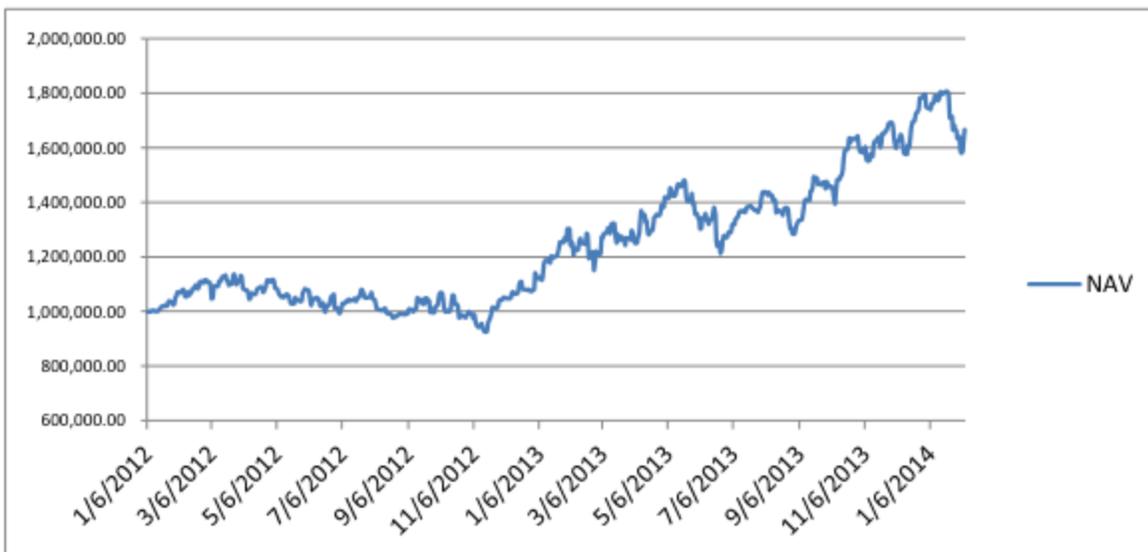


Current Date:	2/7/2014	Change on Day:	2.20%
T12M Return:	35.67%	MSCI World Change on Day	1.20%
Total Return since 1/1/12:	66.67%		
Current Long Exposure @ Cost:	3,955,755		
Current Short Exposure @ Cost:	(1,408,760)		
Net Exposure:	2,546,995		
Current No. of Positions:	455		
Starting Capital:	1,000,000		
Current NAV:	1,666,737		
Current Leverage (Gross Exposures):	3.22		

**Key Metrics**

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval
Win Ratio:	40% - 50% historically
T24M (+) NAV Days	52%
T24M Avg. Daily NAV (+) Change	1.03%
T24M Avg. Daily NAV (-) Change	-0.92%
Target Vol-Adj. Risk Listed Equities	50.00%
Target Vol-Adj. Risk Global Macro	50.00%
Targeted Max Loss (ex-Leverage)	10.00%
Leverage Target At Inception:	2X
Notes on Leverage:	We implement leverage of 2X, in other words at inception we upsize our positions by a factor two times greater than our volatility adjusted position sizing. Leverage levels can be customized to each investor.
T24M Sharpe Ratio:	1.18
Historical Sharpe & Notes:	Historical sharpe ratio is in excess of 2.0X (backtest from 1995, see Investor Presentation). Our sharpe ratio increases materially during market downturns in excess of 20 days of realized volatility. Since we generate positive returns in these environments, the variance in our downside volatility is materially less than broader markets. Recessions, which generally result in market directionality in excess of 20 days of volatility are significant alpha capture opportunities for us. Additionally, by never dollar cost averaging and concurrently adding to our winners we have an inherent assymetry in our volatility profile.

