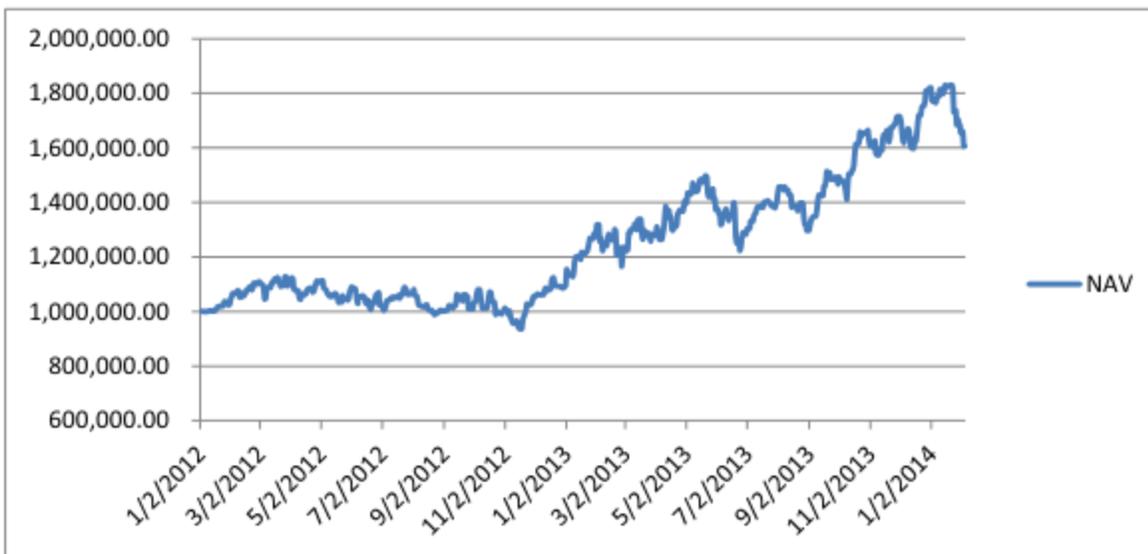


Current Date:	2/4/2014	Change on Day:	-0.04%
T12M Return:	26.31%	MSCI World Change on Day	-0.13%
Total Return since 1/1/12:	60.55%		
Current Long Exposure @ Cost:	4,128,500		
Current Short Exposure @ Cost:	(1,293,455)		
Net Exposure:	2,835,045		
Current No. of Positions:	462		
Starting Capital:	1,000,000		
Current NAV:	1,605,516		
Current Leverage (Gross Exposures):	3.38		

**Key Metrics**

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval
Win Ratio:	40% - 50% historically
T24M (+) NAV Days	50%
T24M Avg. Daily NAV (+) Change	1.03%
T24M Avg. Daily NAV (-) Change	-0.88%
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:	1.00
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.

