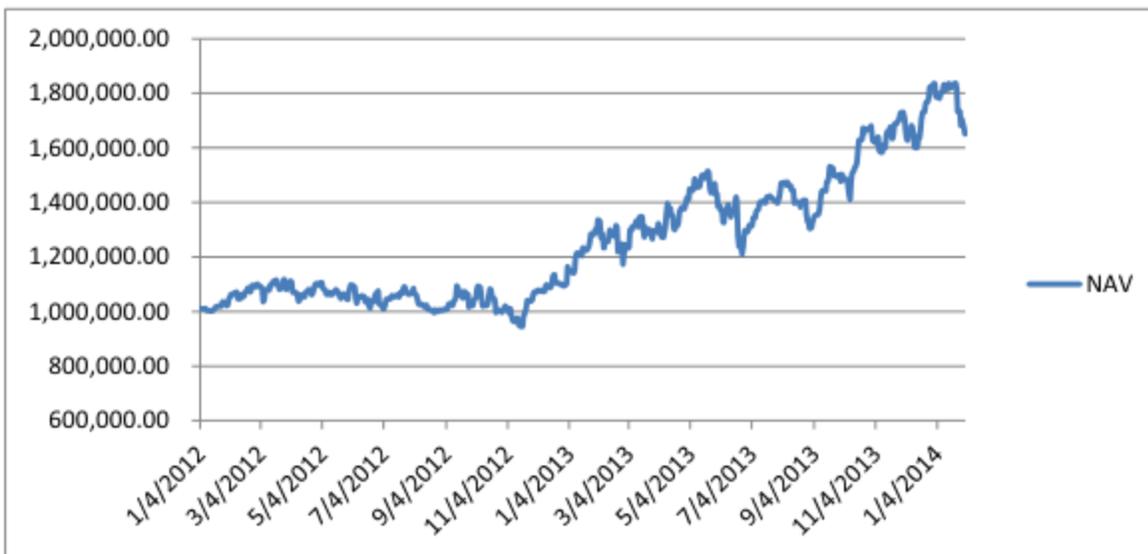


Current Date:	1/31/2014	Change on Day:	-1.68%
T12M Return:	23.49%		
Total Return since 1/1/12:	65.05%		
Current Long Exposure @ Cost:	4,403,216		
Current Short Exposure @ Cost:	(1,214,063)		
Net Exposure:	3,189,153		
Current No. of Positions:	462		
Starting Capital:	1,000,000		
Current NAV:	1,650,534		
Current Leverage (Gross Exposures):	3.40		

Key Metrics

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval
Win Ratio:	40% - 50% historically
T24M (+) NAV Days	48%
T24M Avg. Daily NAV (+) Change	0.98215%
T24M Avg. Daily NAV (-) Change	-0.75201%
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:	1.04
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 asymmetry in our volatility profile.

