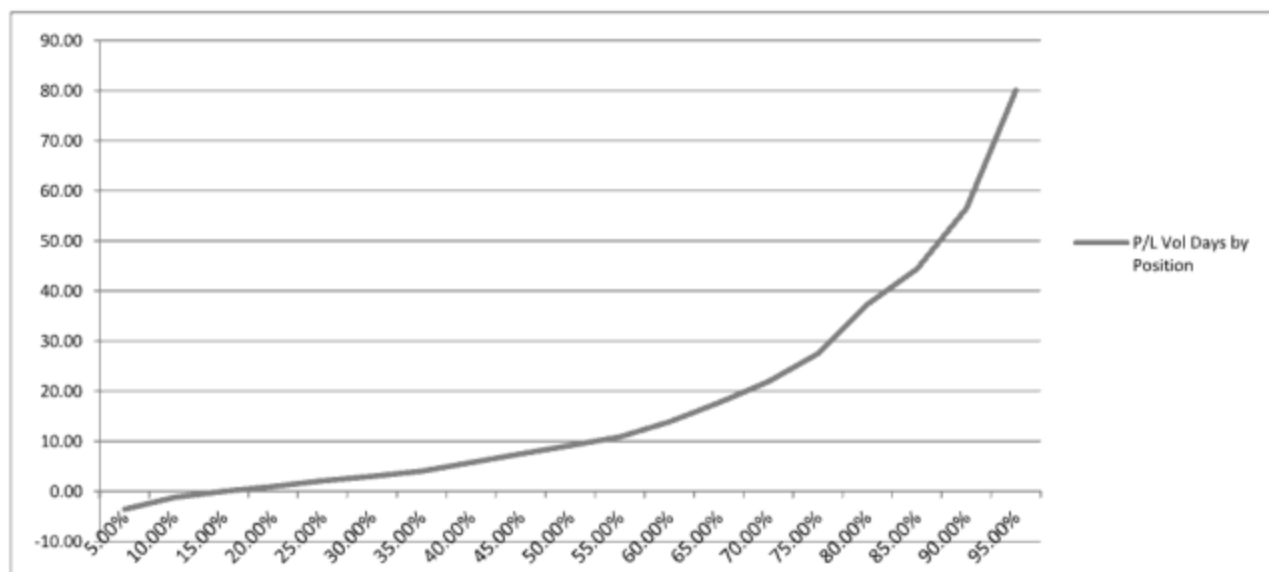
Performance Vs. MSCI World Index



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%	-19.92
5.00%	-3.36
10.00%	-1.29
15.00%	0.01
20.00%	1.04
25.00%	1.96
30.00%	3.52
35.00%	4.24
40.00%	6.09
45.00%	7.75
50.00%	9.11
55.00%	10.70
60.00%	14.01
65.00%	17.78
70.00%	21.55
75.00%	27.28
80.00%	36.86
85.00%	44.55
90.00%	55.74
95.00%	81.17
100.00%	182.39

MTM Gains(Losses) % of NAV "Significant"	
(<7 Vol Days)	0.96%
MTM Gains(Losses) % of NAV "Significant"	
(>7 Vol Days)	46.31%

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	-	760	55.38	55.38	0.00	0.99%	
005380 KS Equity	(49)	3,149	224.34	220.90	-1.65	0.94%	
005490 KS Equity	58	(3,177)	294.09	288.69	1.95	0.94%	
005930 KS Equity	10	4,464	1,399.47	1,402.61	0.24	0.94%	
012330 KS Equity	794	5,584	247.00	282.11	16.48	0.86%	
1 HK Equity	1,163	12,607	16.18	17.67	9.53	0.97%	33.67
1299 HK Equity	312	7,102	4.83	5.04	6.32	0.70%	7.21
13 HK Equity	901	6,181	11.80	13.52	14.64	1.00%	33.59
16 HK Equity				13.92			-
27 HK Equity	(47)	665	7.91	7.38	-4.00	1.78%	(11.86)
2914 JP Equity	11	4,760	34.07	34.15	0.28	0.85%	3.68
3382 JP Equity	132	3,074	38.97	40.64	4.96	0.87%	(23.36)
4063 JP Equity	45	4,400	59.83	60.44	1.27	0.80%	25.49
4502 JP Equity	125	4,914	44.83	45.97	3.52	0.72%	14.84
4689 JP Equity	290	4,252	4.63	4.94	3.68	1.85%	79.45
5 HK Equity	(149)	(4,127)	10.15	10.52	-5.88	0.61%	(22.48)
5108 JP Equity	41	4,359	35.90	36.24	0.99	0.95%	35.48
5401 JP Equity	(372)	(5,599)	2.81	3.00	-7.30	0.91%	22.39
6301 JP Equity	73	3,171	22.41	22.92	2.54	0.90%	64.49
6752 JP Equity				11.44			-
6902 JP Equity				46.79			-
6954 JP Equity	647	7,571	160.05	173.71	10.44	0.82%	48.42
7201 JP Equity	-	734	9.31	9.31			12.71
7203 JP Equity	(98)	(4,207)	56.09	57.40	-3.16	0.74%	(11.50)
7267 JP Equity	64	(4,675)	35.34	34.85	1.24	1.10%	6.70
762 HK Equity	1	(2,034)	1.48	1.48	0.03	1.81%	57.29
7751 JP Equity	33	5,733	32.67	32.86	1.00	0.57%	(9.07)
8031 JP Equity	(79)	(2,279)	14.69	15.20	-3.79	0.92%	(8.85)
8058 JP Equity	256	8,319	19.43	20.03	4.37	0.70%	(7.92)
8306 JP Equity	(142)	(3,668)	5.63	5.85	-3.96	0.98%	0.50
8316 JP Equity	(131)	(3,372)	39.96	41.51	-3.23	1.20%	(6.08)
8411 JP Equity	5	1,948	2.00	2.01	0.43	0.55%	(15.35)
8604 JP Equity	(140)	(3,335)	6.47	6.74	-3.34	1.26%	31.40
8801 JP Equity	262	4,655	31.26	33.02	4.14	1.36%	
8802 JP Equity	6	(4,927)	24.35	24.32	0.09	1.32%	(19.59)
9020 JP Equity	(25)	(2,772)	75.37	76.06	-1.20	0.77%	(4.85)
941 HK Equity	150	(3,782)	10.19	9.79	4.36	0.91%	1.00
9432 JP Equity	819	9,492	54.98	59.73	10.23	0.84%	(26.47)
9433 JP Equity	162	6,343	56.96	58.41	2.51	1.02%	(43.79)
9437 JP Equity	(2)	2,124	16.83	16.82	-0.12	0.68%	(3.28)
9983 JP Equity	(131)	(2,292)	322.77	341.20	-5.53	1.03%	(13.40)

9984 JP Equity	70	4,544	74.35	75.50	1.22	1.27%	(0.98)
AAPL US Equity	1,759	9,083	77.97	93.07	24.16	0.80%	64.14
ABB US Equity				23.69			-
ABBN VX Equity	4	(1,310)		#N/A N/A	0.41	0.78%	
ABBV US Equity	264	5,504	51.57	54.05	6.90	0.70%	(108.62)
ABEV US Equity	(36)	(5,506)	7.24	7.29	-0.63	1.03%	(71.97)
ABEV3 BZ Equity	(19)	(5,164)	7.31	7.34	-0.36	1.00%	(71.68)
ABI BB Equity	608	10,188	104.01	110.21	9.22	0.65%	(8.62)
ABT US Equity	149	7,169	39.29	40.11	4.10	0.51%	11.20
ABX CN Equity	582	(5,037)	18.17	16.07	11.57	1.00%	(29.49)
