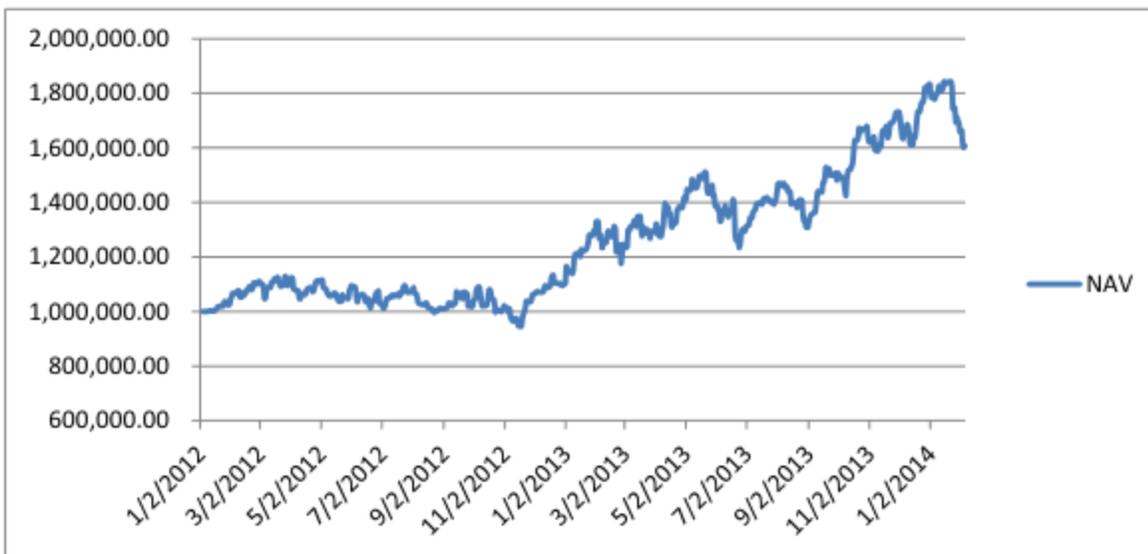


Current Date:	2/5/2014	Change on Day:	0.53%
T12M Return:	26.85%	MSCI World Change on Day	0.16%
Total Return since 1/1/12:	60.90%		
Current Long Exposure @ Cost:	4,062,968		
Current Short Exposure @ Cost:	(1,386,253)		
Net Exposure:	2,676,714		
Current No. of Positions:	453		
Starting Capital:	1,000,000		
Current NAV:	1,608,995		
Current Leverage (Gross Exposures):	3.39		

Key Metrics

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval
Win Ratio:	40% - 50% historically
T24M (+) NAV Days	51%
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:	1.01
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



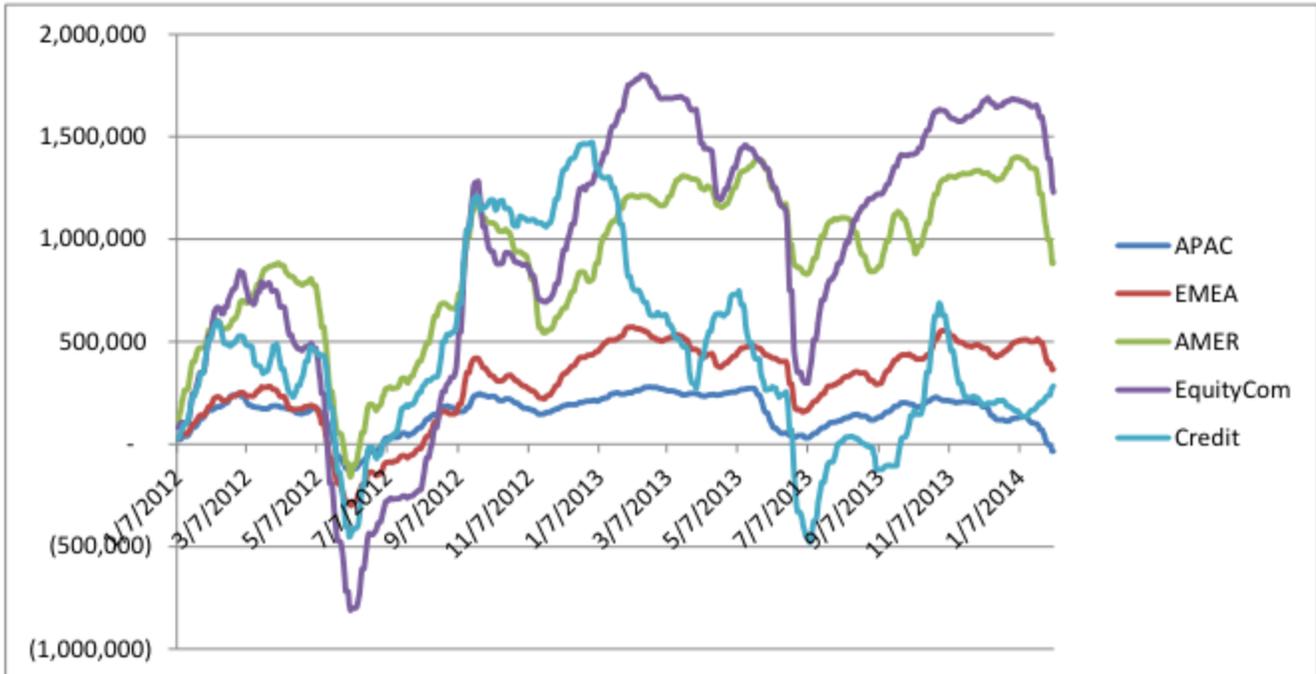
Largest Exposures 99th Percentile 1st Percentile (@ cost ex-MTM)			Largest MTM Gains (95th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
22 Positions		24.53%	53 Positions		29.16%
MEXBOL Index	(26,195)	0.48%	AIR FP Equity	4,322	0.27%
NO_TSY CREDIT	(27,579)	0.51%	SX7E Index	4,460	0.28%
SHCOMP Index	(27,841)	0.51%	XLF US Equity	4,476	0.28%
ZA_TSY CREDIT	(33,390)	0.61%	XLI US Equity	4,530	0.28%
SPGSCITR Index	(33,770)	0.62%	QQQ US Equity	4,658	0.29%
XAU Comdty	(41,752)	0.77%	MAERSKB DC Equity	4,674	0.29%
DE_TSY CREDIT	56,806	1.04%	UTX US Equity	4,772	0.30%
CH_TSY CREDIT	59,734	1.10%	BMY US Equity	4,848	0.30%
JP_TSY CREDIT	(60,116)	1.10%	ROG VX Equity	4,891	0.30%
SXDP Index	61,323	1.13%	OGXP3 BZ Equity	4,995	0.31%
SPX Index	62,514	1.15%	SXOP Index	5,000	0.31%
FR_TSY CREDIT	62,936	1.15%	HEX Index	5,034	0.31%
AT_TSY CREDIT	64,821	1.19%	ACA FP Equity	5,097	0.32%
NL_TSY CREDIT	65,851	1.21%	MDT US Equity	5,408	0.34%
FI_TSY CREDIT	67,028	1.23%	CMCSA US Equity	5,434	0.34%
BE_TSY CREDIT	68,105	1.25%	IT_TSY CREDIT	5,479	0.34%
STBCNZL Index	73,246	1.34%	HON US Equity	5,512	0.34%
IE_TSY CREDIT	78,588	1.44%	NG1 Comdty	5,604	0.35%
AU_TSY CREDIT	(79,707)	1.46%	AMGN US Equity	5,628	0.35%
MY_TSY CREDIT	(90,995)	1.67%	XAU Comdty	5,823	0.36%
SG_TSY CREDIT	(96,439)	1.77%	IBEX Index	5,859	0.36%
CA_TSY CREDIT	(98,061)	1.80%	DAX Index	5,991	0.37%
			ICEXI Index	6,065	0.38%
			PRU LN Equity	6,095	0.38%
			GS US Equity	6,163	0.38%
			ASE Index	6,179	0.38%
			SXAP Index	6,278	0.39%
			KFX Index	6,533	0.41%
			XLY US Equity	6,683	0.42%
			MMM US Equity	6,728	0.42%
			CA_TSY CREDIT	6,833	0.42%
			LUXXX Index	7,093	0.44%
			TMO US Equity	7,850	0.49%
			CMCSK US Equity	7,853	0.49%
			ES_TSY CREDIT	7,868	0.49%
			BAYN GR Equity	8,205	0.51%
			TYC US Equity	9,003	0.56%
			BA US Equity	9,096	0.57%
			BAC US Equity	9,205	0.57%
			SXIP Index	9,703	0.60%