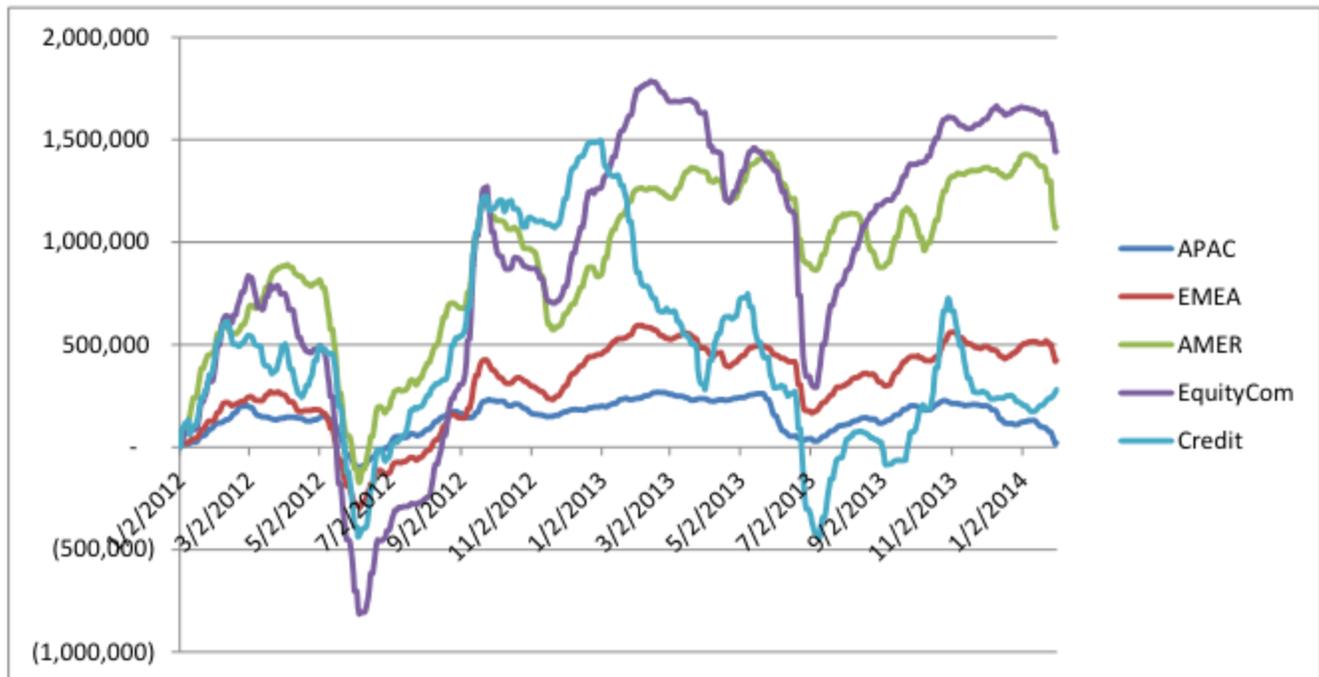
NAV



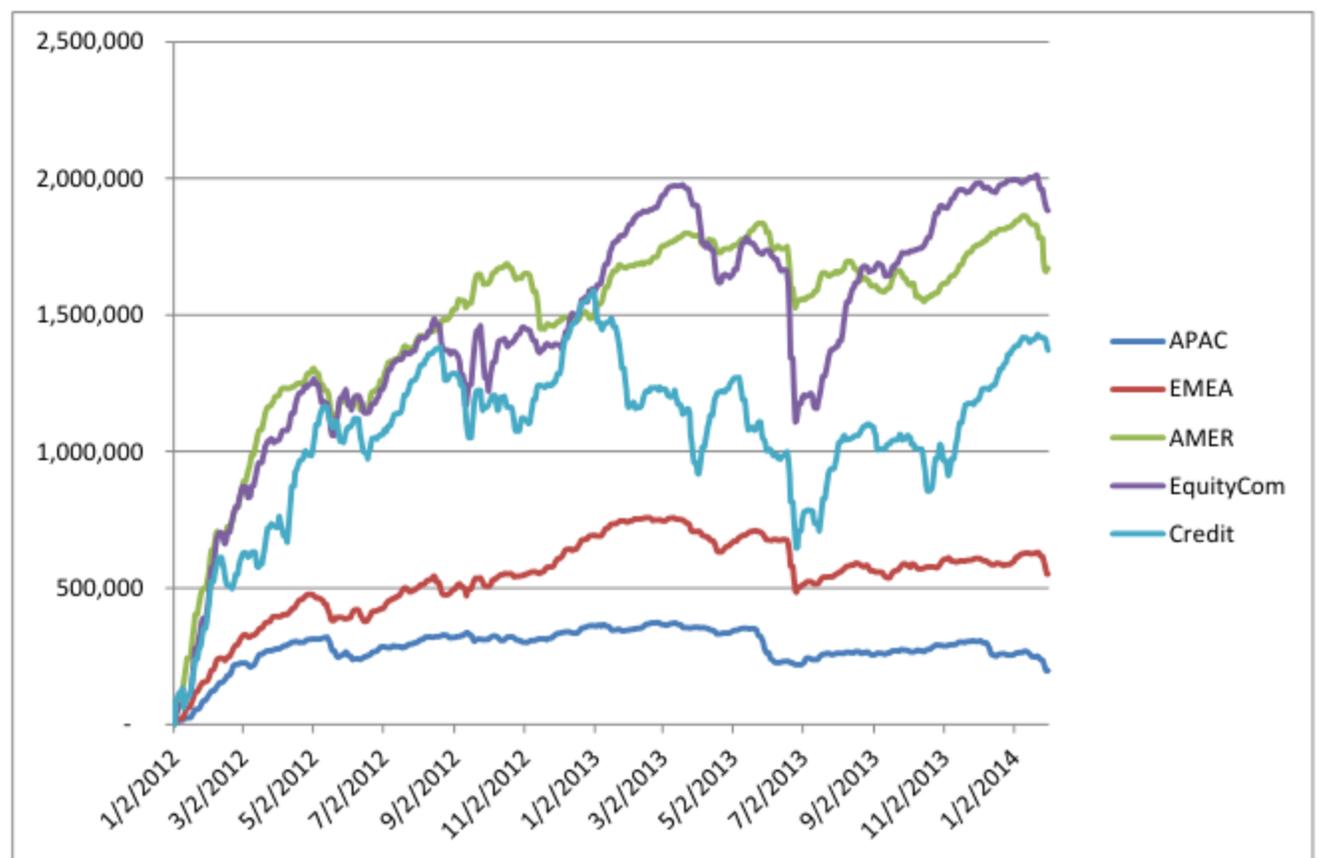
Largest Exposures 99th Percentile 1st Percentile (@ cost ex-MTM)			Largest MTM Gains (95th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
20 Positions		22.52%	52 Positions		30.08%
SHCOMP Index	(27,433)	0.49%	GOOG US Equity	4,785	0.29%
US_TSY CREDIT	(30,350)	0.54%	ASE Index	4,880	0.30%
ZA_TSY CREDIT	(31,741)	0.57%	XLF US Equity	4,975	0.30%
SPGSCITR Index	(33,454)	0.60%	NG1 Comdty	5,142	0.31%
XAU Comdty	(41,472)	0.74%	ROG VX Equity	5,144	0.31%
SXDP Index	61,432	1.09%	MAERSKB DC Equity	5,182	0.31%
JP_TSY CREDIT	(62,468)	1.11%	OGXP3 BZ Equity	5,324	0.32%
SPX Index	62,528	1.11%	ACA FP Equity	5,353	0.32%
FR_TSY CREDIT	63,415	1.13%	QQQ US Equity	5,496	0.33%
AT_TSY CREDIT	66,103	1.18%	ICEXI Index	5,501	0.33%
IT_TSY CREDIT	66,510	1.18%	SXOP Index	5,506	0.33%
BE_TSY CREDIT	68,659	1.22%	NKY Index	5,528	0.33%
NL_TSY CREDIT	68,964	1.23%	BMJ US Equity	5,699	0.35%
FI_TSY CREDIT	69,347	1.23%	CMCSA US Equity	5,802	0.35%
STBCNZL Index	73,249	1.30%	XAU Comdty	6,146	0.37%
AU_TSY CREDIT	(73,614)	1.31%	KFX Index	6,177	0.37%
IE_TSY CREDIT	76,628	1.36%	HON US Equity	6,199	0.38%
CA_TSY CREDIT	(91,871)	1.64%	UTX US Equity	6,264	0.38%
SG_TSY CREDIT	(94,095)	1.68%	IT_TSY CREDIT	6,408	0.39%
MY_TSY CREDIT	(101,640)	1.81%	IBEX Index	6,410	0.39%
			PRU LN Equity	6,464	0.39%
			AMGN US Equity	6,595	0.40%
			CA_TSY CREDIT	6,636	0.40%
			LUXXX Index	6,688	0.41%
			DAX Index	6,819	0.41%
			MDT US Equity	6,835	0.41%
			SXAP Index	6,942	0.42%
			XLY US Equity	7,038	0.43%
			GS US Equity	7,039	0.43%
			MMM US Equity	7,239	0.44%
			CMCSK US Equity	8,324	0.50%
			TMO US Equity	8,599	0.52%
			VIAB US Equity	8,860	0.54%
			BAYN GR Equity	8,994	0.54%
			ES_TSY CREDIT	9,195	0.56%
			TYC US Equity	9,782	0.59%
			SXIP Index	10,090	0.61%
			SXMP Index	10,313	0.62%
			BAC US Equity	10,614	0.64%
			BA US Equity	10,807	0.65%