ABX US Equity	562	(4,849)	18.17	16.07	11.79	0.98%	(28.54)
ACA FP Equity	7,465	5,408	6.83	16.27	114.39	1.21%	48.37
ACE US Equity	801	11,217	97.97	104.97	19.83	0.36%	18.42
ACN US Equity	685	8,563	77.97	84.21	13.62	0.59%	69.59
ADP US Equity	259	6,767	76.95	79.90	6.69	0.57%	37.86
AFL US Equity	137	5,843	61.61	63.05	3.54	0.66%	54.34
AGN US Equity	4,735	10,120	112.11	164.57	39.93	1.17%	(56.77)
AI FP Equity	(318)	12,864	137.78	134.45	-3.34	0.74%	38.52
AIG US Equity	764	9,279	50.92	55.11	10.64	0.77%	(26.66)
AIR FP Equity	152	4,198	69.88	72.40	3.56	1.01%	(49.74)
ALV GR Equity	16	7,052	169.21	169.58	0.38	0.60%	18.44
ALVG IX Equity	29	5,730	168.62	169.48	0.87	0.59%	10.20
AMGN US Equity	41	7,345	116.07	116.72	0.83	0.68%	(58.78)
AMT US Equity	1,951	12,212	77.36	89.71	27.16	0.59%	(86.20)
AMZN US Equity	(210)	(2,898)	306.51	328.76	-4.46	1.63%	(0.97)
ANZ AU Equity	673	12,947		#N/A N/A	7.49	0.69%	
APA US Equity	519	8,740	89.57	94.89	9.07	0.65%	57.29
APC US Equity	197	5,575	99.54	103.06	4.72	0.75%	51.48
AXP US Equity	3,495	11,180	72.72	95.45	46.71	0.67%	165.83
AZN LN Equity	5,811	12,676	49.80	72.63	24.25	1.89%	17.91
AZN SS Equity	5,153	12,119	50.82	72.43	21.56	1.97%	
AZN US Equity	5,751	12,812	50.30	72.88	24.37	1.84%	32.20
BA US Equity	657	10,667	129.95	137.96	9.35	0.66%	(3.35)
BAC US Equity	153	4,689	15.31	15.81	3.46	0.94%	74.79
BARC LN Equity	(0)	5,219	4.11	4.11	0.00	1.26%	52.86
BAS GR Equity	1,483	8,203	98.96	116.85	30.93	0.58%	8.30
BATS LN Equity	743	8,398	54.51	59.33	11.80	0.75%	(6.79)
BAX US Equity	1	4,842	73.52	73.54	0.06	0.49%	(22.16)
BAYN GR Equity	404	10,263	137.07	142.47	6.26	0.63%	(95.35)
BBAS3 BZ Equity	(163)	(1,770)	10.26	11.21	-5.87	1.57%	(57.13)
BBD US Equity	56	5,475	14.62	14.76	0.82	1.23%	193.75
BBDC4 BZ Equity	73	5,427	14.64	14.83	1.09	1.23%	200.98
BBL US Equity	13	(4,248)	64.02	63.83	0.35	0.86%	(23.05)
BBVA SM Equity	1,924	6,299	10.28	13.42	39.20	0.78%	4.78
BCE CN Equity	276	10,241	45.03	46.24	6.56	0.41%	18.48
BCS US Equity	4	5,457	16.46	16.47	0.06	1.21%	40.91
BEN US Equity	231	4,282	53.70	56.60	5.60	0.96%	(6.57)

BG/ LN Equity	(451)	(3,788)	18.76	21.00	-10.72	1.11%	(4.20)
BHP AU Equity	(196)	9,507		#N/A N/A	-2.22	0.93%	
BHP US Equity	17	7,278	68.00	68.16	0.27	0.90%	22.04
BIIB US Equity	316	1,066	245.93	318.76	24.32	1.22%	8.39
BIL SJ Equity	98	(4,833)	32.51	31.85	2.91	0.70%	0.02
BK US Equity	665	8,609	32.86	35.40	10.10	0.76%	62.75
BLK US Equity	193	4,957	302.53	314.28	6.73	0.58%	13.22
BLT LN Equity	52	(4,374)	32.33	31.94	1.49	0.80%	(32.82)
BMO CN Equity	728	14,492	66.99	70.35	12.94	0.39%	67.76
BMW GR Equity	1,393	5,402	99.96	125.74	34.56	0.75%	(54.73)
BMJ US Equity	(10)	185	49.36	46.72	-5.50	1.02%	(1.68)
BN FP Equity	(10)	1,033	74.48	73.79	-1.27	0.74%	2.60
BNP FP Equity	51	(3,521)	71.94	70.90	1.63	0.89%	(33.88)
BNS CN Equity	1,303	13,275	59.11	64.91	22.58	0.43%	108.46
BP/ LN Equity	925	11,064	7.83	8.49	15.36	0.54%	34.71
BRK/B US Equity	877	15,201	120.96	127.94	14.37	0.40%	(69.21)
BSBR US Equity	194	3,680	6.71	7.06	4.51	1.17%	49.22
BUD US Equity	604	10,040	104.26	110.54	9.36	0.64%	(24.59)
BX US Equity	231	3,633	31.62	33.63	4.43	1.43%	34.30
C US Equity	163	4,334	47.58	49.37	5.86	0.64%	37.29
CA FP Equity	228	3,932	34.37	36.35	6.83	0.85%	(11.90)