**NAV**



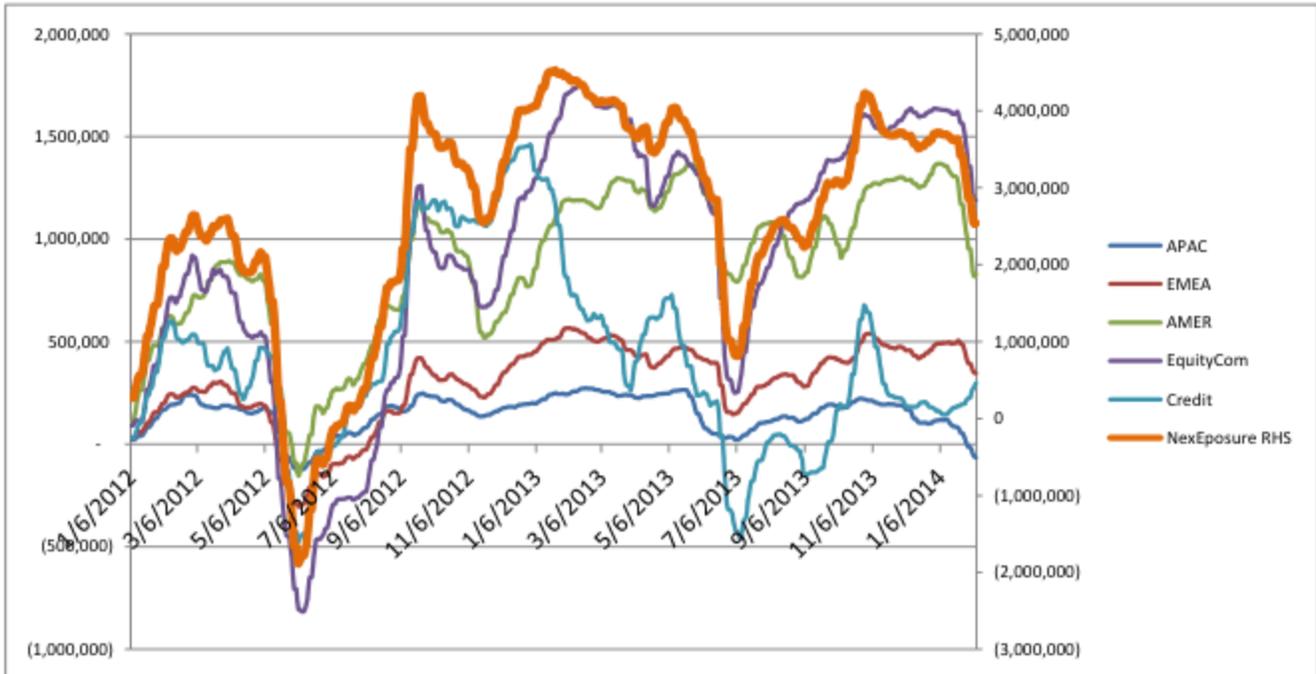
Largest Exposures 99th Percentile 1st Percentile (@ cost ex-MTM)			Largest MTM Gains (95th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
22 Positions		23.90%	52 Positions		30.26%
SPGSCITR Index	(24,852)	0.46%	SXKP Index	4,863	0.29%
MEXBOL Index	(25,761)	0.48%	GOOG US Equity	4,875	0.29%
NO_TSY CREDIT	(27,060)	0.50%	XLF US Equity	4,886	0.29%
SHCOMP Index	(27,300)	0.51%	OGXP3 BZ Equity	5,009	0.30%
ZA_TSY CREDIT	(32,556)	0.61%	XAU Comdty	5,153	0.31%
XAU Comdty	(40,619)	0.76%	SX7E Index	5,160	0.31%
SPX Index	54,660	1.02%	UTX US Equity	5,190	0.31%
DE_TSY CREDIT	55,784	1.04%	MAERSKB DC Equity	5,212	0.31%
NL_TSY CREDIT	58,680	1.09%	BMV US Equity	5,308	0.32%
JP_TSY CREDIT	(58,865)	1.10%	ROG VX Equity	5,308	0.32%
SXDP Index	60,558	1.13%	AMGN US Equity	5,441	0.33%
FR_TSY CREDIT	61,947	1.15%	CMCSA US Equity	5,530	0.33%
CH_TSY CREDIT	62,767	1.17%	ACA FP Equity	5,635	0.34%