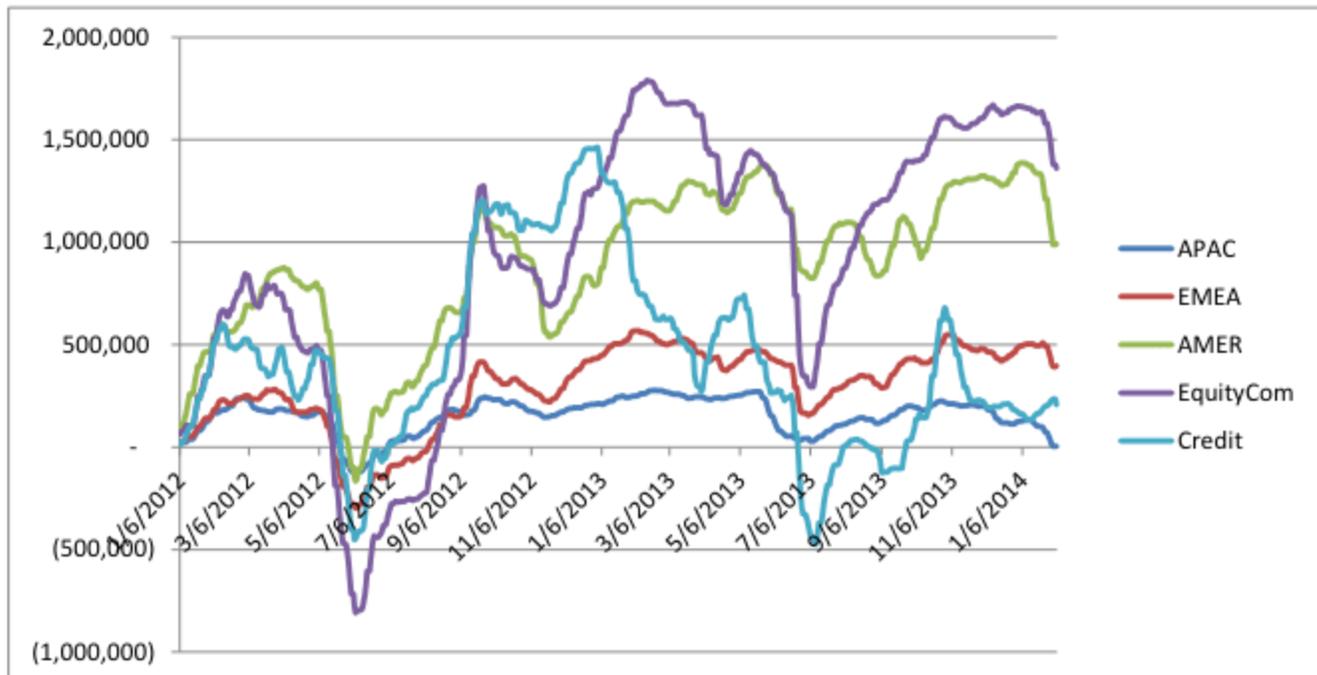
**NAV**



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
22 Positions		24.41%	53 Positions		29.11%
MEXBOL Index	(26,084)	0.48%	PFE US Equity	4,470	0.28%
NO_TSY CREDIT	(27,323)	0.50%	XLI US Equity	4,502	0.28%
SHCOMP Index	(27,652)	0.51%	MAERSKB DC Equity	4,642	0.29%
ZA_TSY CREDIT	(33,074)	0.61%	HEX Index	4,710	0.29%
SPGSCITR Index	(33,402)	0.62%	QQQ US Equity	4,739	0.30%
XAU Comdty	(41,314)	0.76%	VIAB US Equity	4,788	0.30%
DE_TSY CREDIT	56,280	1.04%	NKY Index	4,881	0.30%
CH_TSY CREDIT	59,180	1.09%	ROG VX Equity	4,890	0.30%
JP_TSY CREDIT	(59,545)	1.10%	UTX US Equity	4,944	0.31%
SXDP Index	60,941	1.12%	OGXP3 BZ Equity	4,988	0.31%
SPX Index	62,139	1.15%	BMV US Equity	5,034	0.31%
FR_TSY CREDIT	62,352	1.15%	MDT US Equity	5,049	0.31%
AT_TSY CREDIT	64,221	1.18%	ACA FP Equity	5,053	0.31%
NL_TSY CREDIT	65,241	1.20%	SXOP Index	5,061	0.32%
FI_TSY CREDIT	66,407	1.22%	IT_TSY CREDIT	5,245	0.33%
BE_TSY CREDIT	67,474	1.24%	CMCSA US Equity	5,378	0.33%
STBCNZL Index	73,226	1.35%	HON US Equity	5,482	0.34%
IE_TSY CREDIT	78,098	1.44%	ASE Index	5,574	0.35%
AU_TSY CREDIT	(78,952)	1.46%	KFX Index	5,627	0.35%
MY_TSY CREDIT	(88,241)	1.63%	IBEX Index	5,664	0.35%
SG_TSY CREDIT	(95,530)	1.76%	ICEXI Index	5,737	0.36%
CA_TSY CREDIT	(97,045)	1.79%	XAU Comdty	5,862	0.37%
			DAX Index	5,970	0.37%
			PRU LN Equity	6,060	0.38%
			GS US Equity	6,165	0.38%
			AMGN US Equity	6,185	0.39%
			SXAP Index	6,219	0.39%
			CA_TSY CREDIT	6,396	0.40%
			MMM US Equity	6,451	0.40%
			LUXXX Index	6,487	0.40%
			XLY US Equity	6,683	0.42%
			NG1 Comdty	7,070	0.44%
			ES_TSY CREDIT	7,587	0.47%
			CMCSK US Equity	7,743	0.48%
			TMO US Equity	7,953	0.50%
			BAYN GR Equity	8,153	0.51%
			TYC US Equity	8,712	0.54%
			BAC US Equity	9,309	0.58%
			BA US Equity	9,459	0.59%
			SXIP Index	9,545	0.59%

SXMP Index	9,590	0.60%
XLV US Equity	10,356	0.65%
NDX Index	10,523	0.66%
RTY Index	10,754	0.67%
MA US Equity	10,917	0.68%
CELG US Equity	11,697	0.73%
SPX Index	12,785	0.80%
SXTP Index	18,263	1.14%
SXDP Index	18,521	1.15%
ISEQ Index	19,447	1.21%
IE_TSY CREDIT	26,598	1.66%
STBCNZL Index	30,230	1.88%
GILD US Equity	33,176	2.07%

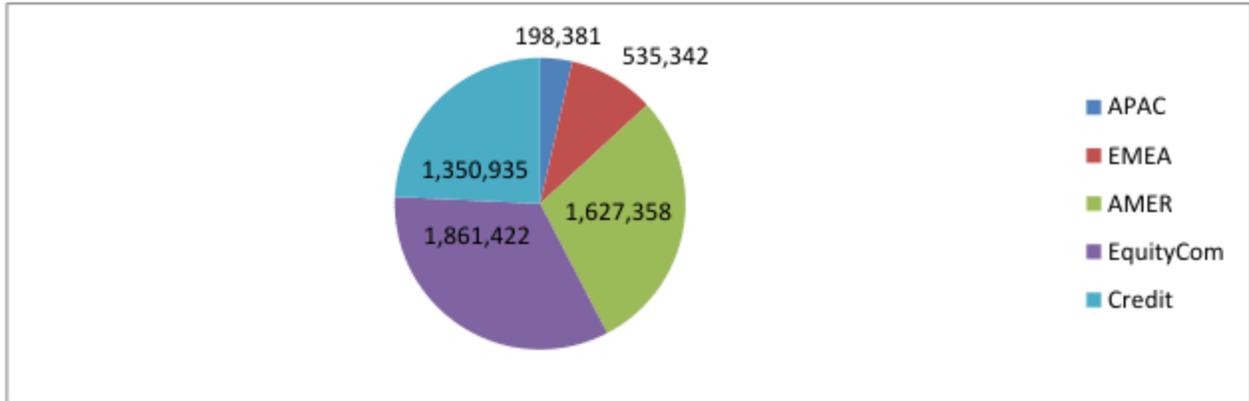
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