CAT US Equity	2,950	14,645	90.43	108.65	28.10	0.72%	100.62
CBA AU Equity	1,573	17,559		#N/A N/A	17.70	0.51%	
CBS US Equity	53	4,156	60.01	60.78	1.34	0.95%	21.24
CCL US Equity	738	6,766	36.49	40.47	14.62	0.75%	26.33
CELG US Equity	363	5,138	150.96	161.62	7.49	0.94%	22.60
CFR VX Equity	392	9,275		#N/A N/A	6.11	0.69%	
CL US Equity	3,115	22,469	60.05	68.37	30.13	0.46%	137.54
CM CN Equity	651	12,827	84.55	88.84	10.56	0.48%	26.57
CMCSA US Equity	337	8,431	50.96	52.99	7.74	0.52%	48.86
CMCSK US Equity	5,409	12,610	36.71	52.46	88.52	0.48%	80.81
CNI US Equity	2,630	13,979	52.00	61.78	44.28	0.42%	134.09
CNQ CN Equity	1,636	10,769	36.73	42.32	17.61	0.86%	92.23
CNR CN Equity	2,580	13,907	52.12	61.79	45.66	0.41%	137.38
COF US Equity	1,412	8,423	70.22	81.99	25.41	0.66%	172.43
COP US Equity	506	9,807	76.84	80.80	9.41	0.55%	(0.42)
COST US Equity	323	9,550	114.02	117.87	5.60	0.60%	(12.67)
COV LN Equity				#N/A N/A			
COV US Equity	1,011	7,520	64.56	73.23	21.46	0.63%	(44.10)
CRM US Equity	(23)	1,875	52.28	51.63	-0.64	1.96%	(9.26)
CS FP Equity	140	4,786	24.65	25.37	3.05	0.96%	(32.21)
CSCO US Equity	69	6,415	24.58	24.84	1.42	0.75%	1.59
CSX US Equity	1,935	9,870	25.43	30.41	29.44	0.67%	67.62
CVE CN Equity				29.78			-
CVS US Equity	2,714	12,539	64.62	78.61	37.84	0.57%	(80.41)
CVX US Equity	(34)	(4,572)	123.45	124.38	-1.49	0.51%	(1.77)
D US Equity	1,825	13,256	60.80	69.16	22.13	0.62%	(198.32)

DAI GR Equity	7,362	13,908	62.20	95.13	63.93	0.83%	(187.20)
DBK GR Equity	472	(5,592)	41.95	38.41	8.27	1.02%	(60.48)
DD US Equity	3,427	13,534	55.43	69.46	50.76	0.50%	(28.01)
DDAIF US Equity	4,207	8,377	63.20	94.95	57.13	0.88%	(102.98)
DE US Equity	732	10,094	86.88	93.18	14.44	0.50%	117.80
DELL US Equity				#N/A	N/A		
DG FP Equity	4,935	10,090	51.66	76.92	89.14	0.55%	68.72
DGE LN Equity	64	2,332	30.86	31.70	4.24	0.64%	8.88
DHR US Equity	569	9,351	76.08	80.71	9.47	0.64%	68.39
DIS US Equity	2,533	11,829	70.38	85.45	34.16	0.63%	148.50
DISCA US Equity	(437)	(6,841)	75.84	80.68	-6.08	1.05%	(15.22)
DNB NO Equity	750	7,379		#N/A	N/A	13.64	0.75%
DOW US Equity	3,170	7,396	37.11	53.02	51.43	0.83%	(1.43)
DPW GR Equity	173	660	29.41	37.13	30.58	0.86%	(4.74)
DTE GR Equity	1,020	7,575	15.16	17.20	14.45	0.93%	36.44
DTV US Equity	3,635	10,622	61.97	83.18	32.46	1.05%	(10.91)
DUK US Equity	(3)	(7,783)	70.84	70.87	-0.09	0.49%	71.01
DVN US Equity	1,997	12,819	64.57	74.62	21.39	0.73%	(22.48)
EBAY US Equity	91	(3,131)	50.61	49.14	3.16	0.92%	46.91
ECL US Equity	432	11,394	105.98	110.00	9.77	0.39%	(42.76)
EDF FP Equity	4,887	9,189	23.45	35.92	46.10	1.15%	13.50
EMC US Equity	565	10,986	25.35	26.66	10.63	0.48%	53.11
EMR US Equity	181	8,739	66.80	68.18	3.56	0.58%	67.08
ENB CN Equity	291	12,532	45.66	46.72	5.00	0.46%	(77.53)
ENEL IM Equity	2,748	8,902	4.48	5.87	32.83	0.94%	175.56
ENI IM Equity	786	11,929	24.33	25.93	9.04	0.73%	35.30
EOAN GR Equity	175	4,560	18.88	19.61	4.21	0.91%	(3.31)
EOG US Equity	2,962	5,841	72.84	109.78	43.81	1.16%	53.19
EPD US Equity	2,346	13,900	64.22	75.06	32.00	0.53%	(55.93)
ERICB SS Equity	(93)	7,934	12.51	12.36	-1.51	0.78%	
ESRX US Equity	59	5,382	70.60	71.37	1.38	0.80%	0.44
ETN US Equity	225	5,598	72.66	75.59	6.34	0.63%	75.71
F US Equity	65	4,400	16.80	17.05	1.93	0.76%	19.85
FB US Equity	1,114	2,630	44.06	62.71	25.18	1.68%	(1.85)