MA US Equity	11,529	0.70%
NDX Index	11,548	0.70%
RTY Index	12,151	0.74%
CELG US Equity	12,310	0.75%
XLV US Equity	12,403	0.75%
SPX Index	14,041	0.85%
SXTP Index	18,737	1.14%
ISEQ Index	19,382	1.17%
SXDP Index	19,600	1.19%
IE_TSY CREDIT	25,899	1.57%
STBCNZL Index	30,394	1.84%
GILD US Equity	32,669	1.98%

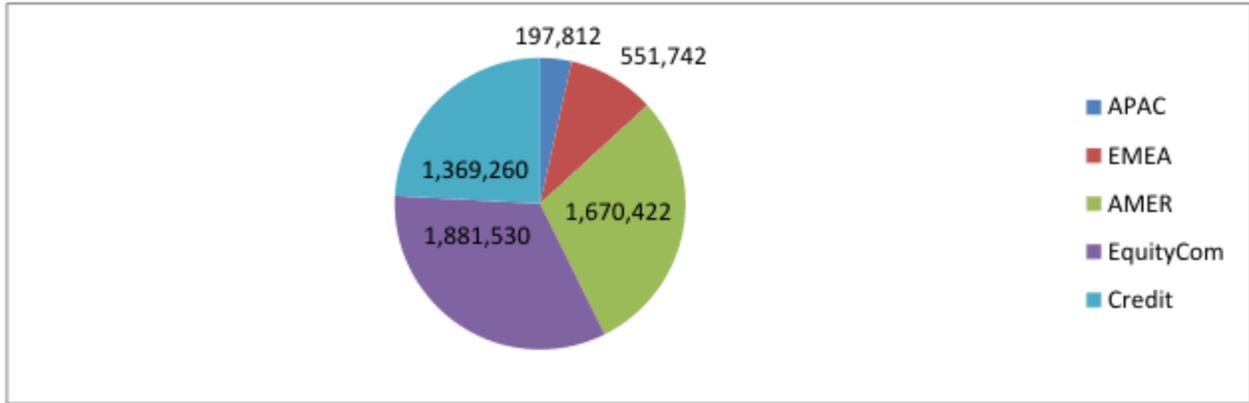
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



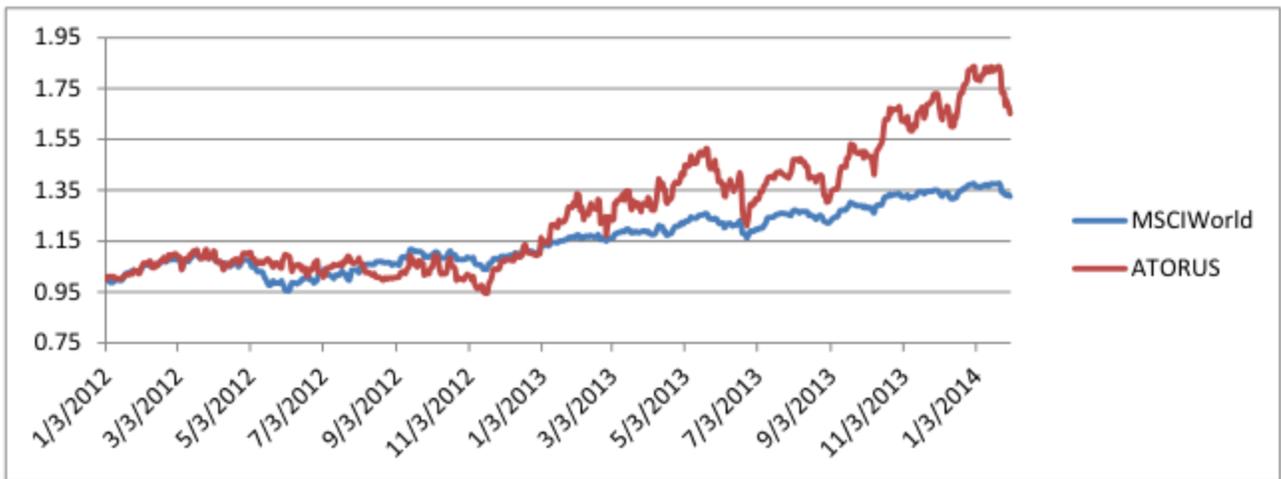
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