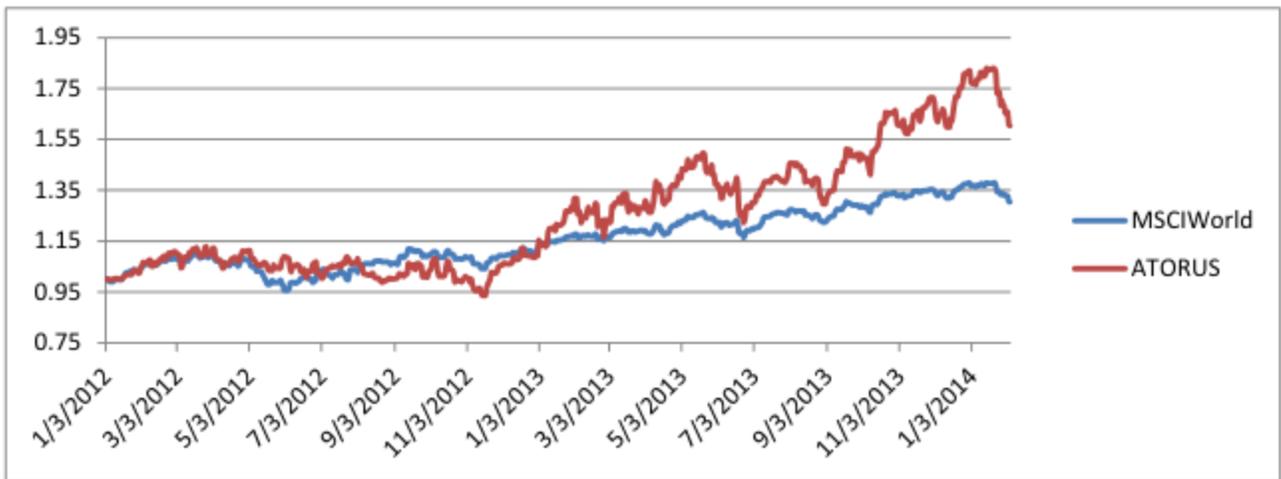
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