FCX US Equity	202	6,674	33.66	34.68	3.63	0.83%	(11.44)
FDX US Equity	440	5,760	133.48	143.69	13.88	0.55%	35.01
FOX US Equity	498	6,928	32.99	35.36	7.88	0.91%	61.69
FOXA US Equity	436	6,027	33.83	36.27	7.83	0.92%	41.77
FP FP Equity	1,824	14,528	62.63	70.50	17.48	0.72%	(48.01)
G IM Equity	87	5,340	22.35	22.72	2.15	0.76%	(23.31)
GE US Equity	2,982	13,140	22.32	27.38	52.60	0.43%	186.55
GILD US Equity	59	5,284	78.35	79.23	1.14	0.97%	(197.93)
GIS US Equity	2,182	25,052	50.85	55.28	22.21	0.39%	(27.91)
GLE FP Equity				60.53			-
GLEN LN Equity	(146)	(2,955)	5.22	5.48	-6.99	0.71%	(11.37)
GLW US Equity	3,754	12,136	16.41	21.49	50.95	0.61%	(73.82)
GM US Equity	309	7,046	35.02	36.56	5.15	0.85%	39.95

GOOG US Equity	45	4,908	555.21	560.30	0.86	1.07%	50.90
GS US Equity	166	4,854	160.66	166.15	3.78	0.91%	22.57
GSK LN Equity	121	5,707	26.22	26.78	3.69	0.58%	28.41
GSZ FP Equity	1,452	11,763	25.40	28.53	15.09	0.82%	4.08
HAL US Equity	2,301	7,662	51.49	66.96	39.45	0.76%	26.00
HD US Equity	661	13,333	76.98	80.79	8.02	0.62%	3.33
HMB SS Equity	(1)	7,694	42.69	42.68	-0.03	0.61%	
HON US Equity	6,795	11,930	61.10	95.90	97.76	0.58%	133.35
HPQ US Equity	2,404	7,851	25.81	33.72	33.72	0.91%	(47.44)
HSBA LN Equity	147	8,008	10.34	10.53	3.13	0.59%	37.28
IBE SM Equity	2,413	7,531	5.56	7.34	58.86	0.54%	28.93
IBM US Equity	65	(6,942)	188.29	186.52	1.50	0.63%	4.48
IMT LN Equity	2,483	13,953	37.12	43.72	26.39	0.67%	(68.81)
INTC US Equity	1,967	13,123	24.42	28.08	24.79	0.60%	12.10
ISP IM Equity	4,839	5,699	1.93	3.57	65.72	1.29%	162.24
ITUB US Equity	(352)	5,715	15.82	14.90	-4.68	1.32%	182.51
ITUB4 BZ Equity	(232)	4,601	15.75	14.99	-3.88	1.30%	163.39
ITW US Equity	4,386	14,011	67.84	89.07	67.45	0.46%	132.89
ITX SM Equity	(18)	(3,652)	146.45	147.18	-0.87	0.58%	(24.98)
JCI US Equity	149	4,214	48.47	50.18	3.49	1.01%	2.58
JNJ US Equity	6,398	19,626	77.72	103.06	90.66	0.36%	1.82
JPM US Equity	201	5,790	55.51	57.43	4.95	0.70%	50.76
KMB US Equity	387	10,931	107.86	111.68	9.16	0.39%	4.18
KMI US Equity				35.16		0.72%	-
KO US Equity	(3)	(444)	40.65	40.96	-2.40	0.31%	0.02
LBTYA US Equity	151	5,724	43.92	45.08	2.90	0.91%	47.99
LBTYK US Equity	251	7,489	41.91	43.31	4.51	0.74%	87.92
LIN GR Equity	565	10,686	200.99	211.62	7.52	0.70%	(44.23)
LLOY LN Equity	266	2,201	1.18	1.33	12.30	0.98%	(7.60)
LLY US Equity	51	4,953	59.03	59.63	1.81	0.57%	3.70
LMT US Equity	746	2,016	122.48	167.80	81.05	0.46%	15.52
LNKD US Equity	358	(2,461)	183.83	157.12	6.71	2.17%	(9.04)
LOW US Equity	95	4,313	46.77	47.80	2.25	0.97%	6.34
LVS US Equity	(116)	2,484	76.04	72.65	-3.47	1.35%	(58.00)
LYB US Equity	1,544	2,297	59.29	99.13	125.54	0.54%	(0.36)
MA US Equity	146	5,041	74.90	77.07	3.07	0.94%	(28.84)
MAERSKB DC Equity	8,634	14,377		#N/A N/A	62.57	0.96%	
MC FP Equity	247	7,161	188.21	194.70	6.31	0.55%	(29.55)
MCD US Equity	78	9,603	100.64	101.45	1.79	0.45%	(55.64)
MCK US Equity	296	2,181	164.92	187.29	17.31	0.78%	(18.06)
MDLZ US Equity	4,475	13,763	28.74	38.09	52.47	0.62%	(64.46)
MDT US Equity	9,136	20,811	43.22	62.20	61.07	0.72%	(135.02)
MET US Equity	1,779	7,556	44.37	54.81	20.56	1.14%	6.58
MFC CN Equity	1,396	2,561	12.38	19.12	68.35	0.80%	33.58
MHS US Equity				#N/A N/A			
MMM US Equity	10,638	21,331	96.89	145.22	119.25	0.42%	199.95