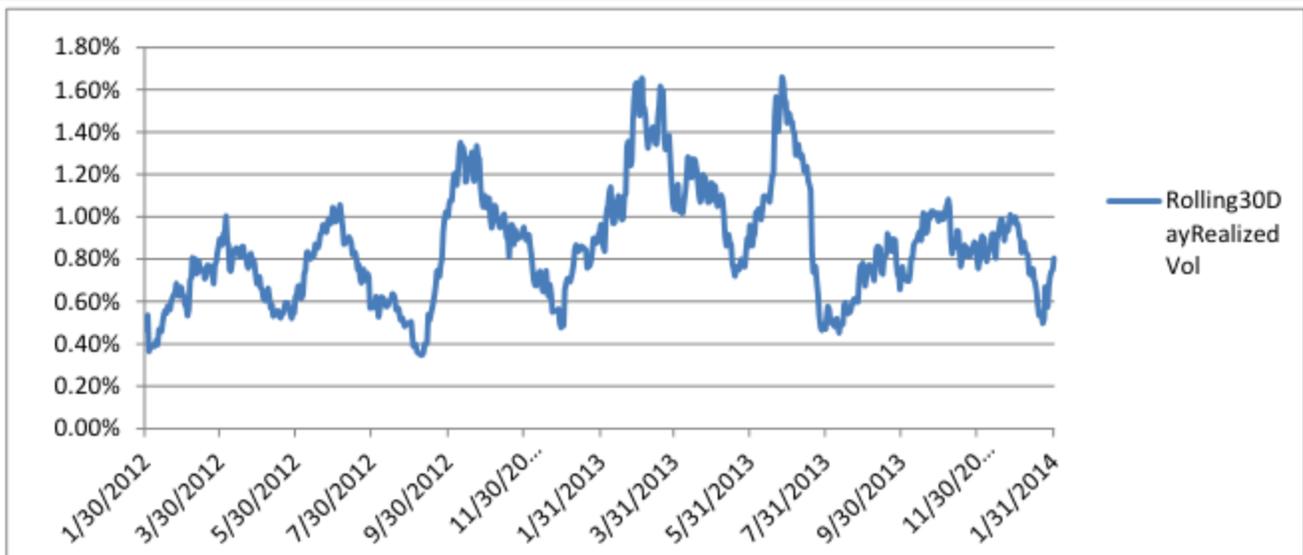
Current Gross Notional Risk by Category



T24M Performance Vs. MSCI World Index



Rolling 30 Day Realized Volatility - Atorus



Current Portfolio -Listed Equity Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)
000270 KS Equity	110	(4,451)	51.62	50.3444
005380 KS Equity	(32)	1,275	212.58	217.9313
005490 KS Equity	(8)	(1,943)	277.11	278.22
005930 KS Equity	472	(6,486)	1285.62	1192.0396
012330 KS Equity	916	5,231	244.69	287.5259
1 HK Equity	5	(510)	14.88	14.7428
1299 HK Equity	404	2,798	4.03	4.6071
13 HK Equity	1,038	12,127	11.40	12.3782
16 HK Equity	373	(9,841)	12.66	12.1809
27 HK Equity	(0)	120	9.61	9.6441
2914 JP Equity	190	(4,661)	32.47	31.1445
3382 JP Equity	226	3,425	37.70	40.1912
4063 JP Equity	(12)	(4,500)	56.40	56.5513
4502 JP Equity	(7)	2,099	46.71	46.8765
4689 JP Equity	(33)	741	5.50	5.7448
5 HK Equity	(64)	1,419	9.95	10.4059
5108 JP Equity	25	3,514	36.36	36.618
5401 JP Equity	(11)	(397)	3.04	3.1223
6301 JP Equity	(64)	(3,480)	20.64	21.0163
6752 JP Equity	1,222	4,178	9.01	11.6484
6902 JP Equity	2,584	9,815	41.48	52.3973
6954 JP Equity	245	6,402	157.65	163.6789
7201 JP Equity	63	(3,698)	8.85	8.6972
7203 JP Equity	(41)	1,165	56.32	58.3237
7267 JP Equity	(17)	1,576	37.81	38.2119
762 HK Equity	348	(4,071)	1.43	1.3089
7751 JP Equity	409	(6,725)	31.44	29.5265
8031 JP Equity	163	(6,655)	13.92	13.5818
8058 JP Equity	(41)	1,904	18.28	18.672
8306 JP Equity	80	3,924	6.04	6.1639
8316 JP Equity	2,128	7,591	37.02	47.4026
8411 JP Equity	26	6,732	2.14	2.1458
8604 JP Equity	(99)	1,335	6.69	7.1901
8801 JP Equity	(4)	114	31.06	32.2627
8802 JP Equity	4	(631)	25.06	24.9047
9020 JP Equity	129	(3,905)	77.53	74.981
941 HK Equity	885	(9,481)	10.42	9.4465
9432 JP Equity	96	6,020	53.19	54.0451
9433 JP Equity	3,859	11,956	42.13	55.7323
9437 JP Equity	-	878	16.10	16.1003
9983 JP Equity	56	3,206	369.08	375.5005
9984 JP Equity	3,622	4,779	42.69	75.0555
AAPL US Equity	(305)	7,852	479.54	498.1434

ABB US Equity	555	10,310	23.59	24.8605
ABBN VX Equity	429	8,626	23.63	24.8045
ABBV US Equity	7	5,378	49.49	49.5577
ABEV US Equity	728	(6,548)	7.34	6.521
ABEV3 BZ Equity	681	(6,562)	7.33	6.5669
ABI BB Equity	(58)	2,638	93.19	95.2352
ABT US Equity	(241)	4,072	34.52	36.5659
ABX CN Equity	(438)	(3,481)	17.17	19.3265
ABX US Equity	(413)	(3,446)	17.20	19.266
ACA FP Equity	5,353	5,630	6.83	13.3315
ACE US Equity	6	6,077	93.87	93.9677
ACN US Equity	309	8,982	77.04	79.6902
ADP US Equity	69	1,194	72.36	76.5622
AFL US Equity	1,219	8,657	55.05	62.7978
AGL SJ Equity	(191)	(5,018)	22.73	23.5998
AGN US Equity	646	6,737	104.77	114.8099
AI FP Equity	8	(648)	127.11	125.4683
AIG US Equity	2,616	4,683	30.87	48.1115
AIR FP Equity	4,432	6,658	42.47	70.7433
ALV GR Equity	2,623	8,089	125.64	166.3859
ALVG IX Equity	1,927	6,065	126.13	166.2095
AMGN US Equity	6,595	23,079	92.78	119.2987
AMT US Equity	651	10,677	76.29	80.9386
AMZN US Equity	3,854	14,103	287.66	366.2713
ANZ AU Equity	1	(518)	26.38	26.3226
APA US Equity	190	(6,193)	82.96	80.4149
APC US Equity	16	(5,556)	80.96	80.7306
ASML NA Equity	(19)	327	79.72	84.3017
ASML US Equity	-	535	84.52	84.5248
AXP US Equity	2,036	10,583	71.56	85.3339
AZN LN Equity	3,468	12,756	49.80	63.3431
AZN SS Equity	3,005	11,501	50.19	63.2972
AZN US Equity	3,365	12,505	49.96	63.398
BA US Equity	10,807	19,130	79.84	124.9485
BAC US Equity	10,614	11,754	8.82	16.7887
BARC LN Equity	49	5,288	4.41	4.4522
BAS GR Equity	720	7,399	97.30	106.7687
BATS LN Equity	173	(4,545)	49.84	47.9456
BAX US Equity	(194)	(7,969)	66.82	68.4474
BAYN GR Equity	8,994	12,536	76.64	131.6168
BBAS3 BZ Equity	277	(3,218)	9.29	8.4881
BBD US Equity	1,207	(6,677)	12.96	10.6168
BBDC4 BZ Equity	1,155	(6,934)	12.84	10.7004
BBL US Equity	135	(4,961)	60.45	58.8042
BBVA SM Equity	1,038	5,718	10.09	11.9274
BCE CN Equity	177	(6,554)	43.17	42.0069
BCS US Equity	67	6,329	17.72	17.9103