AT_TSY CREDIT	63,655	1.19%	MDT US Equity	5,771	0.35%
FI_TSY CREDIT	65,822	1.23%	ICEXI Index	5,833	0.35%
BE_TSY CREDIT	66,880	1.25%	IT_TSY CREDIT	5,959	0.36%
STBCNZL Index	73,166	1.36%	HON US Equity	6,021	0.36%
IE_TSY CREDIT	77,261	1.44%	GS US Equity	6,111	0.37%
AU_TSY CREDIT	(78,015)	1.45%	ASE Index	6,394	0.38%
SG_TSY CREDIT	(78,672)	1.47%	PRU LN Equity	6,634	0.40%
MY_TSY CREDIT	(83,609)	1.56%	HEX Index	6,720	0.40%
CA_TSY CREDIT	(103,690)	1.93%	V US Equity	6,727	0.40%
			SXOP Index	6,876	0.41%
			DAX Index	7,044	0.42%
			MMM US Equity	7,116	0.43%
			CA_TSY CREDIT	7,297	0.44%
			IBEX Index	7,355	0.44%
			SXAP Index	7,475	0.45%
			XLY US Equity	7,682	0.46%
			KFX Index	7,992	0.48%
			BAYN GR Equity	8,235	0.49%
			CMCSK US Equity	8,238	0.49%
			LUXXX Index	8,327	0.50%
			ES_TSY CREDIT	8,328	0.50%
			TMO US Equity	8,440	0.51%
			BAC US Equity	9,760	0.59%
			TYC US Equity	9,928	0.60%
			BA US Equity	9,962	0.60%
			SXIP Index	10,701	0.64%
			XLV US Equity	10,950	0.66%