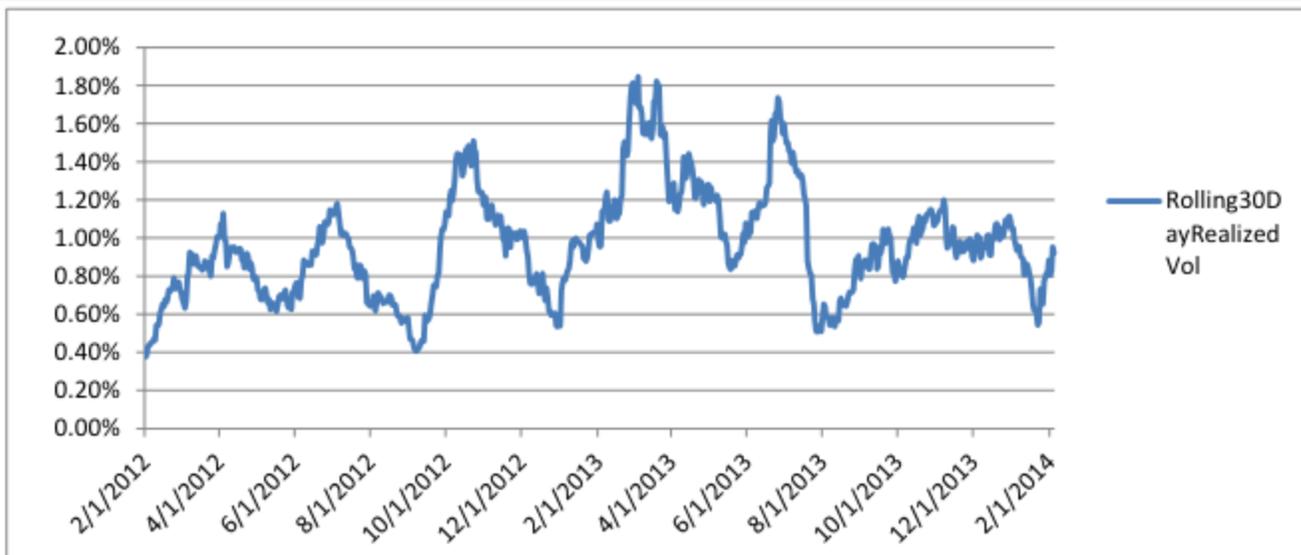
Current Gross Notional Risk by Category



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	129	(4,496)	51.62	50.14
005380 KS Equity	(53)	1,018	222.96	211.99
005490 KS Equity	79	(3,123)	276.14	269.17
005930 KS Equity	625	(6,543)	1285.62	1162.78
012330 KS Equity	679	5,271	244.69	276.20
1 HK Equity	6	(1,216)	14.80	14.73
1299 HK Equity	-	752	4.55	4.55
13 HK Equity	954	12,219	11.40	12.29
16 HK Equity	477	(9,917)	12.66	12.05
27 HK Equity	(3)	123	9.67	9.41
2914 JP Equity	317	(4,708)	32.47	30.28
3382 JP Equity	21	3,406	37.70	37.94
4063 JP Equity	157	(4,526)	56.40	54.45
4502 JP Equity	(30)	1,678	47.03	46.21
4689 JP Equity	(61)	750	5.97	5.52
5 HK Equity	-	916	10.19	10.19
5108 JP Equity	(137)	3,493	36.30	34.93
5401 JP Equity	97	(1,701)	3.08	2.90
6301 JP Equity	110	(3,507)	20.64	19.99
6752 JP Equity	755	4,138	9.01	10.66
6902 JP Equity	2,009	9,714	41.48	50.06
6954 JP Equity	273	6,380	157.65	164.41
7201 JP Equity	255	(3,734)	8.85	8.24
7203 JP Equity	(38)	390	59.91	54.61
7267 JP Equity	(40)	529	38.40	35.72
762 HK Equity	364	(4,145)	1.43	1.31
7751 JP Equity	600	(6,849)	31.44	28.68
8031 JP Equity	418	(6,724)	13.92	13.06
8058 JP Equity	(47)	636	18.98	17.66
8306 JP Equity	(52)	1,282	6.03	5.80
8316 JP Equity	494	2,398	37.02	44.65
8411 JP Equity	(291)	5,277	2.13	2.02
8604 JP Equity	(68)	446	7.59	6.59
8801 JP Equity	(3)	38	33.32	30.69
8802 JP Equity	71	(1,639)	24.93	23.84
9020 JP Equity	225	(3,958)	77.53	73.12
941 HK Equity	1,033	(9,945)	10.39	9.31
9432 JP Equity	(217)	6,063	53.12	51.29
9433 JP Equity	3,189	11,832	42.13	53.49
9437 JP Equity	94	(1,856)	16.08	15.26
9983 JP Equity	(105)	3,172	368.67	356.89
9984 JP Equity	2,388	3,724	42.69	70.07
AAPL US Equity	(168)	7,861	518.02	507.21

ABB US Equity	377	10,387	23.59	24.45
ABBN VX Equity	263	8,685	23.63	24.35
ABBV US Equity	(214)	5,327	49.41	47.51
ABEV US Equity	845	(7,216)	7.25	6.40
ABEV3 BZ Equity	807	(6,907)	7.29	6.44
ABI BB Equity	-	789	94.12	94.12
ABT US Equity	(279)	4,087	38.68	36.21
ABX CN Equity	(404)	(3,506)	17.17	19.14
ABX US Equity	(391)	(3,471)	17.20	19.14
ACA FP Equity	5,053	5,362	6.83	13.27
ACE US Equity	(33)	3,615	93.86	93.00
ACN US Equity	132	9,033	77.04	78.17
ADP US Equity	40	1,191	72.36	74.80
AFL US Equity	547	4,823	55.05	61.29
AGL SJ Equity	(125)	(5,057)	22.73	23.30
AGN US Equity	651	6,792	104.77	114.81
AI FP Equity	10	(2,049)	126.21	125.59
AIG US Equity	1,271	2,342	30.87	47.62
AIR FP Equity	4,275	6,517	42.47	70.33
ALV GR Equity	2,294	7,481	125.64	164.17
ALVG IX Equity	1,727	5,693	126.13	164.41
AMGN US Equity	6,185	23,079	91.65	116.21
AMT US Equity	385	10,632	76.29	79.06
AMZN US Equity	3,020	14,105	287.66	349.24
ANZ AU Equity	5	(2,366)	26.29	26.23
APA US Equity	325	(6,854)	82.74	78.82
APC US Equity	52	(5,622)	80.96	80.21
AXP US Equity	1,801	10,359	71.56	84.01
AZN LN Equity	3,319	12,659	66.19	83.55
AZN SS Equity	2,887	11,654	50.37	62.85
AZN US Equity	3,201	12,416	50.00	62.88
BA US Equity	9,459	17,787	41.02	62.83
BAC US Equity	9,309	10,785	65.64	122.30
BARC LN Equity	(102)	5,284	16.75	16.44
BAS GR Equity	463	7,322	4.07	4.33
BATS LN Equity	226	(5,828)	107.62	103.45
BAX US Equity	5	(8,029)	47.54	47.51
BAYN GR Equity	8,153	11,649	39.28	66.78
BBAS3 BZ Equity	233	(3,550)	139.42	130.27
BBD US Equity	1,166	(6,728)	10.42	8.61
BBDC4 BZ Equity	1,151	(7,236)	12.74	10.71
BBL US Equity	242	(5,006)	11.26	10.72
BBVA SM Equity	904	5,711	49.67	57.52
BCE CN Equity	304	(6,628)	12.25	11.69
BCS US Equity	(127)	6,382	42.01	41.19
BEN US Equity	(150)	6,145	17.80	17.37
BG/ LN Equity	(8)	(544)	50.05	50.81