SXMP Index	9,813	0.61%
XLV US Equity	10,161	0.63%
NDX Index	10,639	0.66%
RTY Index	10,821	0.67%
MA US Equity	11,453	0.71%
CELG US Equity	11,624	0.72%
SPX Index	12,862	0.80%
SXTP Index	18,737	1.16%
SXDP Index	19,211	1.19%
ISEQ Index	19,978	1.24%
IE_TSY CREDIT	27,189	1.69%
STBCNZL Index	29,175	1.81%
GILD US Equity	31,625	1.97%

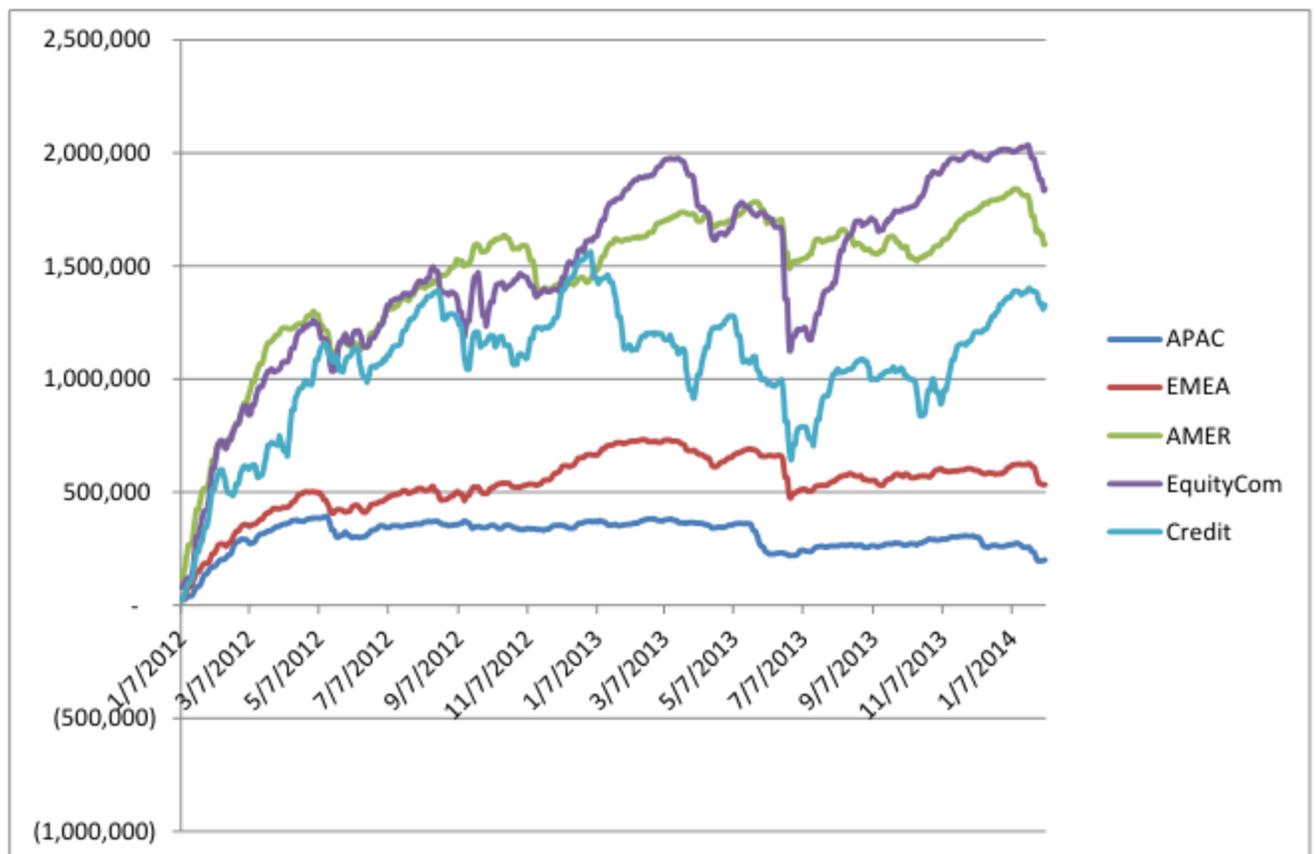
No. Names by Category

APAC Long	19
APAC Short	26
EMEA Long	67
EMEA Short	25
AMER Long	150
AMER Short	70
EquityCom Long	51
EquityCom Short	20
Credit Long	15
Credit Short	9

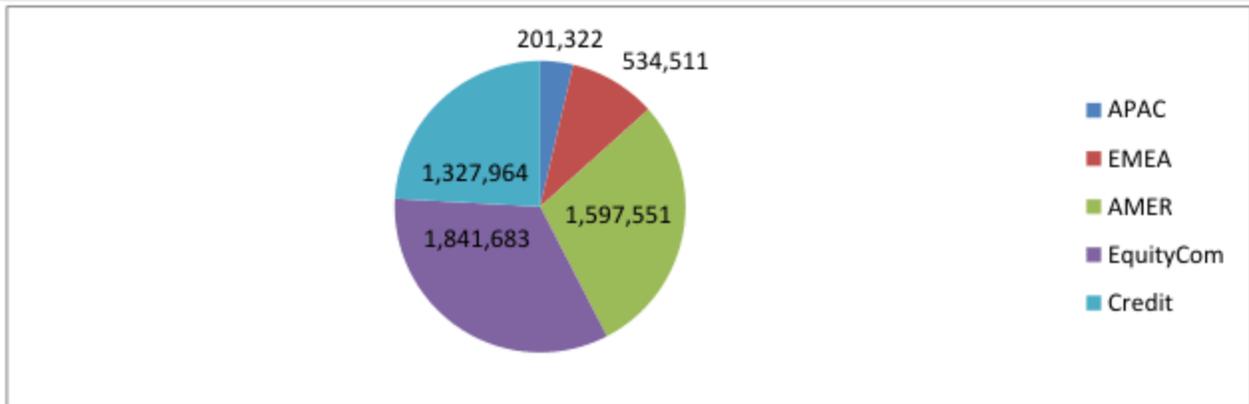
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