BEN US Equity	(72)	7,715	51.11	51.5923
BG/ LN Equity	-	476	16.81	16.8137
BHP AU Equity	-	782	31.96	31.9573
BHP US Equity	4	(1,391)	63.96	63.7567
BIIB US Equity	294	1,069	245.93	313.6332
BIL SJ Equity	108	(3,207)	30.78	29.7443
BK US Equity	68	1,535	30.62	31.9887
BLK US Equity	115	1,170	274.17	301.1011
BLT LN Equity	119	(4,892)	30.23	29.4934
BMO CN Equity	17	(1,206)	62.31	61.4222
BMW GR Equity	603	6,412	98.63	107.9077
BMJ US Equity	5,699	14,144	35.71	50.0976
BN FP Equity	232	(3,638)	70.54	66.0392
BNP FP Equity	1,383	5,546	61.78	77.1861
BNS CN Equity	8	(1,050)	55.24	54.8357
BP/ LN Equity	174	8,378	7.68	7.8374
BRK/B US Equity	8	(1,936)	112.06	111.5957
BSBR US Equity	2,002	(7,965)	6.22	4.6539
BUD US Equity	(62)	2,606	93.15	95.3776
BX US Equity	209	2,958	30.31	32.4563
C US Equity	807	2,240	35.05	47.6719
CA FP Equity	363	3,010	30.49	34.1649
CAT US Equity	787	10,203	87.23	93.9601
CBA AU Equity	2	(590)	65.15	64.9527
CBS US Equity	240	1,280	49.35	58.606
CCL US Equity	689	7,759	36.20	39.417
CELG US Equity	12,310	16,038	85.54	151.1874
CFR VX Equity	-	613	93.02	93.0212
CL US Equity	743	20,830	58.99	61.0934
CM CN Equity	2	(770)	78.03	77.8265
CMCSA US Equity	5,802	17,408	40.65	54.1933
CMCSK US Equity	8,324	18,900	36.26	52.2342
CNI US Equity	367	12,839	51.38	52.846
CNQ CN Equity	18	(3,920)	32.88	32.7308
CNR CN Equity	384	12,392	51.30	52.8847
COF US Equity	435	10,033	67.68	70.6196
COP US Equity	205	(6,341)	67.20	65.032
COST US Equity	23	(2,649)	113.31	112.3245
COV LN Equity	197	2,586	3.62	3.8958
COV US Equity	470	6,367	63.38	68.0667
CRM US Equity	136	2,041	56.89	60.6757
CS FP Equity	2,432	7,011	19.39	26.116
CSCO US Equity	(15)	(4,927)	21.79	21.8566
CSX US Equity	635	8,997	25.07	26.843
CVE CN Equity	916	(10,308)	28.75	26.1925
CVS US Equity	798	10,286	62.75	67.6182
CVX US Equity	38	(1,081)	116.16	112.04

D US Equity	1,546	12,236	59.94	67.5197
DAI GR Equity	4,734	14,103	62.20	83.0849
DBK GR Equity	150	4,087	46.61	48.3284
DD US Equity	1,511	12,334	54.46	61.1316
DDAIF US Equity	2,849	8,831	63.20	83.5941
DE US Equity	62	8,132	85.65	86.3062
DELL US Equity	14	6,650	13.83	13.8598
DEO US Equity	(170)	3,074	112.91	119.1664
DG FP Equity	2,679	9,978	51.34	65.1161
DGE LN Equity	(198)	3,222	27.73	29.4364
DHR US Equity	4,047	14,918	58.57	74.4553
DIS US Equity	612	9,893	68.36	72.5945
DISCA US Equity	10	2,132	79.61	79.9946
DNB NO Equity	879	9,475	15.62	17.0671
DOW US Equity	1,769	6,502	35.84	45.5878
DPW GR Equity	123	548	28.24	34.5576
DTE GR Equity	4,535	13,903	12.22	16.2036
DTV US Equity	1,409	9,212	60.09	69.2878
DUK US Equity	(107)	(8,729)	69.60	70.4512
DVN US Equity	(277)	7,143	57.15	59.3634
EBAY US Equity	24	4,990	52.95	53.2102
ECL US Equity	(65)	1,380	95.91	100.4008
EDF FP Equity	4,131	9,236	23.45	33.9324
EMC US Equity	(208)	8,437	23.72	24.3025
EMR US Equity	1,375	13,115	59.74	66.0058
ENB CN Equity	(49)	(5,743)	41.64	41.998
ENEL IM Equity	442	6,677	4.24	4.5244
ENI IM Equity	(41)	1,152	21.85	22.6204
EOAN GR Equity	(70)	2,573	17.67	18.1515
EOG US Equity	851	5,631	143.99	165.7506
EPD US Equity	633	9,075	61.83	66.1495
ERICB SS Equity	82	3,380	12.05	12.34
ESRX US Equity	1,153	9,909	66.69	74.4488
ETN US Equity	81	2,952	71.09	73.044
F US Equity	(161)	1,924	13.82	14.9772
FB US Equity	1,076	2,547	43.58	61.9955
FCX US Equity	0	(430)	32.34	32.3364
FDX US Equity	560	5,342	120.94	133.6106
FOX US Equity	(24)	(3,555)	31.03	31.241
FOXA US Equity	(56)	(3,373)	31.33	31.8577
FP FP Equity	179	5,685	55.22	56.9598
G IM Equity	238	4,522	20.52	21.5973
GE US Equity	2,133	16,423	22.32	25.2152
GILD US Equity	32,669	13,859	24.02	80.6571
GIS US Equity	(223)	10,667	47.16	48.1451
GLE FP Equity	468	3,232	49.51	56.6691
GLEN LN Equity	(84)	(2,914)	5.14	5.2854