MO US Equity	1,493	13,034	37.23	41.50	24.01	0.48%	45.83

MON US Equity	1,735	12,047	106.16	121.45	24.42	0.59%	(26.02)
MOS US Equity				49.06			-
MRK US Equity	1,777	12,269	50.46	57.76	19.03	0.76%	(20.06)
MS US Equity	125	2,622	30.60	32.06	4.22	1.13%	13.09
MSFT US Equity	1,362	8,724	35.67	41.23	21.21	0.74%	(48.83)
MUV2 GR Equity	654	6,116	197.70	218.83	14.64	0.73%	(25.88)
NAB AU Equity	(99)	13,313		#N/A N/A	-1.03	0.72%	
NCM AU Equity				#N/A N/A			
NEE US Equity	4,811	15,275	73.39	96.50	54.97	0.57%	(274.73)
NEM US Equity	548	(2,652)	28.72	22.78	17.76	1.16%	32.68
NESN VX Equity	1,018	11,809		#N/A N/A	16.96	0.51%	
NG/ LN Equity	2,406	13,478	12.00	14.15	24.51	0.73%	(41.89)
NKE US Equity	377	5,145	71.37	76.60	9.84	0.74%	12.55
NOK US Equity	4,432	4,498	3.96	7.87	81.81	1.20%	(60.98)
NOV US Equity	2	8,643	78.01	78.03	0.02	1.09%	112.51
NOVN VX Equity	7,139	21,257		#N/A N/A	71.66	0.47%	
NOVOB DC Equity	700	9,444		#N/A N/A	8.73	0.85%	
NSC US Equity	2,638	10,673	82.02	102.29	40.77	0.61%	103.92
NVS US Equity	5,726	17,966	67.57	89.11	86.43	0.37%	23.98
OGXP3 BZ Equity	4,026	(4,107)	4.39	0.09	34.79	2.82%	(384.48)
OR FP Equity	291	8,826	167.38	172.89	5.49	0.60%	(31.49)
ORA FP Equity	2,135	8,559	13.80	17.25	20.95	1.19%	103.17
ORCL US Equity	2,142	8,999	34.43	42.62	48.41	0.49%	22.08
OXY US Equity	417	9,397	96.04	100.30	8.31	0.53%	(4.97)
PBR US Equity	(83)	(2,059)	14.43	15.01	-2.35	1.72%	(57.58)
PBR/A US Equity	(72)	(2,072)	15.40	15.93	-1.96	1.77%	(64.92)
PCLN US Equity	271	5,110	1,174.29	1,236.68	4.03	1.32%	(25.39)
PCP US Equity	478	6,685	255.08	273.32	7.65	0.93%	49.73
PEP US Equity	675	12,677	83.59	88.04	13.01	0.41%	30.89
PETR3 BZ Equity	(58)	(2,348)	7.36	7.54	-1.41	1.74%	(73.70)
PETR4 BZ Equity	(52)	(2,200)	7.83	8.02	-1.32	1.79%	(80.65)
PFE US Equity	(46)	3,857	29.65	29.30	-1.60	0.74%	(27.20)
PG US Equity	111	11,013	79.25	80.05	2.58	0.39%	4.59
PHIA NA Equity				32.49			-
PM US Equity	165	9,885	86.84	88.29	4.44	0.38%	(0.58)
PNC US Equity	1,390	9,400	76.94	88.32	21.40	0.69%	133.54
POT CN Equity	(99)	6,886	36.03	35.52	-2.28	0.63%	24.81
POT US Equity	(176)	7,998	36.31	35.53	-3.82	0.57%	30.88
PRU LN Equity	8,634	10,521	12.76	23.24	129.26	0.63%	27.00
PSA US Equity	784	13,406	162.12	171.60	10.79	0.54%	(110.80)
PSX US Equity	1,804	6,569	65.88	83.97	36.87	0.74%	(31.93)
PX US Equity	2,943	16,860	114.07	133.97	43.89	0.40%	(85.77)
QCOM US Equity	2,482	12,717	66.98	80.05	44.23	0.44%	(39.20)
QQQ US Equity	2,914	12,682	75.41	92.74	42.44	0.54%	16.41
RAI US Equity	1,213	11,264	53.56	59.32	12.95	0.83%	(4.65)
RDS/A US Equity	664	11,546	75.02	79.34	9.89	0.58%	8.50
RDS/B US Equity	585	11,427	78.85	82.89	6.43	0.80%	(7.65)

RDSA LN Equity	798	9,744	36.73	39.74	13.51	0.61%	21.61
RDSA NA Equity	571	11,195	37.76	39.68	8.57	0.59%	15.50
RDSB LN Equity	656	10,889	39.07	41.43	8.09	0.75%	10.93
REGN US Equity	263	6,240	302.78	315.56	3.15	1.34%	112.69
RIO AU Equity	(35)	699		#N/A N/A	-4.23	1.17%	
RIO LN Equity	(38)	2,754	54.11	53.37	-1.51	0.91%	10.84
RIO US Equity	(40)	3,158	54.03	53.36	-1.14	1.11%	(0.46)
ROG VX Equity	6,891	17,035		#N/A N/A	74.06	0.55%	
RY CN Equity	485	11,337	66.05	68.87	10.30	0.42%	107.16
SAB LN Equity	1,221	11,420	49.47	54.76	14.26	0.75%	88.75
SAN FP Equity	(42)	(2,718)	105.52	107.14	-2.55	0.60%	14.40