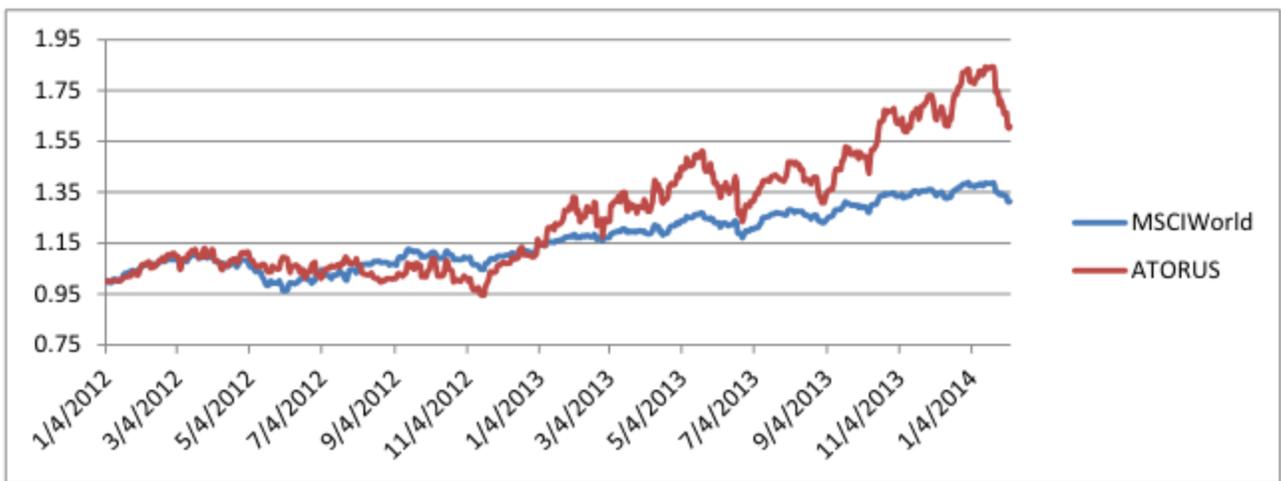
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



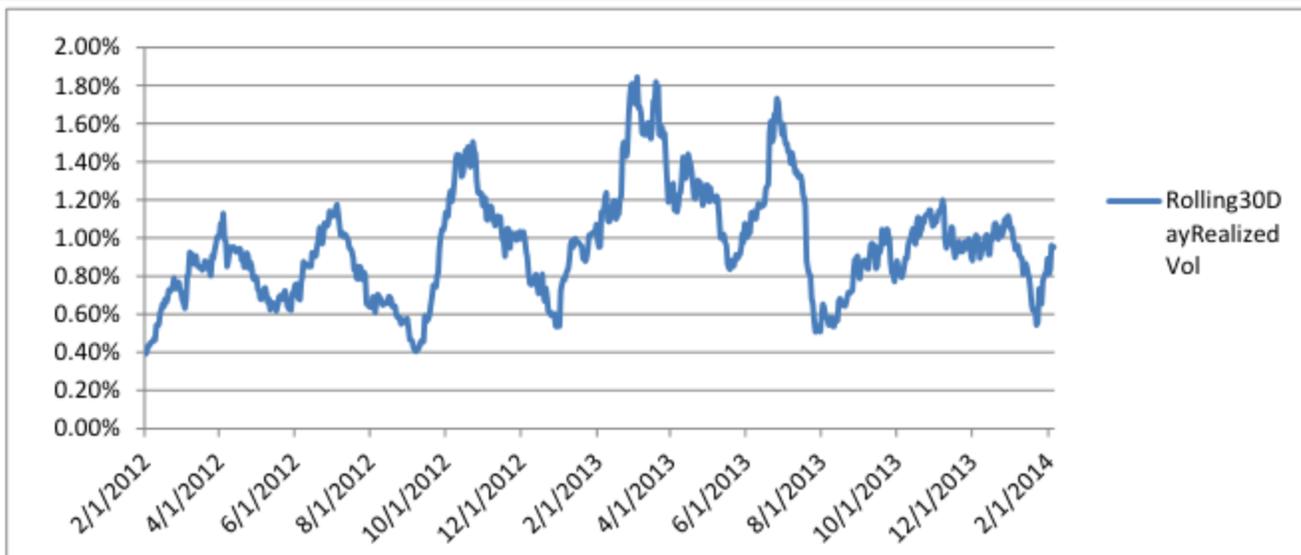
Current Gross Notional Risk by Category



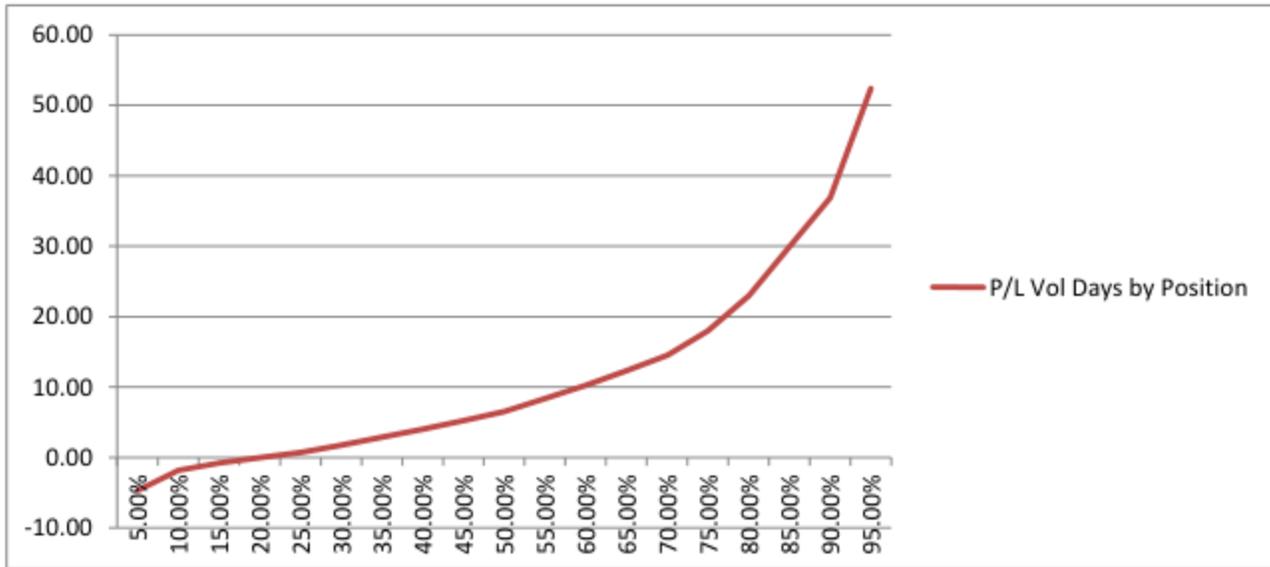
T24M Performance Vs. MSCI World Index



Rolling 30 Day Realized Volatility - Atorus



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



Percentile	No. Vol Days
0.00%	-10.68
5.00%	-4.70
10.00%	-1.84
15.00%	-0.78
20.00%	0.00
25.00%	0.70
30.00%	1.74
35.00%	2.87
40.00%	4.04
45.00%	5.25
50.00%	6.53
55.00%	8.39
60.00%	10.22
65.00%	12.31
70.00%	14.50
75.00%	17.99
80.00%	22.91
85.00%	29.89
90.00%	36.83
95.00%	52.40
100.00%	186.00