GLW US Equity	749	11,346	16.17	17.2409
GM US Equity	1,928	6,829	28.27	36.251
GOOG US Equity	4,785	12,696	853.38	1175.0377
GS US Equity	7,039	14,564	110.98	164.6137
GSK LN Equity	(6)	4,406	25.64	25.6712
GSZ FP Equity	-	895	22.06	22.0619
HAL US Equity	477	3,354	42.93	49.0421
HD US Equity	3,401	20,833	66.04	76.8194
HMB SS Equity	327	6,128	40.79	42.9606
HON US Equity	6,199	12,572	61.10	91.2266
HPQ US Equity	1,054	6,267	24.79	28.9539
HSBA LN Equity	-	282	10.27	10.2712
IBE SM Equity	876	6,957	5.48	6.1705
IBM US Equity	370	(8,362)	184.74	176.5533
IMT LN Equity	220	10,885	35.95	36.6731
INTC US Equity	293	9,760	23.81	24.5243
ISP IM Equity	2,161	5,526	1.90	2.6485
ITUB US Equity	658	(5,843)	13.81	12.258
ITUB4 BZ Equity	583	(5,934)	13.68	12.3348
ITW US Equity	2,336	14,117	67.84	79.0609
ITX SM Equity	216	3,370	140.45	149.4421
JCI US Equity	3,564	10,004	34.13	46.2832
JNJ US Equity	4,658	16,833	69.31	88.4941
JPM US Equity	570	9,038	52.29	55.5867
KMB US Equity	161	7,859	106.69	108.8683
KMI US Equity	194	(6,501)	35.20	34.1504
KO US Equity	182	(4,589)	39.49	37.9181
KRFT US Equity	(127)	4,056	50.77	52.3605
LBTYA US Equity	(139)	2,272	75.11	79.7208
LBTYK US Equity	25	1,903	77.86	78.8998
LIN GR Equity	(279)	6,194	181.22	189.3751
LLOY LN Equity	3,696	7,110	0.89	1.359
LLY US Equity	(20)	1,126	52.77	53.7
LMT US Equity	451	2,018	122.48	149.8389
LNKD US Equity	(15)	1,516	213.73	215.8775
LOW US Equity	2	50	44.66	46.3571
LVS US Equity	1,750	6,849	61.33	76.9972
LYB US Equity	801	2,356	59.29	79.4566
MA US Equity	11,529	19,223	47.11	75.3575
MAERSKB DC Equity	5,182	14,307	8212.58	11187.5069
MC FP Equity	(58)	(2,732)	172.58	176.2507
MCD US Equity	64	(6,879)	94.88	93.9874
MCK US Equity	138	1,744	161.77	174.6077
MDLZ US Equity	1,981	13,904	28.68	32.7691
MDT US Equity	6,835	22,144	43.22	56.5653
MET US Equity	824	7,606	44.37	49.1744
MFC CN Equity	4,167	8,470	12.38	18.4638

MHS US Equity	1,755	13,961	62.29	70.1174
MMM US Equity	7,239	22,697	96.89	127.7999
MO US Equity	(267)	10,803	34.25	35.0998
MON US Equity	46	11,876	106.02	106.4251
MOS US Equity	108	(3,677)	46.06	44.7071
MRK US Equity	808	9,251	48.80	53.0674
MS US Equity	120	1,651	27.57	29.5711
MSFT US Equity	546	7,132	34.82	37.4866
MUV2 GR Equity	321	7,528	197.44	205.8479
NAB AU Equity	2	(534)	29.16	29.0405
NCM AU Equity	3,215	(5,226)	21.94	8.4409
NEE US Equity	3,932	14,945	72.62	91.7259
NEM US Equity	2,726	(7,439)	34.95	22.1452
NESN VX Equity	382	9,834	69.64	72.3381
NG/ LN Equity	1,203	11,483	11.72	12.9433
NKE US Equity	3,533	11,705	55.97	72.8708
NOK US Equity	3,386	4,539	3.96	6.9198
NOV US Equity	80	(5,592)	75.97	74.8837
NOVN VX Equity	4,680	19,509	63.81	79.1106
NOVOB DC Equity	249	5,390	37.72	39.4611
NSC US Equity	1,438	9,582	80.49	92.5765
NVS US Equity	3,515	16,352	65.07	79.0575
OGXP3 BZ Equity	5,324	(5,463)	4.43	0.1125
OR FP Equity	502	3,311	142.24	163.8152
ORA FP Equity	(31)	4,938	12.21	12.2902
ORCL US Equity	815	7,136	33.15	36.9312
OXY US Equity	(4)	(3,063)	87.82	87.9345
PBR US Equity	411	(2,658)	13.42	11.3422
PBR/A US Equity	351	(2,627)	13.99	12.1211
PCLN US Equity	609	3,040	956.05	1147.6277
PCP US Equity	2,653	13,845	212.47	253.177
PEP US Equity	(215)	9,008	78.54	80.4117
PETR3 BZ Equity	377	(2,764)	6.60	5.6973
PETR4 BZ Equity	382	(2,811)	7.07	6.1118
PFE US Equity	3,639	21,827	26.10	30.4542
PG US Equity	(265)	5,586	73.03	76.5009
PHIA NA Equity	1,599	11,855	30.43	34.533
PM US Equity	862	(9,760)	85.77	78.1915
PNC US Equity	501	7,639	75.28	80.2161
POT CN Equity	16	(1,916)	31.60	31.3306
POT US Equity	6	(1,361)	31.37	31.2258
PRU LN Equity	6,464	11,212	12.76	20.1195
PSA US Equity	58	4,554	155.67	157.6482
PSX US Equity	819	6,020	64.65	73.4478
PX US Equity	1,719	16,991	113.30	124.7617
QCOM US Equity	1,320	12,577	66.83	73.8437
QQQ US Equity	5,496	21,347	68.46	86.082