SAN SM Equity	2,181	9,733	8.71	10.66	34.00	0.66%	64.27
SAN US Equity	1,766	7,980	8.73	10.66	27.05	0.82%	29.79
SAP GR Equity	(21)	1,746	75.90	75.00	-1.61	0.74%	(7.71)
SAP US Equity	(4)	403	75.82	75.02	-1.33	0.80%	(0.79)
SBUX US Equity	243	10,127	73.24	75.00	3.62	0.66%	(35.28)
SGO FP Equity	2,967	8,086	44.41	60.70	49.25	0.74%	81.98
SI US Equity				#N/A N/A			
SIE GR Equity	952	5,345	114.81	135.27	22.71	0.78%	15.07
SLB US Equity	2,335	10,200	86.62	106.45	42.57	0.54%	109.27
SMSN LI Equity	(32)	6,362	697.27	693.78	-0.55	0.91%	(192.90)
SO US Equity	(137)	11,861	44.11	43.60	-1.98	0.58%	(137.15)
SPG US Equity	(96)	12,778	168.97	167.72	-1.40	0.53%	(140.25)
SREN VX Equity				#N/A N/A			
STAN LN Equity	(2)	2,044	22.49	22.47	-0.18	0.62%	3.29
STL NO Equity	1,818	11,476		#N/A N/A	18.60	0.85%	
STT US Equity	147	3,883	64.77	67.22	4.09	0.93%	14.01
SU CN Equity	794	11,105	36.96	39.60	9.64	0.74%	136.07
SU FP Equity	965	9,241	86.96	96.04	12.35	0.85%	(15.05)
SU US Equity	764	11,487	37.15	39.62	8.92	0.75%	143.25
SWEDA SS Equity	204	4,735	25.97	27.09	6.75	0.64%	
SYNN VX Equity	(331)	(4,132)		#N/A N/A	-19.92	0.40%	
T US Equity	46	(4,595)	35.35	35.00	1.98	0.51%	(2.51)
TD CN Equity	1,194	12,877	46.28	50.57	19.22	0.48%	117.26
TEF SM Equity	406	7,989	16.11	16.93	6.97	0.73%	51.50
TEF US Equity	395	6,344	15.95	16.94	7.39	0.84%	33.75
TGT US Equity	787	(8,574)	63.57	57.74	10.80	0.85%	(11.26)
TJX US Equity	(37)	(1,013)	54.42	56.40	-3.83	0.95%	1.58
TLS AU Equity	721	13,319		#N/A N/A	11.14	0.49%	
TLSN SS Equity	(307)	(5,268)	7.02	7.43	-10.00	0.58%	
TM US Equity	1	(5,774)	115.16	115.13	0.04	0.60%	5.14
TMO US Equity	9,006	10,218	63.59	119.64	125.44	0.70%	(9.68)
TOT US Equity	1,194	7,801	61.19	70.56	19.69	0.78%	(41.76)
TRP CN Equity	(19)	(3,874)	46.17	46.40	-1.13	0.44%	(13.42)
TRV US Equity	1,194	13,459	87.04	94.76	18.44	0.48%	41.70
TSCO LN Equity	739	(6,473)	5.57	4.94	12.51	0.91%	(95.35)
TWC US Equity	1,041	5,234	120.22	144.14	38.35	0.52%	50.66

TWX US Equity	163	9,814	67.77	68.89	1.88	0.88%	122.45
TXN US Equity	4,502	12,205	34.93	47.81	44.88	0.82%	100.57
TYC US Equity	12,937	24,080	29.17	44.84	68.74	0.78%	418.22
UBS US Equity	65	2,373	19.76	20.30	4.20	0.65%	7.25
UBSN VX Equity	38	2,230	#N/A N/A		2.47	0.68%	
UCG IM Equity	3,534	5,500	5.62	9.24	47.49	1.35%	30.52
ULVR LN Equity	210	6,329	42.99	44.41	5.68	0.58%	18.25
UNA NA Equity	145	8,550	42.33	43.05	2.84	0.60%	(8.11)
UNH US Equity	2,443	10,524	64.68	79.70	41.21	0.56%	(34.90)
UNP US Equity	2,860	13,934	84.53	101.87	9.41	2.18%	190.95
UPS US Equity	4,408	14,806	79.87	103.65	50.92	0.58%	6.29
USB US Equity	3,562	14,625	34.87	43.37	57.30	0.43%	224.65
UTX US Equity	6,969	15,190	82.05	119.69	74.54	0.62%	188.35
V US Equity	262	8,651	206.28	212.53	4.06	0.75%	(6.68)
VALE US Equity	298	(2,664)	14.92	13.25	8.44	1.33%	(35.52)
VALE3 BZ Equity	349	(2,939)	15.07	13.28	8.28	1.43%	(51.72)
VIAB US Equity	4,243	9,746	61.33	88.02	68.69	0.63%	72.51
VIV FP Equity				26.06			-
VMW US Equity	412	4,785	89.16	96.84	7.75	1.11%	(17.62)
VOD LN Equity	328	(3,948)	3.82	3.50	9.45	0.88%	(23.60)
VOD US Equity	316	(3,810)	38.03	34.87	9.19	0.90%	(4.87)
VOW3 GR Equity	93	3,208	259.69	267.21	4.85	0.60%	(10.25)
VRX CN Equity	437	2,771	109.70	126.99	12.96	1.22%	0.98