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
000270 KS Equity	117	(4,536)	51.62	50.29	1.82	1.41%
005380 KS Equity	(36)	771	223.08	213.24	-3.14	1.47%
005490 KS Equity	95	(3,683)	275.07	267.99	2.85	0.90%
005930 KS Equity	691	(6,605)	1285.62	1151.14	11.65	0.90%
012330 KS Equity	685	5,321	251.73	284.16	10.12	1.27%
1 HK Equity	23	(1,904)	14.78	14.60	2.27	0.53%
1299 HK Equity	-	(1,060)	4.56	4.56	0.00	0.91%
13 HK Equity	963	12,333	11.42	12.31	9.48	0.82%
16 HK Equity	482	(10,023)	12.65	12.05	8.91	0.54%
27 HK Equity	(11)	123	9.60	8.78	-4.11	2.26%
2914 JP Equity	320	(4,753)	32.87	30.66	4.73	1.43%
3382 JP Equity	22	3,441	37.59	37.82	0.49	1.27%
4063 JP Equity	158	(4,569)	56.21	54.26	3.09	1.12%
4502 JP Equity	(30)	1,694	47.04	46.22	-2.28	0.77%
4689 JP Equity	(64)	753	5.96	5.50	-5.37	1.59%
5 HK Equity	3	(1,110)	10.19	10.15	0.43	0.71%
5108 JP Equity	(139)	3,529	36.34	34.96	-3.84	1.02%
5401 JP Equity	96	(2,306)	3.04	2.91	3.33	1.25%
6301 JP Equity	111	(3,540)	20.55	19.90	2.56	1.23%
6752 JP Equity	764	4,186	10.42	12.33	9.36	1.95%
6902 JP Equity	2,031	9,817	41.97	50.66	16.56	1.25%
6954 JP Equity	276	6,440	156.43	163.14	2.28	1.88%
7201 JP Equity	258	(3,770)	8.97	8.36	5.43	1.26%
762 HK Equity	367	(4,179)	1.43	1.31	7.98	1.10%
7751 JP Equity	605	(6,905)	31.59	28.83	9.80	0.89%
8031 JP Equity	422	(6,788)	14.46	13.56	6.91	0.90%
8058 JP Equity	-	764	17.87	17.87	0.00	0.93%
8411 JP Equity	(220)	4,001	2.15	2.04	-4.39	1.26%
8802 JP Equity	71	(2,036)	25.23	24.35	2.54	1.38%
9020 JP Equity	226	(3,974)	78.81	74.32	5.49	1.04%
941 HK Equity	1,043	(10,331)	10.39	9.34	15.77	0.64%
9432 JP Equity	(218)	6,105	53.26	51.42	-3.27	1.09%
9433 JP Equity	3,223	11,958	43.08	54.69	21.20	1.27%
9437 JP Equity	94	(2,692)	16.02	15.46	3.81	0.92%
9983 JP Equity	(106)	3,208	367.47	355.72	-1.74	1.90%
9984 JP Equity	1,811	2,824	43.06	70.66	43.05	1.49%
AAPL US Equity	(97)	7,935	518.18	511.95	-1.10	1.11%
ABB US Equity	525	10,485	23.59	24.77	5.00	1.00%
ABBN VX Equity	457	8,767	23.63	24.86	4.48	1.16%
ABBV US Equity	(196)	5,388	49.43	47.69	-3.71	0.98%
ABEV US Equity	884	(7,285)	7.25	6.37	10.17	1.19%

ABEV3 BZ Equity	845	(6,973)	7.29	6.41	11.62	1.04%
ABI BB Equity	(1)	(534)	94.12	94.25	-0.16	0.85%
ABT US Equity	(265)	4,105	38.70	36.36	-9.35	0.69%
ABX CN Equity	(355)	(3,540)	17.17	18.89	-6.57	1.52%
ABX US Equity	(342)	(3,504)	17.20	18.88	-6.74	1.45%
ACA FP Equity	5,097	5,409	7.01	13.62	73.83	1.28%
ACE US Equity	(24)	3,711	93.85	93.26	-0.97	0.66%
ACN US Equity	89	9,124	77.04	77.79	1.18	0.82%
ADP US Equity	21	1,202	72.36	73.62	2.38	0.73%
AFL US Equity	375	3,236	55.05	61.43	17.85	0.65%
AGL SJ Equity	(129)	(5,110)	22.73	23.31	-1.83	1.38%
AGN US Equity	625	6,857	104.77	114.32	8.82	1.03%
AI FP Equity	(12)	(2,736)	126.05	126.60	-0.62	0.70%
AIG US Equity	633	1,171	30.87	47.55	65.19	0.83%
AIR FP Equity	4,322	6,590	42.10	69.70	74.62	0.88%
ALV GR Equity	2,308	7,528	126.90	165.81	31.60	0.97%
ALVG IX Equity	1,802	5,737	126.13	165.75	32.66	0.96%
AMGN US Equity	5,628	23,079	92.78	115.41	26.41	0.92%
AMT US Equity	402	10,749	76.29	79.14	5.06	0.74%
AMZN US Equity	2,783	14,104	287.66	344.41	17.54	1.12%
ANZ AU Equity	40	(3,267)	26.27	25.95	1.57	0.78%
APA US Equity	403	(6,883)	82.74	77.89	8.85	0.66%
APC US Equity	103	(5,672)	80.96	79.49	2.24	0.81%
AXP US Equity	1,778	10,474	71.56	83.71	17.91	0.95%
AZN LN Equity	3,448	12,794	49.80	63.22	36.80	0.73%
AZN SS Equity	2,918	11,777	50.65	63.20	30.61	0.81%
AZN US Equity	3,345	12,548	49.96	63.27	34.20	0.78%
BA US Equity	9,096	17,898	79.84	120.42	51.29	0.99%
BAC US Equity	9,205	10,831	8.82	16.32	94.41	0.90%
BARC LN Equity	(101)	5,334	4.41	4.33	-1.63	1.15%
BAS GR Equity	468	7,405	97.23	103.38	7.50	0.84%
BATS LN Equity	227	(6,434)	48.99	47.26	3.92	0.90%
BAX US Equity	(49)	(8,114)	66.82	67.23	-1.17	0.52%
BAYN GR Equity	8,205	11,723	75.59	128.50	68.63	1.02%
BBAS3 BZ Equity	253	(3,565)	9.22	8.56	5.22	1.36%
BBD US Equity	1,212	(6,792)	12.96	10.65	13.74	1.30%
BBDC4 BZ Equity	1,176	(7,305)	12.74	10.69	15.02	1.07%
BBL US Equity	253	(5,053)	60.45	57.42	5.30	0.95%
BBVA SM Equity	1,006	5,765	10.09	11.86	14.14	1.23%
BCE CN Equity	354	(6,688)	43.17	40.89	8.76	0.60%
BCS US Equity	(107)	6,443	17.72	17.43	-1.42	1.16%
BEN US Equity	(140)	4,652	52.03	50.52	-3.53	0.85%
BG/ LN Equity	(8)	(818)	17.10	17.28	-0.73	1.39%
BHP AU Equity	3	(2,274)	31.48	31.44	0.14	0.84%
BHP US Equity	14	(3,709)	63.64	63.40	0.47	0.81%
BIIB US Equity	239	1,074	245.93	300.67	17.65	1.26%
BIL SJ Equity	209	(3,266)	30.38	28.44	6.65	0.96%