SXMP Index	11,058	0.66%
RTY Index	11,290	0.68%
NDX Index	11,868	0.71%
SPX Index	12,010	0.72%
CELG US Equity	12,107	0.73%
MA US Equity	12,281	0.74%
SXTP Index	19,716	1.18%
SXDP Index	20,721	1.24%
ISEQ Index	21,798	1.31%
IE_TSY CREDIT	27,229	1.63%
STBCNZL Index	30,110	1.81%
GILD US Equity	38,668	2.32%

**No. Names by Category**

APAC Long	18
APAC Short	34
EMEA Long	65
EMEA Short	27
AMER Long	146
AMER Short	71
EquityCom Long	50
EquityCom Short	20
Credit Long	15
Credit Short	9
Total Long	294
Total Short	161

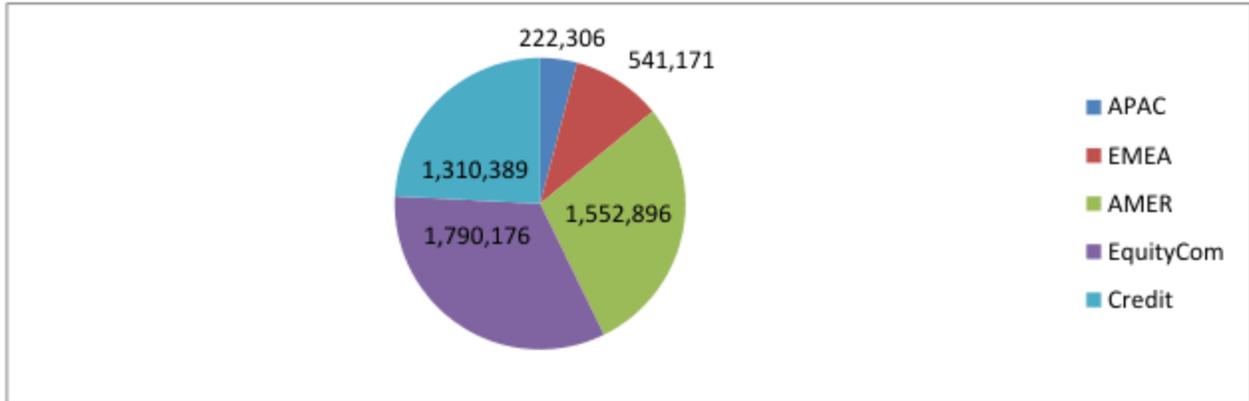
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