BHP AU Equity	3	(1,473)	17.12	17.08
BHP US Equity	15	(2,955)	32.07	31.91
BIIB US Equity	264	1,064	50.78	63.38
BIL SJ Equity	207	(3,235)	327.97	306.98
BK US Equity	26	1,536	28.33	28.81
BLK US Equity	67	1,169	29.45	31.15
BLT LN Equity	246	(4,936)	305.17	289.96
BMO CN Equity	29	(2,527)	29.06	28.72
BMW GR Equity	486	5,068	55.65	61.00
BMV US Equity	5,034	13,561	78.83	108.09
BN FP Equity	231	(3,675)	52.26	48.97
BNP FP Equity	1,301	5,490	53.44	66.10
BNS CN Equity	12	(2,838)	76.74	76.42
BP/ LN Equity	(4)	8,427	54.66	54.63
BRK/B US Equity	78	(3,799)	7.84	7.68
BSBR US Equity	1,988	(8,153)	144.24	109.07
BUD US Equity	-	769	4.68	4.68
BX US Equity	133	2,970	90.22	94.27
C US Equity	(0)	673	31.67	31.67
CA FP Equity	277	1,956	41.23	47.07
CAT US Equity	593	10,280	32.91	34.81
CBA AU Equity	(19)	(2,478)	91.54	92.26
CBS US Equity	214	1,265	56.09	65.56
CCL US Equity	595	7,804	53.59	57.68
CELG US Equity	11,697	15,102	21.96	38.97
CFR VX Equity	33	(1,266)	155.91	151.79
CL US Equity	426	18,526	88.14	90.17
CM CN Equity	21	(2,663)	60.82	60.35
CMCSA US Equity	5,378	17,408	58.91	77.11
CMCSK US Equity	7,743	18,900	37.74	53.20
CNI US Equity	487	12,846	49.25	51.12
CNQ CN Equity	(27)	(3,142)	52.87	53.32
CNR CN Equity	496	12,399	31.89	33.17
COF US Equity	149	8,087	52.38	53.35
COP US Equity	345	(7,094)	72.46	68.93
COST US Equity	75	(4,431)	64.85	63.76
COV LN Equity	185	2,421	102.86	110.71
COV US Equity	304	6,334	3.72	3.90
CRM US Equity	135	2,050	62.31	66.42
CS FP Equity	2,097	6,677	46.15	60.64
CSCO US Equity	28	(4,966)	25.62	25.48
CSX US Equity	435	8,904	20.66	21.67
CVE CN Equity	1,032	(10,438)	29.18	26.30
CVS US Equity	545	10,289	24.56	25.86
CVX US Equity	50	(2,866)	67.25	66.07
D US Equity	1,233	12,095	100.97	111.26
DAI GR Equity	4,250	13,894	50.58	66.05

DBK GR Equity	42	4,046	80.40	81.23
DD US Equity	1,614	12,287	41.63	47.10
DDAIF US Equity	2,482	8,304	47.43	61.61
DE US Equity	(93)	8,105	83.03	82.09
DELL US Equity	(3)	6,701	84.70	84.67
DEO US Equity	(81)	1,019	14.96	13.86
DG FP Equity	2,605	9,874	91.89	116.13
DGE LN Equity	(82)	1,072	69.82	64.88
DHR US Equity	3,427	13,975	23.27	28.98
DIS US Equity	358	9,886	70.38	72.93
DISCA US Equity	(15)	874	72.03	70.84
DNB NO Equity	763	8,922	71.93	78.08
DOW US Equity	1,656	6,436	13.48	16.95
DPW GR Equity	107	546	37.66	45.06
DTE GR Equity	3,789	13,621	26.43	33.79
DTV US Equity	1,302	9,143	13.67	15.62
DUK US Equity	(28)	(8,802)	68.43	68.65
DVN US Equity	(224)	5,735	72.55	69.82
EBAY US Equity	(1)	5,047	59.36	59.35
ECL US Equity	(71)	1,109	56.32	52.94
EDF FP Equity	4,049	9,176	68.42	98.61
EMC US Equity	(420)	8,818	35.40	33.79
EMR US Equity	505	7,758	22.24	23.69
ENB CN Equity	31	(6,988)	63.92	63.63
ENEL IM Equity	406	6,711	39.14	41.51
ENI IM Equity	12	(843)	4.57	4.50
EOAN GR Equity	(88)	2,600	22.99	22.24
EOG US Equity	885	5,564	15.55	18.03
EPD US Equity	477	9,113	158.60	166.90
ERICB SS Equity	11	3,423	64.86	65.07
ESRX US Equity	974	9,800	10.99	12.09
ETN US Equity	(98)	2,355	76.37	73.32
F US Equity	-	678	68.14	68.14
FB US Equity	1,111	2,543	10.28	14.78
FCX US Equity	48	(1,734)	64.41	62.63
FDX US Equity	390	5,328	28.98	31.10
FOX US Equity	1	(3,591)	129.81	129.78
FOXA US Equity	(30)	(3,461)	30.77	31.03
FP FP Equity	54	2,834	31.01	31.60
G IM Equity	155	4,534	54.41	56.27
GE US Equity	1,659	16,427	19.27	21.22
GILD US Equity	33,176	13,862	7.24	24.57
GIS US Equity	(268)	6,400	84.94	81.52
GLE FP Equity	469	3,241	41.16	47.12
GLEN LN Equity	23	(2,939)	57.13	56.67
GLW US Equity	697	11,352	4.80	5.10
GM US Equity	1,761	6,656	13.57	17.17