BK US Equity	20	1,551	30.62	31.02	1.58	0.82%
BLK US Equity	66	1,180	274.17	289.59	6.53	0.86%
BLT LN Equity	248	(4,983)	30.17	28.66	5.76	0.87%
BMO CN Equity	15	(3,174)	61.56	61.27	0.77	0.61%
BMW GR Equity	492	5,126	98.79	108.27	12.32	0.78%
BMJ US Equity	4,848	13,685	35.71	48.36	34.43	1.03%
BN FP Equity	233	(3,708)	70.46	66.02	6.77	0.93%
BNP FP Equity	1,315	5,553	62.77	77.64	22.50	1.05%
BNS CN Equity	11	(3,702)	54.81	54.65	0.37	0.78%
BP/ LN Equity	(2)	8,508	7.71	7.70	-0.04	0.64%
BRK/B US Equity	90	(4,460)	111.02	108.78	3.95	0.51%
BSBR US Equity	2,100	(8,231)	6.18	4.61	17.37	1.47%
BUD US Equity	1	(531)	94.27	94.10	0.21	0.89%
BX US Equity	131	2,998	30.31	31.64	3.92	1.12%
C US Equity	3	(678)	47.07	46.84	0.49	1.02%
CA FP Equity	280	1,976	30.84	35.21	14.05	1.01%
CAT US Equity	564	10,376	87.23	91.97	5.56	0.98%
CBA AU Equity	(19)	(3,402)	64.50	64.87	-0.86	0.66%
CBS US Equity	228	1,278	49.35	58.14	16.33	1.09%
CCL US Equity	561	7,878	36.20	38.78	7.31	0.97%
CELG US Equity	11,624	15,247	85.54	150.75	64.91	1.17%
CFR VX Equity	33	(1,880)	94.14	92.47	1.53	1.16%
CL US Equity	433	18,537	58.99	60.37	4.16	0.56%
CM CN Equity	(8)	(3,569)	77.56	77.73	-0.41	0.54%
CMCSA US Equity	5,434	17,408	40.65	53.33	41.42	0.75%
CMCSK US Equity	7,853	18,900	36.26	51.33	59.98	0.69%
CNI US Equity	498	12,972	51.38	53.35	5.51	0.70%
CNQ CN Equity	(57)	(2,367)	32.88	33.67	-3.37	0.71%
CNR CN Equity	515	12,521	51.30	53.41	6.05	0.68%
COF US Equity	75	6,122	67.68	68.51	1.57	0.78%
COP US Equity	394	(7,124)	67.02	63.31	10.05	0.55%
COST US Equity	90	(4,429)	112.61	110.33	3.19	0.63%
COV LN Equity	182	2,422	#VALUE!	#N/A N/A	22.97	0.33%
COV US Equity	311	6,393	63.38	66.47	6.18	0.79%
CRM US Equity	153	2,069	56.89	61.09	5.94	1.24%
CS FP Equity	2,115	6,736	19.42	25.52	30.75	1.02%
CSCO US Equity	(30)	(5,013)	21.79	21.92	-0.76	0.79%
CSX US Equity	483	8,999	25.07	26.42	5.30	1.01%
CVE CN Equity	1,000	(10,549)	28.70	25.98	17.25	0.55%
CVS US Equity	438	10,388	62.75	65.39	6.75	0.62%
CVX US Equity	99	(3,544)	112.86	109.72	4.05	0.69%
D US Equity	1,153	12,224	59.94	65.60	15.22	0.62%
DAI GR Equity	4,295	14,044	63.11	82.41	32.56	0.94%
DBK GR Equity	91	4,092	46.61	47.66	1.64	1.37%
DD US Equity	1,639	12,420	54.46	61.64	15.64	0.84%
DDAIF US Equity	2,526	8,368	63.20	82.28	29.17	1.03%
DE US Equity	(140)	8,181	85.63	84.19	-3.07	0.56%

DELL US Equity	(3)	6,764	#VALUE!	#N/A N/A	-0.57	0.07%
DEO US Equity	-	693	116.06	116.06	0.00	1.03%
DG FP Equity	2,708	9,986	51.34	65.26	40.15	0.68%
DGE LN Equity	-	655	28.88	28.88	0.00	1.09%
DHR US Equity	3,343	14,081	58.57	72.47	37.98	0.63%
DIS US Equity	432	9,996	68.36	71.32	5.17	0.84%
DISCA US Equity	(5)	581	79.41	78.73	-0.95	0.91%
DNB NO Equity	1,029	9,007	15.62	17.40	14.32	0.80%
DOW US Equity	1,591	6,509	35.84	44.59	22.71	1.08%
DPW GR Equity	108	551	28.38	33.95	20.31	0.97%
DTE GR Equity	3,752	13,772	12.22	15.55	25.03	1.09%
DTV US Equity	1,299	9,240	60.09	68.54	19.44	0.72%
DUK US Equity	6	(8,886)	69.60	69.56	0.13	0.50%
DVN US Equity	(251)	5,790	61.64	59.08	-5.85	0.74%
EBAY US Equity	41	5,092	52.95	53.38	0.70	1.16%
ECL US Equity	(69)	1,922	102.38	98.82	-5.35	0.67%
EDF FP Equity	4,090	9,269	23.36	33.66	56.13	0.79%
EMC US Equity	(372)	8,879	24.84	23.84	-5.39	0.78%
EMR US Equity	349	5,228	59.74	63.73	10.16	0.66%
ENB CN Equity	60	(7,062)	41.70	41.34	1.78	0.48%
ENEL IM Equity	410	6,785	4.27	4.52	7.19	0.84%
ENI IM Equity	25	(1,669)	22.40	22.06	1.82	0.83%
EOAN GR Equity	(104)	2,625	18.63	17.92	-4.08	0.97%
EOG US Equity	941	5,628	143.99	168.07	18.88	0.89%
EPD US Equity	432	9,208	61.83	64.74	6.12	0.77%
ERICB SS Equity	14	3,437	12.05	12.10	0.45	0.92%
ESRX US Equity	957	9,912	66.69	73.13	14.36	0.67%
ETN US Equity	(95)	2,983	70.42	68.24	-3.65	0.88%
F US Equity	4	(739)	14.78	14.69	0.59	1.01%
FB US Equity	1,095	2,566	43.58	62.18	25.11	1.70%
FCX US Equity	59	(2,349)	31.74	30.95	2.19	1.14%
FDX US Equity	408	5,378	120.94	130.12	9.79	0.78%
FOX US Equity	20	(3,606)	31.03	30.86	0.60	0.93%
FOXA US Equity	(6)	(3,471)	31.33	31.38	-0.16	1.04%
FP FP Equity	36	1,430	55.22	56.60	3.85	0.65%
G IM Equity	105	3,661	20.52	21.11	3.30	0.87%
GE US Equity	1,594	16,425	22.32	24.48	12.72	0.76%
GILD US Equity	31,625	13,861	24.02	78.84	186.00	1.23%
GIS US Equity	(172)	4,267	49.10	47.19	-7.55	0.53%
GLE FP Equity	540	3,271	49.51	57.68	12.04	1.37%
GLEN LN Equity	12	(2,967)	5.14	5.12	0.39	1.08%
GLW US Equity	914	11,463	16.17	17.46	8.42	0.95%
GM US Equity	1,331	5,383	28.27	35.26	24.88	0.99%
GOOG US Equity	4,129	12,426	857.75	1142.78	38.29	0.87%
GS US Equity	6,163	13,634	110.98	161.14	66.22	0.68%
GSK LN Equity	(36)	4,361	26.01	25.80	-0.74	1.11%
GSZ FP Equity	(16)	(2,480)	22.14	22.28	-0.99	0.65%