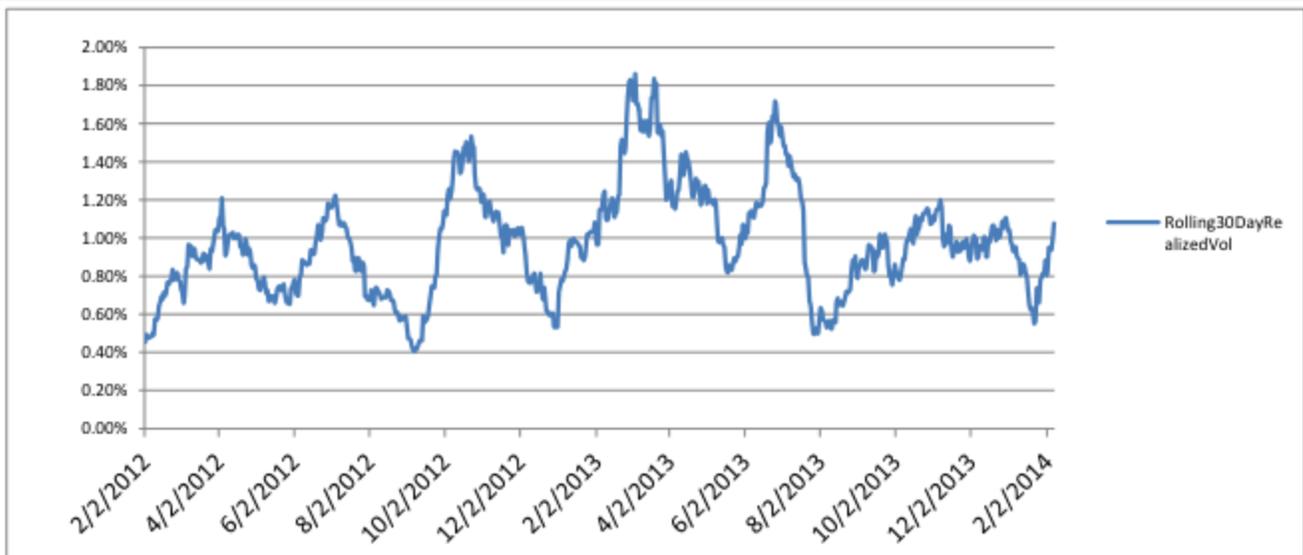
Current Gross Notional Risk by Category



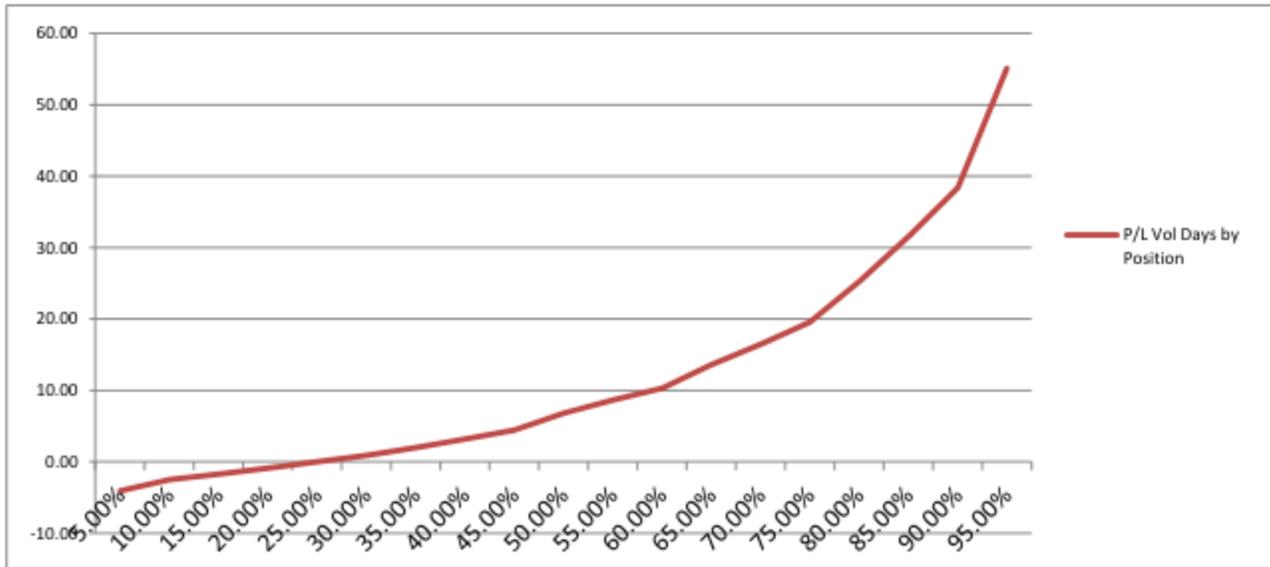
T24M Performance Vs. MSCI World Index



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%	-7.33
5.00%	-4.06
10.00%	-2.48
15.00%	-1.75
20.00%	-0.87
25.00%	0.00
30.00%	0.89
35.00%	1.96
40.00%	3.18
45.00%	4.46
50.00%	6.82
55.00%	8.64
60.00%	10.29
65.00%	13.63
70.00%	16.47
75.00%	19.54
80.00%	25.26
85.00%	31.56
90.00%	38.38
95.00%	55.13
100.00%	177.31

Percentage of MTM Gains(Losse) % of NAV "Significant" (<7 Vol Days)	0.89%
Percentage of MTM Gains(Losse) % of NAV "Significant" (>7 Vol Days)	48.13%