GOOG US Equity	4,129	12,323	26.78	35.75
GS US Equity	6,165	13,548	787.01	1145.15
GSK LN Equity	(36)	4,313	162.82	161.48
GSZ FP Equity	(4)	(1,586)	25.43	25.50
HAL US Equity	383	2,661	19.39	22.18
HD US Equity	2,200	16,669	43.39	49.11
HMB SS Equity	281	6,097	71.46	74.75
HON US Equity	5,482	11,827	29.15	42.67
HPQ US Equity	876	6,283	78.48	89.42
HSBA LN Equity	5	(943)	28.38	28.24
IBE SM Equity	771	6,907	9.17	10.20
IBM US Equity	531	(8,375)	6.50	6.09
IMT LN Equity	139	10,900	170.84	173.01
INTC US Equity	9	9,762	36.36	36.40
ISP IM Equity	2,228	5,486	16.95	23.83
ITUB US Equity	359	(5,896)	2.85	2.68
ITUB4 BZ Equity	289	(6,351)	13.59	12.97
ITW US Equity	1,914	13,984	11.41	12.97
ITX SM Equity	43	1,121	74.29	77.12
JCI US Equity	3,040	9,872	111.48	145.81
JNJ US Equity	3,121	12,514	35.72	44.63
JPM US Equity	443	8,510	82.32	86.60
KMB US Equity	(68)	7,916	55.48	55.01
KMI US Equity	298	(6,738)	110.66	105.77
KO US Equity	251	(5,798)	35.13	33.61
KRFT US Equity	(114)	2,014	39.53	37.41
LBTYA US Equity	(148)	2,268	54.33	50.99
LBTYK US Equity	18	1,898	78.64	79.38
LIN GR Equity	(155)	3,081	82.54	78.59
LLOY LN Equity	3,293	7,062	128.44	188.34
LLY US Equity	-	916	1.31	1.31
LMT US Equity	412	2,012	43.83	52.81
LNKD US Equity	(47)	1,944	151.17	147.57
LOW US Equity	16	(901)	216.08	212.33
LVS US Equity	1,532	6,795	36.78	45.07
LYB US Equity	729	2,294	57.04	75.16
MA US Equity	10,917	19,561	50.14	78.12
MAERSKB DC Equity	4,642	14,129	55.21	73.34
MC FP Equity	(23)	(1,370)	10730.67	10910.71
MCD US Equity	126	(6,958)	178.70	175.48
MCK US Equity	85	1,758	88.85	93.16
MDLZ US Equity	1,606	13,622	151.73	169.62
MDT US Equity	5,049	20,620	25.76	32.06
MET US Equity	567	7,546	50.05	53.81
MFC CN Equity	3,511	7,931	33.06	47.70
MHS US Equity	1,756	13,963	15.86	17.85
MMM US Equity	6,451	21,135	53.72	70.12

MO US Equity	(289)	6,483	132.11	126.47
MON US Equity	31	11,892	34.30	34.38
MOS US Equity	66	(4,462)	107.89	106.29
MRK US Equity	832	9,329	41.47	45.17
MS US Equity	94	1,646	50.28	53.15
MSFT US Equity	365	7,161	27.72	29.14
MUV2 GR Equity	345	7,519	34.99	36.60
NAB AU Equity	4	(2,412)	206.80	206.49
NCM AU Equity	3,002	(5,088)	70.86	29.05
NEE US Equity	3,543	14,629	7.24	9.00
NEM US Equity	2,926	(7,382)	149.44	90.21
NESN VX Equity	304	9,801	20.46	21.10
NG/ LN Equity	1,106	11,401	65.45	71.80
NKE US Equity	1,754	6,615	10.16	12.85
NOK US Equity	3,165	4,491	41.49	70.73
NOV US Equity	116	(6,884)	6.87	6.76
NOVN VX Equity	4,129	18,115	60.60	74.41
NOVOB DC Equity	285	5,411	74.42	78.35
NSC US Equity	1,321	9,571	34.90	39.71
NVS US Equity	3,101	15,375	76.23	91.60
OGXP3 BZ Equity	4,988	(5,138)	2680.20	78.19
OR FP Equity	(0)	733	0.13	0.13
ORA FP Equity	(119)	3,938	168.50	163.54
ORCL US Equity	588	7,096	11.07	11.99
OXY US Equity	29	(3,972)	36.16	35.89
PBR US Equity	491	(2,807)	105.69	87.21
PBR/A US Equity	455	(2,789)	13.11	10.97
PCLN US Equity	527	3,037	9.89	11.61
PCP US Equity	2,204	13,683	966.41	1122.06
PEP US Equity	(234)	5,404	257.37	246.69
PETR3 BZ Equity	472	(2,916)	94.04	78.81
PETRA BZ Equity	512	(2,979)	6.62	5.48
PFE US Equity	4,470	21,831	4.82	5.81
PG US Equity	(99)	1,849	33.13	31.45
PHIA NA Equity	1,513	11,148	66.94	76.02
PM US Equity	1,029	(9,839)	38.60	34.56
PNC US Equity	356	7,630	73.37	76.80
POT CN Equity	(8)	(3,078)	78.58	78.79
POT US Equity	(19)	(2,788)	31.42	31.63
PRU LN Equity	6,060	10,425	20.00	31.62
PSA US Equity	77	5,869	19.92	20.18
PSX US Equity	555	6,018	144.65	157.98
PX US Equity	1,314	15,957	65.23	70.61
QCOM US Equity	1,095	12,522	112.77	122.63
QQQ US Equity	4,739	19,740	58.60	72.67
RAI US Equity	(8)	708	85.87	84.89
RDS/A US Equity	(29)	729	49.28	47.40