VRX US Equity	680	1,880	93.20	126.90	31.30	1.16%	(4.09)
VTI US Equity	857	5,134	86.91	101.41	38.85	0.43%	16.11
VWO US Equity	109	5,630	42.75	43.57	2.95	0.65%	26.29
VZ US Equity	(5)	4,742	49.60	49.54	-0.21	0.54%	35.17
WBC AU Equity	502	11,844	#N/A N/A		6.31	0.67%	
WES AU Equity	166	13,490	#N/A N/A		1.82	0.67%	
WFC US Equity	4,170	12,761	39.49	52.39	60.65	0.54%	149.87
WLP US Equity	4,340	10,741	75.13	105.48	51.55	0.78%	(108.81)
WMT US Equity	84	9,262	76.31	77.00	1.92	0.47%	(31.28)
WOW AU Equity	(40)	4,724	#N/A N/A		-1.21	0.69%	
XOM US Equity	1,618	16,573	92.53	101.56	24.61	0.40%	35.44
XTA LN Equity			#N/A N/A				
YHOO US Equity	101	2,439	34.57	36.00	3.59	1.15%	20.15
YUM US Equity	616	8,913	74.65	79.81	12.44	0.56%	8.71
ZURN VX Equity	105	8,429	#N/A N/A		3.55	0.35%	

Current Portfolio - Global Macro Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)	P/L in Vol Days	30P Realized Vol	Change on Day (in USD)
SPX Index	21,199	62,272	1,455.70	1,951.27	84.14	0.40%	78.36
NDX Index	12,724	37,348	2,831.19	3,795.74	59.35	0.57%	15.48
RTY Index	713	10,580	1,101.66	1,175.88	7.86	0.86%	103.37

SPTSX Index	1,873	41,166	13,034.03	13,627.06	14.31	0.32%	184.62
MEXBOL Index	126	15,064	3,278.27	3,305.71	1.30	0.64%	(31.70)
IBOV Index	(338)	(8,398)	23,409.59	24,353.03	-3.61	1.12%	(247.14)
MERVAL Index	2,495	20,801	910.80	1,020.04	10.14	1.18%	1,154.59
UKX Index	4,904	46,435	10,442.34	11,545.19	28.13	0.38%	92.00
DAX Index	10,327	37,694	10,673.47	13,597.72	55.94	0.49%	(83.92)
CAC Index	2,269	29,424	5,788.46	6,234.78	17.50	0.44%	(68.02)
IBEX Index	12,499	42,773	11,737.69	15,167.55	44.18	0.66%	281.83
SMI Index	7,919	52,539		#N/A N/A	55.66	0.27%	
FTSEMIB Index	8,100	25,266	23,118.94	30,530.62	28.66	1.12%	141.78
PSI20 Index	6,084	24,476	8,041.34	10,040.20	27.32	0.91%	58.37
ISEQ Index	19,479	32,079	4,246.25	6,824.72	79.44	0.76%	(88.15)
ICEXI Index	1,200	14,393		#N/A N/A	15.97	0.52%	
AEX Index	7,081	47,270	490.91	564.44	33.97	0.44%	77.01
BEL20 Index	8,609	47,922	3,658.46	4,315.72	48.10	0.37%	(129.47)
LUXXX Index	11,960	41,632		#N/A N/A	40.48	0.71%	
KFX Index	12,601	40,659		#N/A N/A	55.35	0.56%	
HEX Index	9,945	43,508	8,607.83	10,575.33	42.60	0.54%	(94.40)
OMX Index	2,286	24,822	192.55	210.28	19.10	0.48%	
ATX Index	912	64,134		#N/A N/A	2.02	0.71%	
ASE Index	519	8,511		#N/A N/A	3.53	1.73%	
OSEBX Index	5,710	28,238		#N/A N/A	34.12	0.59%	
INDEXCF Index	(488)	(5,318)	39.64	43.28	-7.21	1.27%	(13.71)
TOP40 Index	2,206	36,288	3,996.66	4,239.62	8.41	0.72%	(76.08)
SENSEX Index	7,045	43,256	371.48	431.98	18.11	0.90%	149.19
NKY Index	565	21,231	143.69	147.51	3.51	0.76%	69.73
HSI Index	707	29,992	2,913.59	2,982.32	3.88	0.61%	227.46
SHCOMP Index	1,842	(36,707)	342.60	325.40	8.79	0.57%	(77.12)
KOSPI Index	1,788	45,441	1.88	1.96	8.55	0.46%	
AS51 Index	1,020	33,715		#N/A N/A	5.73	0.53%	
STBCNZL Index	36,763	73,207	444.47	667.67	115.92	0.43%	92.31
EEM US Equity	69	5,720	43.20	43.72	1.84	0.66%	21.26
IYR US Equity	304	12,786	70.30	71.97	6.04	0.39%	(140.35)
MDY US Equity	5,718	14,269	184.03	257.77	71.85	0.56%	65.34
JNK US Equity	59	10,785	41.31	41.54	4.60	0.12%	10.45
XLF US Equity	6,403	13,610	15.57	22.90	90.44	0.52%	87.78
XLU US Equity	940	10,859	39.38	42.79	13.49	0.64%	(79.43)
XLK US Equity	3,136	13,057	30.89	38.31	47.60	0.50%	50.88