HAL US Equity	399	2,689	42.93	49.31	20.17	0.74%
HD US Equity	1,642	12,500	66.04	74.71	28.85	0.46%
HMB SS Equity	284	6,154	40.89	42.77	4.90	0.94%
HON US Equity	5,512	11,918	61.10	89.36	88.59	0.52%
HPQ US Equity	853	6,343	24.79	28.12	13.70	0.98%
HSBA LN Equity	5	(1,224)	10.24	10.20	0.16	2.35%
IBE SM Equity	740	6,981	5.48	6.06	15.75	0.67%
IBM US Equity	486	(8,454)	184.74	174.11	7.73	0.74%
IMT LN Equity	139	11,008	35.55	36.00	1.21	1.05%
INTC US Equity	(85)	9,866	23.81	23.60	-1.01	0.85%
ISP IM Equity	2,442	5,545	1.90	2.74	37.51	1.17%
ITUB US Equity	412	(5,952)	13.81	12.86	5.44	1.27%
ITUB4 BZ Equity	317	(6,412)	13.59	12.92	4.18	1.18%
ITW US Equity	2,092	14,131	67.84	77.88	24.39	0.61%
ITX SM Equity	-	948	146.05	146.05	0.00	0.72%
JCI US Equity	3,051	9,979	34.13	44.56	34.47	0.89%
JNJ US Equity	3,251	12,593	69.31	87.21	40.81	0.63%
JPM US Equity	476	8,592	52.29	55.18	7.65	0.72%
KMB US Equity	(80)	7,991	106.68	105.62	-1.69	0.59%
KMI US Equity	371	(6,801)	35.17	33.25	8.20	0.67%
KO US Equity	223	(6,397)	38.95	37.59	5.42	0.64%
KRFT US Equity	(58)	1,018	53.88	50.98	-10.26	0.55%
LBTYA US Equity	(135)	2,289	84.64	79.92	-7.71	0.77%
LBTYK US Equity	24	1,915	77.86	78.85	1.67	0.76%
LIN GR Equity	(76)	1,555	197.83	188.64	-6.93	0.70%
LLOY LN Equity	3,491	7,134	0.89	1.33	46.94	1.04%
LLY US Equity	1	(899)	52.81	52.76	0.13	0.69%
LMT US Equity	455	2,031	122.48	149.92	23.82	0.94%
LNKD US Equity	(52)	1,953	217.49	211.89	-1.84	1.43%
LOW US Equity	14	(1,781)	45.46	45.10	1.17	0.66%
LVS US Equity	1,270	6,866	61.33	72.67	14.70	1.26%
LYB US Equity	705	2,318	59.29	77.32	29.98	1.01%
MA US Equity	11,453	20,752	46.91	72.80	50.44	1.09%
MAERSKB DC Equity	4,674	14,286	8212.58	10899.84	27.32	1.20%
MC FP Equity	(23)	(1,376)	172.99	175.89	-1.57	1.07%
MCD US Equity	114	(7,032)	94.88	93.33	3.89	0.42%
MCK US Equity	71	1,775	161.77	168.27	3.73	1.08%
MDLZ US Equity	1,647	13,773	28.68	32.11	16.95	0.71%
MDT US Equity	5,408	20,749	43.22	54.49	31.09	0.84%
MET US Equity	546	7,625	44.37	47.54	7.39	0.97%
MFC CN Equity	3,585	7,986	12.38	17.93	48.86	0.92%
MHS US Equity	1,862	13,445	#VALUE!	#N/A N/A	12.27	1.13%
MMM US Equity	6,728	21,267	96.89	127.55	45.71	0.69%
MO US Equity	(238)	4,368	35.88	34.03	-8.36	0.65%
MON US Equity	93	12,009	106.02	106.83	1.06	0.73%
MOS US Equity	98	(4,481)	45.85	44.84	2.27	0.97%
MRK US Equity	1,010	9,418	48.80	54.04	12.42	0.86%

MS US Equity	96	1,661	27.57	29.16	5.77	1.00%
MSFT US Equity	246	7,236	34.82	36.01	3.39	1.01%
MUV2 GR Equity	348	7,590	196.30	205.30	6.25	0.73%
NAB AU Equity	4	(3,328)	28.70	28.67	0.16	0.68%
NCM AU Equity	3,033	(5,141)	22.17	9.09	27.06	2.18%
NEE US Equity	3,454	14,791	72.62	89.57	34.98	0.67%
NEM US Equity	2,956	(7,461)	34.95	21.10	23.39	1.69%
NESN VX Equity	327	9,893	69.64	71.94	4.25	0.78%
NG/ LN Equity	1,005	11,522	11.72	12.74	14.40	0.61%
NKE US Equity	1,166	4,458	55.91	70.53	36.84	0.71%
NOK US Equity	3,162	4,542	3.96	6.72	61.52	1.13%
NOV US Equity	205	(6,912)	75.68	73.44	4.06	0.73%
NOVN VX Equity	4,222	18,228	63.81	78.58	31.19	0.74%
NOVOB DC Equity	287	5,435	38.56	40.60	5.34	0.99%
NSC US Equity	1,317	9,660	80.49	91.46	11.96	1.14%
NVS US Equity	3,210	15,494	65.07	78.55	32.62	0.64%
OGXP3 BZ Equity	4,995	(5,143)	4.43	0.13	23.80	4.08%
OR FP Equity	-	(1,139)	163.73	163.73	0.00	0.94%
ORA FP Equity	(91)	2,986	12.38	12.02	-2.89	1.05%
ORCL US Equity	608	7,162	33.15	35.96	12.74	0.67%
OXY US Equity	35	(3,974)	87.84	87.06	1.40	0.63%
PBR US Equity	530	(2,834)	13.30	10.81	13.53	1.38%
PBR/A US Equity	484	(2,815)	13.87	11.48	12.56	1.37%
PCLN US Equity	527	3,065	956.05	1120.30	19.13	0.90%
PCP US Equity	2,343	13,826	212.47	248.48	22.82	0.74%
PEP US Equity	(135)	3,643	82.27	79.33	-7.29	0.51%
PETR3 BZ Equity	504	(2,944)	6.54	5.42	12.91	1.33%
PETR4 BZ Equity	528	(3,076)	6.98	5.78	13.27	1.29%
PFE US Equity	3,885	21,829	26.10	30.75	25.06	0.71%
PG US Equity	-	948	76.37	76.37	0.00	0.67%
PHIA NA Equity	1,372	11,235	30.43	34.14	17.99	0.68%
PM US Equity	1,055	(10,240)	85.47	76.67	13.50	0.76%
PNC US Equity	340	7,701	75.28	78.61	5.04	0.88%
POT CN Equity	(61)	(3,727)	31.56	32.07	-1.53	1.07%
POT US Equity	(65)	(3,491)	31.45	32.03	-1.74	1.07%
PRU LN Equity	6,095	10,490	12.76	20.17	52.17	1.11%
PSA US Equity	72	6,509	156.12	157.86	1.95	0.57%
PSX US Equity	542	6,074	64.65	70.42	11.18	0.80%
PX US Equity	1,288	16,078	113.30	122.37	12.85	0.62%
QCOM US Equity	1,047	12,639	66.83	72.36	12.20	0.68%
QQQ US Equity	4,658	19,860	68.46	84.51	41.72	0.56%
RAI US Equity	-	948	47.19	47.19	0.00	0.51%
RDS/A US Equity	(14)	366	70.67	68.12	-5.23	0.72%
RDS/B US Equity	(167)	4,002	74.90	71.90	-5.65	0.74%
RDSA LN Equity	(59)	3,259	34.67	34.05	-1.98	0.92%
RDSA NA Equity	(14)	326	35.44	34.03	-5.16	0.80%
RDSB LN Equity	(129)	3,990	37.10	35.94	-3.65	0.89%