RDS/B US Equity	(176)	3,985	70.97	67.96
RDSA LN Equity	(59)	3,245	73.02	71.71
RDSA NA Equity	(27)	649	35.42	34.00
RDSB LN Equity	(128)	3,973	35.12	34.02
REGN US Equity	(12)	3,904	36.00	35.88
RIO AU Equity	(70)	3,295	292.53	286.41
RIO LN Equity	(109)	4,808	58.71	57.41
RIO US Equity	(109)	4,923	53.78	52.62
ROG VX Equity	4,890	17,022	41.06	52.85
RY CN Equity	7	(2,673)	274.67	273.91
SAB LN Equity	31	(1,569)	62.93	61.71
SAN FP Equity	392	(6,160)	46.80	43.82
SAN SM Equity	97	7,240	95.80	97.08
SAN US Equity	163	5,304	8.21	8.46
SAP GR Equity	(391)	5,229	9.17	8.53
SAP US Equity	(537)	7,085	81.16	75.45
SBUX US Equity	166	(4,511)	78.31	75.42
SCCO US Equity	232	(3,778)	75.24	70.62
SGO FP Equity	1,388	7,709	23.61	27.85
SI US Equity	941	11,236	47.83	51.83
SIE GR Equity	748	8,890	114.64	124.29
SLB US Equity	737	8,145	114.15	124.48
SMSN LI Equity	727	(7,243)	96.90	87.18
SO US Equity	162	(8,994)	590.41	579.78
SPG US Equity	(40)	(4,699)	40.64	40.98
SREN VX Equity	741	9,690	141.89	152.74
STAN LN Equity	526	(5,275)	95.81	86.26
STL NO Equity	(174)	3,572	20.73	19.77
STT US Equity	(267)	4,787	25.02	23.70
SU CN Equity	92	(3,082)	67.48	65.46
SU FP Equity	13	1,116	31.28	31.63
SU US Equity	65	(2,139)	82.15	79.67
SWEDA SS Equity	283	5,938	30.18	31.62
SYNN VX Equity	28	(1,853)	26.29	25.88
T US Equity	504	(6,876)	376.80	349.16
TD CN Equity	8	(3,487)	32.37	32.30
TEF SM Equity	8	(768)	43.61	43.17
TEF US Equity	(8)	302	15.51	15.11
TGT US Equity	1,388	(10,486)	17.33	15.04
TJX US Equity	2,009	9,478	45.65	55.33
TLS AU Equity	18	2,709	55.75	56.13
TLN SS Equity	(56)	509	5.05	4.56
TM US Equity	252	(4,018)	7.85	7.36
TMO US Equity	7,953	10,132	62.58	111.70
TOT US Equity	179	2,703	106.45	113.50
TRP CN Equity	100	(6,937)	57.17	56.35
TRV US Equity	53	(3,421)	43.80	43.12

TSCO LN Equity	649	(7,381)	88.06	80.32
TWC US Equity	673	4,764	4.52	5.16
TWX US Equity	33	(3,172)	136.80	135.37
TXN US Equity	2,150	12,188	52.92	62.26
TYC US Equity	8,712	23,873	30.10	41.09
UBS US Equity	261	5,214	37.91	39.81
UBSN VX Equity	192	5,150	19.61	20.34
UCG IM Equity	1,647	5,383	15.49	20.24
ULVR LN Equity	159	(3,842)	7.60	7.29
UNA NA Equity	161	(4,699)	39.40	38.05
UNH US Equity	979	10,023	33.89	37.20
UNP US Equity	701	9,412	65.46	70.34
UPS US Equity	2,597	14,786	147.04	172.87
USB US Equity	1,782	14,221	83.44	93.90
UTX US Equity	4,944	15,050	29.40	39.06
V US Equity	3,302	3,610	56.92	109.00
VALE US Equity	396	(3,899)	238.41	214.21
VALE3 BZ Equity	464	(4,576)	15.08	13.55
VIAB US Equity	4,788	9,546	9.00	13.52
VIV FP Equity	34	2,278	78.36	79.52
VMW US Equity	38	4,236	26.05	26.28
VOD LN Equity	1,062	7,581	77.23	88.05
VOD US Equity	971	7,506	3.17	3.58
VOW3 GR Equity	549	6,815	33.06	35.72
VRX CN Equity	726	1,608	170.31	247.19
VRX US Equity	838	1,876	93.23	134.90
VTI US Equity	258	5,127	128.38	134.86
VWO US Equity	506	(6,822)	98.60	91.29
VZ US Equity	191	(6,107)	38.73	37.52
WBC AU Equity	(18)	(2,556)	46.28	46.61
WES AU Equity	(33)	(2,770)	26.91	27.23
WFC US Equity	1,887	10,054	31.38	37.27
WLP US Equity	1,931	12,943	38.82	44.61
WMT US Equity	(295)	5,367	90.10	85.40
WOW AU Equity	330	(8,646)	75.57	72.69
XOM US Equity	(58)	10,877	30.27	30.11
XTA LN Equity	2	(2,235)	90.07	90.00
YHOO US Equity	200	1,280	13.00	15.04
YUM US Equity	(54)	4,171	35.89	35.43
ZURN VX Equity	(100)	6,379	73.00	71.87

#### Current Portfolio - Global Macro Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)
SPX Index	12,785	62,139	1455.70	1,755.20
NDX Index	10,523	46,622	2831.19	3,470.20