RAI US Equity	24	2,171	47.95	48.473
RDS/A US Equity	(30)	1,450	67.90	69.3082
RDS/B US Equity	(102)	3,971	71.26	73.0986
RDSA LN Equity	(17)	1,612	34.40	34.7668
RDSA NA Equity	(26)	1,290	34.12	34.797
RDSB LN Equity	(48)	3,158	36.20	36.7565
REGN US Equity	52	3,889	287.30	291.1597
RIO AU Equity	(73)	3,275	56.12	57.3623
RIO LN Equity	(65)	4,784	52.39	53.1075
RIO US Equity	(87)	4,899	52.16	53.0823
ROG VX Equity	5,144	17,917	212.78	273.8769
RY CN Equity	(1)	(1,266)	62.03	62.0559
SAB LN Equity	6	(356)	45.39	44.6105
SAN FP Equity	302	(6,111)	103.67	98.5399
SAN SM Equity	225	7,241	8.35	8.6066
SAN US Equity	246	5,304	8.28	8.6624
SAP GR Equity	(337)	5,190	71.61	76.2539
SAP US Equity	(459)	7,032	71.61	76.2814
SBUX US Equity	130	(3,829)	73.91	71.406
SCCO US Equity	228	(3,790)	29.68	27.8928
SGO FP Equity	1,422	7,788	43.93	51.9451
SI US Equity	1,085	11,293	114.69	125.707
SIE GR Equity	828	8,940	114.81	125.4448
SLB US Equity	1,018	10,303	79.94	87.8386
SMSN LI Equity	645	(7,180)	644.51	586.5878
SO US Equity	113	(8,979)	41.73	41.2103
SPG US Equity	(98)	(4,688)	151.46	154.6221
SREN VX Equity	765	9,726	80.14	86.4373
STAN LN Equity	432	(5,323)	22.30	20.4862
STL NO Equity	(162)	3,529	22.72	23.7677
STT US Equity	(249)	8,001	65.14	67.1649
SU CN Equity	(6)	(1,658)	32.64	32.7636
SU FP Equity	61	3,419	78.78	80.1982
SU US Equity	(1)	(714)	32.67	32.7041
SWEDA SS Equity	328	5,894	24.71	26.0807
SYNN VX Equity	3	(528)	355.56	353.4476
T US Equity	304	(6,818)	34.86	33.3027
TD CN Equity	4	(1,610)	86.76	86.546
TEF SM Equity	88	1,668	14.62	15.4003
TEF US Equity	(4)	590	15.24	15.344
TGT US Equity	1,183	(10,406)	63.77	56.521
TJX US Equity	2,873	12,169	46.31	57.2443
TLS AU Equity	-	895	4.50	4.4998
TLSN SS Equity	(157)	1,517	6.71	7.407
TM US Equity	154	(4,003)	119.18	114.5968
TMO US Equity	8,599	10,648	63.59	114.9391
TOT US Equity	422	5,468	52.85	56.9237

TRP CN Equity	58	(5,734)	43.79	43.3458
TRV US Equity	21	(1,568)	82.43	81.3009
TSCO LN Equity	503	(7,337)	5.65	5.2656
TWC US Equity	613	4,746	118.48	133.7921
TWX US Equity	14	(1,379)	63.61	62.9658
TXN US Equity	2,591	12,332	34.93	42.2651
TYC US Equity	9,782	25,501	29.17	40.3551
UBS US Equity	119	5,245	19.37	19.8101
UBSN VX Equity	60	5,289	19.51	19.7303
UCG IM Equity	1,786	5,403	5.58	7.4273
ULVR LN Equity	132	(3,820)	39.70	38.326
UNA NA Equity	156	(3,575)	38.89	37.1915
UNH US Equity	1,275	10,142	64.08	72.137
UNP US Equity	808	9,319	160.88	174.828
UPS US Equity	2,895	15,077	79.87	95.2056
USB US Equity	2,132	14,412	34.71	39.8466
UTX US Equity	6,264	16,163	82.05	113.8485
V US Equity	2,773	2,960	111.88	216.6538
VALE US Equity	389	(3,881)	15.08	13.5635
VALE3 BZ Equity	444	(4,543)	15.04	13.5719
VIAB US Equity	8,860	15,909	52.96	82.4522
VIV FP Equity	80	2,272	25.90	26.8075
VMW US Equity	143	4,243	87.26	90.2115
VOD LN Equity	1,362	7,640	3.14	3.6972
VOD US Equity	1,298	7,577	31.63	37.0487
VOW3 GR Equity	724	6,892	228.75	252.7913
VRX CN Equity	741	1,610	92.95	135.7584
VRX US Equity	847	1,878	93.20	135.2566
VTI US Equity	362	5,155	86.91	93.0055
VWO US Equity	492	(6,773)	40.52	37.5769
VZ US Equity	26	(6,002)	48.12	47.9129
WBC AU Equity	4	(782)	27.09	26.9347
WES AU Equity	6	(876)	36.91	36.6665
WFC US Equity	2,153	10,172	37.56	45.5079
WLP US Equity	2,107	13,096	74.31	86.2686
WMT US Equity	(271)	8,959	72.41	74.5931
WOW AU Equity	439	(8,577)	31.30	29.699
XOM US Equity	233	10,844	90.48	92.4252
XTA LN Equity	2	(2,243)	15.05	15.0376
YHOO US Equity	214	1,270	30.64	35.7896
YUM US Equity	(329)	4,146	62.12	67.0448
ZURN VX Equity	(62)	6,348	286.31	289.1

Current Portfolio - Global Macro Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)
SPX Index	14,041	62,528	1455.70	1,782.59
NDX Index	11,548	47,332	2831.19	3,521.92