REGN US Equity	(78)	3,921	287.19	281.58	-1.39	1.43%
RIO AU Equity	(71)	3,326	58.58	57.36	-2.61	0.82%
RIO LN Equity	(54)	4,854	53.83	53.24	-0.98	1.13%
RIO US Equity	(72)	4,970	54.03	53.26	-1.17	1.24%
ROG VX Equity	4,891	17,184	212.78	273.35	36.55	0.78%
RY CN Equity	(8)	(3,352)	61.84	61.99	-0.35	0.67%
SAB LN Equity	30	(2,159)	44.27	43.65	1.65	0.85%
SAN FP Equity	395	(6,219)	103.23	96.66	8.28	0.77%
SAN SM Equity	175	7,320	8.35	8.55	2.69	0.89%
SAN US Equity	221	5,362	8.28	8.62	3.59	1.15%
SAP GR Equity	(432)	5,279	81.00	74.87	-10.09	0.81%
SAP US Equity	(583)	7,153	81.06	74.96	-9.71	0.84%
SBUX US Equity	190	(5,117)	73.00	70.29	3.99	0.93%
SCCO US Equity	184	(3,820)	29.68	28.25	4.95	0.97%
SGO FP Equity	1,404	7,797	43.91	51.82	22.13	0.81%
SI US Equity	971	11,342	114.69	124.51	10.83	0.79%
SIE GR Equity	755	8,973	114.68	124.34	9.94	0.85%
SLB US Equity	535	6,585	79.94	86.43	10.49	0.77%
SMSN LI Equity	788	(7,313)	644.51	575.06	11.67	0.92%
SO US Equity	186	(9,078)	41.73	40.88	4.44	0.46%
SPG US Equity	(62)	(4,743)	151.46	153.44	-1.95	0.67%
SREN VX Equity	749	9,792	80.74	86.91	7.61	1.00%
STAN LN Equity	605	(5,335)	22.85	20.26	9.32	1.22%
STL NO Equity	(186)	3,587	24.85	23.62	-6.72	0.77%
STT US Equity	(216)	3,221	69.01	64.67	-6.86	0.98%
SU CN Equity	77	(3,744)	32.43	31.77	3.06	0.67%
SU US Equity	54	(2,802)	32.36	31.74	2.96	0.65%
SWEDA SS Equity	416	5,994	24.71	26.42	6.36	1.09%
SYNN VX Equity	91	(2,482)	353.19	340.20	4.16	0.89%
T US Equity	537	(6,942)	34.86	32.16	10.61	0.73%
TD CN Equity	10	(4,394)	43.24	43.14	0.41	0.58%
TEF SM Equity	18	(1,657)	15.19	15.03	1.35	0.79%
TEF US Equity	(5)	151	15.43	14.95	-3.52	0.92%
TGT US Equity	1,457	(10,584)	63.77	54.99	18.02	0.76%
TJX US Equity	2,239	9,582	46.31	57.13	32.98	0.71%
TLS AU Equity	18	2,698	4.47	4.50	1.06	0.63%
TLSN SS Equity	-	812	7.36	7.36	0.00	0.88%
TM US Equity	119	(4,599)	118.21	115.17	3.53	0.73%
TMO US Equity	7,850	10,217	63.59	112.45	102.39	0.75%
TOT US Equity	99	1,367	52.85	56.68	9.21	0.79%
TRP CN Equity	119	(6,966)	43.75	43.01	2.98	0.57%
TRV US Equity	42	(4,086)	81.38	80.54	1.67	0.62%
TSCO LN Equity	654	(7,451)	5.64	5.14	10.67	0.82%
TWC US Equity	661	4,809	118.62	134.93	24.81	0.55%
TWX US Equity	23	(4,050)	62.77	62.42	0.75	0.75%
TXN US Equity	2,062	12,323	34.93	40.77	22.43	0.75%
TYC US Equity	9,003	23,885	29.17	40.16	52.76	0.71%

UBS US Equity	234	5,267	19.37	20.23	3.70	1.20%
UBSN VX Equity	216	5,203	19.51	20.32	4.15	1.00%
UCG IM Equity	1,728	5,441	5.58	7.36	24.25	1.31%
ULVR LN Equity	161	(3,879)	39.27	37.64	4.31	0.96%
UNA NA Equity	222	(5,278)	38.38	36.76	4.16	1.01%
UNH US Equity	1,055	10,126	64.08	70.76	12.72	0.82%
UNP US Equity	680	9,502	160.88	172.40	10.74	0.67%
UPS US Equity	2,637	14,950	79.87	93.96	32.38	0.54%
USB US Equity	1,821	14,375	34.71	39.11	19.89	0.64%
UTX US Equity	4,772	15,144	82.05	107.90	44.32	0.71%
V US Equity	4,310	4,427	108.98	215.10	113.19	0.86%
VALE US Equity	299	(3,942)	15.08	13.93	5.65	1.34%
VALE3 BZ Equity	356	(4,625)	15.04	13.88	5.54	1.39%
VIAB US Equity	3,196	6,364	52.96	79.55	58.48	0.86%
VIV FP Equity	34	2,300	25.72	26.10	1.97	0.75%
VMW US Equity	78	4,275	87.26	88.86	1.47	1.25%
VOD LN Equity	1,074	7,660	3.11	3.55	16.46	0.85%
VOD US Equity	890	7,584	31.63	35.34	14.43	0.81%
VOW3 GR Equity	677	6,894	228.75	251.20	9.84	1.00%
VRX CN Equity	717	1,623	92.95	134.02	29.87	1.48%
VRX US Equity	824	1,893	93.20	133.77	32.91	1.32%
VTI US Equity	247	5,179	86.91	91.06	10.67	0.45%
VWO US Equity	533	(6,888)	40.52	37.39	9.02	0.86%
VZ US Equity	195	(6,166)	48.12	46.60	4.55	0.70%
WBC AU Equity	19	(3,427)	27.09	26.94	0.68	0.80%
WES AU Equity	(33)	(3,700)	36.37	36.70	-1.39	0.64%
WFC US Equity	1,838	10,165	37.56	44.35	30.57	0.59%
WLP US Equity	2,022	13,075	74.31	85.80	15.40	1.00%
WMT US Equity	(191)	3,617	76.70	72.86	-10.68	0.49%
WOW AU Equity	316	(8,728)	31.30	30.17	6.12	0.59%
XOM US Equity	(66)	10,982	90.48	89.93	-0.87	0.70%
XTA LN Equity	2	(2,259)	#VALUE!	#N/A N/A	0.04	2.26%
YHOO US Equity	204	1,292	30.64	35.47	12.76	1.24%
YUM US Equity	(126)	4,210	72.75	70.64	-2.88	1.04%
ZURN VX Equity	(66)	6,407	291.91	288.93	-1.43	0.72%

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
SPX Index	12,862	62,514	1452.75	1,751.64	34.43	0.60%
NDX Index	10,639	47,138	2818.70	3,454.90	29.66	0.76%
RTY Index	10,821	40,101	861.19	1,093.59	31.36	0.86%
SPTSX Index	37	(11,637)	12274.28	12,235.78	0.63	0.50%
MEXBOL Index	1,178	(26,195)	3129.54	2,988.81	5.34	0.84%
IBOV Index	2,659	(22,687)	21994.49	19,417.12	9.24	1.27%
MERVAL Index	(201)	(6,135)	726.05	749.88	-1.76	1.87%