RTY Index	10,754	39,850	868.48	1,102.84
SPTSX Index	37	(8,465)	12255.50	12,202.48
MEXBOL Index	1,173	(26,084)	3142.70	3,001.38
IBOV Index	2,633	(22,472)	22076.65	19,489.65
MERVAL Index	(202)	(4,754)	735.46	766.70
UKX Index	926	39,883	10288.22	10,527.14
DAX Index	5,970	36,594	10610.77	12,341.85
CAC Index	999	14,134	5199.75	5,567.20
IBEX Index	5,664	38,369	11492.37	13,188.79
SMI Index	4,057	40,612	8134.42	8,946.96
FTSEMIB Index	3,011	23,045	22744.85	25,716.55
PSI20 Index	3,148	24,240	8026.78	9,069.25
ISEQ Index	19,447	40,011	4246.25	6,310.16
ICEXI Index	5,737	35,345	6.58	7.65
AEX Index	2,923	42,183	484.27	517.83
BEL20 Index	3,074	41,687	3586.05	3,850.44
LUXXX Index	6,487	39,636	1655.49	1,926.45
KFX Index	5,627	37,972	100.82	115.76
HEX Index	4,710	40,851	8513.92	9,495.45
OMX Index	743	20,686	189.54	196.35
ATX Index	1,696	28,045	3213.33	3,407.62
ASE Index	5,574	17,658	1246.19	1,639.56
OSEBX Index	193	22,093	84.29	85.03
INDEXCF Index	125	(12,011)	41.61	41.18
TOP40 Index	52	(8,878)	3627.06	3,605.97
SENSEX Index	288	(11,549)	332.82	324.52
NKY Index	4,881	39,327	122.63	137.85
HSI Index	170	(5,552)	2843.26	2,756.13
SHCOMP Index	632	(27,652)	343.18	335.34
KOSPI Index	109	(5,705)	1.78	1.75
AS51 Index	(13)	(9,315)	4549.04	4,555.25
STBCNZL Index	30,230	73,226	439.90	621.51
EEM US Equity	434	(6,105)	40.76	37.86
IYR US Equity	(82)	(4,157)	63.72	64.97
MDY US Equity	3,786	14,142	184.03	233.29
JNK US Equity	(9)	721	40.92	40.41
XLF US Equity	4,466	13,486	15.57	20.73
XLU US Equity	74	6,353	38.12	38.56
XLK US Equity	1,426	12,843	30.80	34.22
XLI US Equity	4,502	15,999	38.20	48.95
XLP US Equity	(227)	7,313	41.34	40.09
XLY US Equity	6,683	20,539	46.72	61.92
XLE US Equity	122	4,289	80.44	82.73
XLB US Equity	2,289	14,787	37.57	43.39
XLV US Equity	10,356	24,349	38.87	55.40
SXXP Index	3,125	43,321	400.51	429.40
SXAP Index	6,219	28,482	520.28	633.88

SXKP Index	2,504	46,935	366.14	385.67
SX6P Index	1,984	32,182	349.85	371.42
SXEP Index	(293)	5,256	448.77	425.10
SXIP Index	9,545	28,866	222.31	295.81
SXNP Index	3,165	28,322	482.69	536.63
SX3P Index	(431)	14,426	653.27	634.34
SXDP Index	18,521	60,941	609.16	794.29
SX4P Index	1,343	25,783	917.36	965.16
SX8P Index	2,344	20,014	330.19	368.85
SXOP Index	5,061	40,465	380.28	427.84
SXQP Index	0	3,176	743.36	743.36
SXRP Index	250	6,322	402.35	418.25
SXMP Index	9,590	35,693	261.12	331.28
SXTP Index	18,263	39,161	172.05	252.29
SX7E Index	4,142	17,730	157.43	194.20
SX5E Index	3,321	38,430	3686.95	4,005.58
SPGSCITR Index	401	(33,402)	4817.40	4,759.51
XAG Curncy	1,482	(12,253)	22.02	19.36
CO1 Comdty	681	(20,676)	109.38	105.78
CL1 Comdty	59	13,301	96.76	97.19
NG1 Comdty	7,070	16,573	3.77	5.38
XAU Comdty	5,862	(41,314)	105.52	90.55
IBOXHY Index	1,738	53,311	220.12	227.30
US_TSY CREDIT	-	9,928	762.10	762.10
CA_TSY CREDIT	6,396	(97,045)	1274.94	1,190.91
MX_TSY CREDIT	483	(13,717)	209.32	201.95
AU_TSY CREDIT	1,639	(78,952)	1444.14	1,414.15
JP_TSY CREDIT	198	(59,545)	822.22	819.49
MY_TSY CREDIT	2,810	(88,241)	166.61	161.30
SG_TSY CREDIT	611	(95,530)	217.13	215.74
AT_TSY CREDIT	1,504	64,221	354.98	363.29
BE_TSY CREDIT	2,243	67,474	474.30	490.07
FI_TSY CREDIT	1,394	66,407	346.48	353.75
FR_TSY CREDIT	1,857	62,352	1663.69	1,713.23
DE_TSY CREDIT	1,094	56,280	1231.54	1,255.48
IE_TSY CREDIT	26,598	78,098	337.45	452.37
IT_TSY CREDIT	5,245	53,270	1611.86	1,770.58
NL_TSY CREDIT	1,323	65,241	1319.13	1,345.89
ES_TSY CREDIT	7,587	50,157	392.74	452.15
DK_TSY CREDIT	1,387	50,977	721.46	741.09
NO_TSY CREDIT	560	(27,323)	334.45	327.59
PL_TSY CREDIT	31	22,099	417.05	417.63
ZA_TSY CREDIT	2,828	(33,074)	81.66	74.68
SE_TSY CREDIT	(328)	(21,090)	451.44	458.46
CH_TSY CREDIT	2,020	59,180	1000.81	1,034.97
GB_TSY CREDIT	29	31,772	1480.06	1,481.42