RTY Index	12,151	40,216	868.48	1,130.88
SPTSX Index	(4)	(1,958)	12302.09	12,326.68
MEXBOL Index	674	(23,846)	3150.33	3,061.28
IBOV Index	2,374	(21,662)	22154.50	19,726.29
MERVAL Index	(114)	(2,288)	715.31	750.92
UKX Index	1,665	40,084	10288.22	10,715.53
DAX Index	6,819	36,959	10610.77	12,568.40
CAC Index	2,352	28,701	5199.75	5,625.81
IBEX Index	6,410	38,671	11492.37	13,397.23
SMI Index	4,619	40,939	8134.42	9,052.19
FTSEMIB Index	3,541	23,146	22744.85	26,224.47
PSI20 Index	3,080	24,307	8026.78	9,043.85
ISEQ Index	19,382	40,410	4246.25	6,282.93
ICEXI Index	5,501	35,463	6.58	7.61
AEX Index	3,373	42,800	484.27	522.44
BEL20 Index	3,740	42,099	3586.05	3,904.63
LUXXX Index	6,688	39,835	1655.49	1,933.41
KFX Index	6,177	38,163	100.82	117.14
HEX Index	4,707	40,853	8513.92	9,494.83
OMX Index	1,070	20,790	189.54	199.29
ATX Index	2,135	28,168	3213.33	3,456.93
ASE Index	4,880	17,716	1246.19	1,589.43
OSEBX Index	286	22,205	84.29	85.37
INDEXCF Index	102	(7,162)	41.98	41.38
TOP40 Index	(11)	(2,341)	3631.65	3,648.57
SENSEX Index	197	(9,838)	334.51	327.80
NKY Index	5,528	29,143	122.63	145.89
HSI Index	12	(2,316)	2851.76	2,837.09
SHCOMP Index	627	(27,433)	343.18	335.34
KOSPI Index	0	3,151	1.81	1.81
AS51 Index	8	(2,731)	4553.56	4,540.21
STBCNZL Index	30,394	73,249	444.47	628.90
EEM US Equity	359	(5,703)	40.76	38.19
IYR US Equity	(115)	(4,776)	63.72	65.25
MDY US Equity	4,461	14,994	184.03	238.78
JNK US Equity	(5)	1,413	40.66	40.79
XLF US Equity	4,975	14,119	15.57	21.06
XLU US Equity	163	6,337	38.12	39.10
XLK US Equity	1,701	13,036	30.80	34.82
XLI US Equity	4,672	15,086	38.20	50.03
XLP US Equity	(135)	9,024	40.16	40.76
XLY US Equity	7,038	20,420	46.72	62.82
XLE US Equity	275	7,514	80.44	83.38
XLB US Equity	2,741	15,924	37.57	44.04
XLV US Equity	12,403	28,205	38.87	55.96
SXXP Index	3,762	42,992	400.51	435.56
SXAP Index	6,942	28,732	520.28	646.00

SXKP Index	3,958	46,889	366.14	397.05
SX6P Index	2,390	32,650	349.85	375.47
SXEP Index	(712)	15,705	411.11	429.76
SXIP Index	10,090	29,210	222.31	299.10
SXNP Index	3,734	28,540	482.69	545.85
SX3P Index	(389)	24,165	633.13	643.32
SXDP Index	19,600	61,432	609.16	803.51
SX4P Index	1,750	25,943	917.36	979.23
SX8P Index	4,463	33,839	330.19	373.74
SXOP Index	5,506	41,087	380.28	431.24
SXQP Index	2,531	13,342	631.34	751.12
SXRP Index	1,084	18,987	402.35	425.33
SXMP Index	10,313	36,076	261.12	335.76
SXTP Index	18,737	39,552	172.05	253.56
SX7E Index	4,492	17,883	157.43	196.97
SX5E Index	4,058	39,020	3686.95	4,070.35
SPGSCITR Index	465	(33,454)	4817.40	4,750.40
XAG Curncy	1,557	(11,770)	22.12	19.19
CO1 Comdty	564	(20,691)	109.38	106.40
CL1 Comdty	99	13,071	96.76	97.49
NG1 Comdty	5,142	16,487	3.77	4.94
XAU Comdty	6,146	(41,472)	22.53	19.19
IBOXHY Index	1,826	53,487	220.12	227.63
US_TSY CREDIT	(251)	(30,350)	753.25	759.48
CA_TSY CREDIT	6,636	(91,871)	1269.35	1,177.66
MX_TSY CREDIT	390	(12,460)	209.03	202.48
AU_TSY CREDIT	2,898	(73,614)	1457.62	1,400.23
JP_TSY CREDIT	698	(62,468)	822.10	812.92
MY_TSY CREDIT	4,046	(101,640)	167.93	161.25
SG_TSY CREDIT	1,882	(94,095)	219.11	214.73
AT_TSY CREDIT	1,371	66,103	354.64	362.00
BE_TSY CREDIT	2,254	68,659	473.01	488.54
FI_TSY CREDIT	1,313	69,347	346.05	352.60
FR_TSY CREDIT	1,785	63,415	1661.26	1,708.03
DE_TSY CREDIT	1,015	59,197	1230.67	1,251.78
IE_TSY CREDIT	25,899	76,628	336.92	450.80
IT_TSY CREDIT	6,408	66,510	1609.48	1,764.54
NL_TSY CREDIT	1,263	68,964	1317.53	1,341.66
ES_TSY CREDIT	9,195	61,308	392.28	451.12
DK_TSY CREDIT	1,246	49,230	721.13	739.38
NO_TSY CREDIT	577	(27,135)	333.32	326.23
PL_TSY CREDIT	(422)	31,982	409.37	414.77
ZA_TSY CREDIT	3,084	(31,741)	83.13	75.05
SE_TSY CREDIT	(232)	(18,293)	452.11	457.84
CH_TSY CREDIT	2,011	59,782	999.11	1,032.72
GB_TSY CREDIT	251	30,980	1475.94	1,487.92