UKX Index	987	40,256	10288.22	10,540.57	4.14	0.59%
DAX Index	5,991	36,824	10610.77	12,337.12	23.41	0.70%
CAC Index	512	7,145	5199.75	5,572.61	11.47	0.63%
IBEX Index	5,859	38,784	11492.37	13,228.51	17.59	0.86%
SMI Index	4,256	40,867	8134.42	8,981.47	18.86	0.55%
FTSEMIB Index	3,136	23,291	22744.85	25,806.92	18.22	0.74%
PSI20 Index	3,264	24,466	8026.78	9,097.68	14.61	0.91%
ISEQ Index	19,978	40,263	4246.25	6,353.23	76.15	0.65%
ICEXI Index	6,065	35,675	6.58	7.70	28.26	0.60%
AEX Index	2,956	42,650	484.27	517.84	11.92	0.58%
BEL20 Index	3,141	42,148	3586.05	3,853.28	14.00	0.53%
LUXXX Index	7,093	40,007	1655.49	1,948.98	26.72	0.66%
KFX Index	6,533	38,327	100.82	118.00	22.41	0.76%
HEX Index	5,034	41,234	8513.92	9,553.35	16.30	0.75%
OMX Index	951	20,880	189.54	198.17	5.78	0.79%
ATX Index	2,001	28,308	3213.33	3,440.49	7.94	0.89%
ASE Index	6,179	17,823	1246.19	1,678.24	21.27	1.63%
OSEBX Index	311	22,300	84.29	85.46	2.03	0.69%
INDEXCF Index	(60)	(14,381)	41.54	41.71	-0.54	0.77%
TOP40 Index	124	(13,626)	3615.53	3,582.74	1.21	0.75%
SENSEX Index	302	(14,751)	331.01	324.24	2.94	0.70%
NKY Index	2,775	19,787	122.63	139.83	11.88	1.18%
HSI Index	215	(10,209)	2799.04	2,740.16	2.80	0.75%
SHCOMP Index	379	(27,841)	339.97	335.34	1.85	0.74%
KOSPI Index	92	(12,135)	1.77	1.75	1.13	0.67%
AS51 Index	89	(12,528)	4550.65	4,518.15	1.16	0.62%
STBCNZL Index	29,175	73,246	444.47	621.51	81.37	0.49%
EEM US Equity	438	(6,163)	40.61	37.72	6.80	1.05%
IYR US Equity	(81)	(4,201)	63.72	64.95	-3.77	0.51%
MDY US Equity	3,812	14,240	183.21	232.26	32.98	0.81%
JNK US Equity	(5)	362	40.93	40.42	-7.50	0.17%
XLF US Equity	4,476	13,570	15.57	20.71	45.60	0.72%
XLU US Equity	75	6,420	37.95	38.39	2.09	0.56%
XLK US Equity	1,442	12,985	30.83	34.25	16.65	0.67%
XLI US Equity	4,530	16,099	38.18	48.93	38.74	0.73%
XLP US Equity	(230)	7,391	41.37	40.12	-5.98	0.52%
XLY US Equity	6,683	20,539	46.78	62.00	44.45	0.73%
XLE US Equity	62	2,167	79.65	81.92	3.86	0.74%
XLB US Equity	2,304	14,879	37.62	43.44	21.54	0.72%
XLV US Equity	10,161	24,346	38.87	55.09	58.55	0.71%
SXXP Index	3,263	43,728	400.51	430.40	14.37	0.52%
SXAP Index	6,278	28,809	520.28	633.66	29.42	0.74%
SXKP Index	2,377	47,372	366.14	384.51	8.11	0.62%
SX6P Index	2,127	32,516	349.85	372.74	11.12	0.59%
SXEP Index	-	(3,139)	425.59	425.59	0.00	0.63%
SXIP Index	9,703	29,108	222.31	296.41	45.59	0.73%
SXNP Index	3,187	28,527	482.69	536.61	18.64	0.60%

SX3P Index	(277)	9,707	653.32	635.20	-3.98	0.72%
SXDP Index	19,211	61,323	609.16	799.99	58.75	0.53%
SX4P Index	1,224	25,945	917.36	960.63	7.36	0.64%
SX8P Index	1,536	13,491	330.19	367.77	18.39	0.62%
SXOP Index	5,000	40,913	380.28	426.75	17.39	0.70%
SXQP Index	(7)	(5,983)	744.40	745.32	-0.16	0.78%
SXRP Index	-	(3,729)	418.95	418.95	0.00	0.58%
SXMP Index	9,813	35,991	261.12	332.32	43.72	0.62%
SXTP Index	18,737	39,408	172.05	253.85	74.86	0.64%
SX7E Index	4,460	17,933	157.43	196.58	21.28	1.17%
SX5E Index	3,396	38,855	3686.95	4,009.16	13.45	0.65%
SPGSCITR Index	370	(33,770)	4817.40	4,764.66	2.14	0.51%
XAG Curncy	1,340	(12,745)	21.93	19.62	10.00	1.05%
CO1 Comdty	593	(23,519)	109.00	106.25	4.33	0.58%
CL1 Comdty	86	13,357	96.76	97.38	0.71	0.90%
NG1 Comdty	5,604	16,729	3.77	5.03	10.31	3.25%
XAU Comdty	5,823	(41,752)	103.96	89.46	24.37	0.57%
IBOXHY Index	1,754	53,810	220.18	227.36	40.69	0.08%
US_TSY CREDIT	(16)	18,717	760.19	759.55	-0.58	0.15%
CA_TSY CREDIT	6,833	(98,061)	1269.35	1,180.89	18.08	0.39%
MX_TSY CREDIT	349	(13,868)	209.03	203.76	4.57	0.55%
AU_TSY CREDIT	1,553	(79,707)	1457.62	1,429.21	3.97	0.49%
JP_TSY CREDIT	40	(60,116)	822.10	821.55	0.18	0.37%
MY_TSY CREDIT	2,544	(90,995)	167.52	162.84	11.40	0.25%
SG_TSY CREDIT	696	(96,439)	219.11	217.53	2.51	0.29%
AT_TSY CREDIT	1,632	64,821	354.64	363.57	8.35	0.30%
BE_TSY CREDIT	2,382	68,105	473.36	489.91	11.75	0.30%
FI_TSY CREDIT	1,531	67,028	346.05	353.95	7.66	0.30%
FR_TSY CREDIT	1,968	62,936	1661.26	1,713.20	10.75	0.29%
DE_TSY CREDIT	1,216	56,806	1230.67	1,257.02	6.89	0.31%
IE_TSY CREDIT	27,189	78,588	336.92	453.49	112.52	0.31%
IT_TSY CREDIT	5,479	53,776	1610.28	1,774.34	37.04	0.28%
NL_TSY CREDIT	1,465	65,851	1317.53	1,346.84	7.50	0.30%
ES_TSY CREDIT	7,868	50,636	392.28	453.24	57.42	0.27%
DK_TSY CREDIT	1,492	51,495	721.13	742.03	9.44	0.31%
NO_TSY CREDIT	360	(27,579)	333.32	328.96	2.84	0.46%
PL_TSY CREDIT	246	22,306	420.32	424.96	2.13	0.52%
ZA_TSY CREDIT	2,867	(33,390)	83.13	75.99	10.19	0.84%
SE_TSY CREDIT	(297)	(21,291)	452.11	458.41	-3.48	0.40%
CH_TSY CREDIT	2,088	59,734	999.11	1,034.03	8.99	0.39%
GB_TSY CREDIT	63	31,907	1475.94	1,478.84	0.59	0.33%