XLI US Equity	7,350	16,147	38.20	55.59	91.73	0.50%	118.95
XLP US Equity	883	12,093	42.09	45.16	18.37	0.40%	(20.08)
XLY US Equity	1,589	9,522	57.37	66.94	28.87	0.58%	3.32
XLE US Equity	1,177	13,308	89.08	96.96	21.16	0.42%	22.44
XLB US Equity	4,780	15,233	37.75	49.59	65.68	0.48%	(52.33)
XLV US Equity	13,143	24,346	38.87	59.85	114.87	0.47%	(193.18)
SXXP Index	7,980	48,422	406.61	473.62	50.86	0.32%	(7.25)
SXAP Index	11,008	28,869	521.95	720.98	55.60	0.69%	(247.56)
SXKP Index	5,697	37,626	366.14	421.57	29.56	0.51%	145.44

SX6P Index	8,268	39,028	359.86	436.10	42.93	0.49%	(9.96)
SXEP Index	4,677	51,146	456.85	498.63	15.48	0.59%	20.44
SXIP Index	12,552	28,923	222.31	318.78	99.61	0.44%	(80.01)
SXNP Index	5,487	30,226	487.27	575.73	43.01	0.42%	(70.65)
SX3P Index	1,481	31,675	679.66	711.44	11.26	0.42%	63.37
SXDP Index	26,955	61,074	609.16	878.01	124.94	0.35%	(142.16)
SX4P Index	4,450	29,075	931.79	1,074.41	36.85	0.42%	(85.03)
SX8P Index	584	11,683	370.52	389.05	8.95	0.56%	(12.58)
SXOP Index	12,935	44,807	388.56	500.73	49.74	0.58%	(45.92)
SXQP Index	1,471	45,829	807.20	833.11	8.92	0.36%	25.35
SXRP Index	17	16,765	431.85	432.29	0.25	0.40%	67.17
SXMP Index	1,555	15,898	312.53	343.09	20.29	0.48%	33.28
SXTP Index	24,741	39,247	172.05	280.51	91.79	0.69%	(162.09)
SX7E Index	4,428	12,087	159.85	218.41	39.02	0.94%	62.67
SX5E Index	8,485	42,479	3,742.86	4,490.53	42.80	0.47%	(28.83)
SPGSCITR Index	(33)	(15,778)	5,016.60	5,027.16	-0.60	0.35%	(137.37)
XAG Curncy	1,601	(17,389)	21.00	19.07	13.30	0.69%	(42.81)
CO1 Comdty	(43)	(9,568)	109.50	109.99	-0.95	0.47%	(121.02)
CL1 Comdty	1,555	30,849	99.40	104.41	8.64	0.58%	552.38
NG1 Comdty	3,061	15,160	3.86	4.65	14.08	1.43%	(251.46)
XAU Comdty	(309)	(26,763)	85.44	86.43	-0.02	49.02%	82.38
IBOXHY Index	3,996	53,418	220.12	236.59	139.98	0.05%	58.91
US_TSY CREDIT	24	100,443	765.33	765.51	0.20	0.11%	(82.61)
CA_TSY CREDIT	(57)	(25,139)	1,213.44	1,216.18	-0.84	0.27%	(56.64)
MX_TSY CREDIT	1,539	87,928	221.30	225.17	4.08	0.43%	(846.18)
AU_TSY CREDIT	1,411	81,398	1,506.03	1,532.14	6.69	0.26%	110.40
JP_TSY CREDIT	309	(45,369)	817.18	811.61	3.05	0.22%	4.50
MY_TSY CREDIT	1,027	103,107	170.18	171.87	4.40	0.23%	425.85
SG_TSY CREDIT	264	66,005	221.48	222.37	1.89	0.21%	(53.60)
AT_TSY CREDIT	3,996	81,569	358.40	375.96	20.64	0.24%	(229.25)
BE_TSY CREDIT	5,547	79,771	477.76	510.98	27.08	0.26%	(201.56)
FI_TSY CREDIT	3,477	85,645	349.64	363.84	18.40	0.22%	(310.00)
FR_TSY CREDIT	4,578	82,246	1,684.51	1,778.27	23.21	0.24%	(217.21)
DE_TSY CREDIT	2,585	84,524	1,247.55	1,285.71	14.00	0.22%	(376.42)
IE_TSY CREDIT	33,484	78,270	336.92	481.06	182.39	0.23%	(204.06)
IT_TSY CREDIT	9,665	54,986	1,616.07	1,900.15	56.47	0.31%	(11.23)
NL_TSY CREDIT	3,622	82,865	1,330.92	1,389.09	19.14	0.23%	(321.32)
ES_TSY CREDIT	12,064	50,187	392.28	486.58	84.53	0.28%	26.88
DK_TSY CREDIT	2,698	67,396	729.23	758.42	16.40	0.24%	(216.52)
NO_TSY CREDIT	85	50,762	347.94	348.52	0.58	0.29%	(110.64)
PL_TSY CREDIT	2,369	35,151	429.04	457.96	23.10	0.29%	(174.51)
ZA_TSY CREDIT	(810)	(53,741)	83.15	84.40	-1.80	0.84%	336.51
SE_TSY CREDIT	236	(44,333)	464.03	461.56	1.63	0.33%	233.42
CH_TSY CREDIT	2,874	69,857	1,008.64	1,050.14	19.09	0.22%	(282.86)
GB_TSY CREDIT	1,638	89,647	1,507.67	1,535.22	8.17	0.22%	(214.15)