## 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	241	(4,524)	52.74	49.93	3.89	1.37%
005380 KS Equity	(21)	879	219.30	214.13	-1.77	1.37%
005490 KS Equity	91	(4,262)	274.19	268.30	2.37	0.90%
005930 KS Equity	513	(6,487)	1285.63	1183.87	8.64	0.92%
012330 KS Equity	731	4,461	246.52	286.91	13.67	1.20%
1 HK Equity	22	(3,723)	14.68	14.60	1.11	0.53%
1299 HK Equity	(26)	(3,242)	4.57	4.60	-0.90	0.91%
13 HK Equity	1,226	12,106	11.40	12.56	13.08	0.77%
16 HK Equity	351	(9,803)	12.66	12.21	6.87	0.52%
27 HK Equity	(5)	122	9.67	9.31	-1.67	2.29%
2914 JP Equity	220	(4,679)	32.47	30.94	3.23	1.45%
3382 JP Equity	(29)	3,334	37.84	37.51	-0.71	1.22%
4063 JP Equity	50	(4,523)	56.40	55.78	1.00	1.10%
4502 JP Equity	(23)	663	46.86	45.29	-4.20	0.82%
4689 JP Equity	(63)	743	5.96	5.50	-5.53	1.54%
5 HK Equity	(16)	(3,104)	10.18	10.23	-0.71	0.70%
5108 JP Equity	(143)	3,447	36.30	34.85	-4.15	1.00%
5401 JP Equity	27	(3,652)	2.99	2.96	0.60	1.25%
6301 JP Equity	183	(4,622)	20.80	19.98	3.27	1.21%
6752 JP Equity	1,238	4,064	9.01	11.76	12.53	2.43%
6902 JP Equity	2,049	9,649	41.48	50.29	16.77	1.27%
6954 JP Equity	116	6,360	157.65	160.53	1.00	1.83%
7201 JP Equity	194	(5,715)	8.94	8.63	2.62	1.30%
7203 JP Equity	110	(3,859)	59.03	57.35	2.44	1.17%
7267 JP Equity	(7)	(1,466)	35.61	35.77	-0.43	1.05%
762 HK Equity	215	(4,100)	1.43	1.36	4.85	1.08%
7751 JP Equity	510	(6,774)	31.44	29.07	8.31	0.91%
8031 JP Equity	(246)	(6,892)	13.95	14.44	-3.27	1.09%
8058 JP Equity	(39)	(615)	17.87	19.01	-5.93	1.07%
8306 JP Equity	(8)	(1,936)	5.82	5.85	-0.32	1.20%
8316 JP Equity	(12)	(1,897)	46.03	46.31	-0.43	1.42%
8411 JP Equity	(96)	3,611	2.13	2.07	-2.09	1.27%
8604 JP Equity	(10)	(973)	6.67	6.74	-0.71	1.46%
8801 JP Equity	(4)	(1,372)	31.32	31.42	-0.23	1.40%
8802 JP Equity	(41)	(3,258)	24.73	25.04	-0.87	1.44%
9020 JP Equity	177	(3,939)	77.54	74.05	4.36	1.03%
941 HK Equity	938	(10,849)	10.29	9.40	13.72	0.63%
9432 JP Equity	22	6,020	53.19	53.39	0.34	1.07%
9433 JP Equity	3,672	11,560	42.13	55.52	23.08	1.38%
9437 JP Equity	11	(4,790)	15.67	15.64	0.25	0.93%
9983 JP Equity	(118)	3,132	368.27	354.93	-2.06	1.82%

9984 JP Equity	1,750	2,734	43.84	71.90	43.26	1.48%
AAPL US Equity	323	9,319	503.10	520.55	3.47	1.00%
ABB US Equity	665	9,143	23.57	25.28	7.26	1.00%
ABBN VX Equity	640	9,353	23.63	25.25	5.96	1.15%
ABBV US Equity	(103)	5,245	49.47	48.52	-1.98	0.99%
ABEV US Equity	466	(7,151)	7.25	6.78	5.47	1.19%
ABEV3 BZ Equity	461	(6,846)	7.29	6.80	5.72	1.18%
ABI BB Equity	(52)	(2,209)	94.70	96.92	-2.60	0.90%
ABT US Equity	(197)	4,036	38.77	36.97	-7.07	0.69%
ABX CN Equity	(336)	(3,484)	17.17	18.82	-6.22	1.55%
ABX US Equity	(324)	(3,449)	17.20	18.82	-6.32	1.49%
ACA FP Equity	5,635	5,321	6.83	14.07	75.48	1.40%
ACE US Equity	(2)	3,617	94.19	94.14	-0.09	0.65%
ACN US Equity	372	9,084	77.04	80.20	5.04	0.81%
ADP US Equity	37	1,180	72.36	74.63	4.22	0.74%
AFL US Equity	-	912	62.19	62.19	0.00	0.64%
AGN US Equity	830	6,740	104.77	117.67	11.10	1.11%
AI FP Equity	(140)	(4,095)	126.55	130.88	-4.62	0.74%
AIG US Equity	11	1,584	48.17	48.50	0.83	0.82%
AIR FP Equity	4,314	6,369	42.47	71.24	71.75	0.94%
ALV GR Equity	2,651	7,394	125.64	170.69	35.08	1.02%
ALVG IX Equity	1,985	5,640	126.13	170.53	35.58	0.99%
AMGN US Equity	5,441	22,884	95.22	117.86	25.57	0.93%
AMT US Equity	550	10,551	76.29	80.27	7.15	0.73%
AMZN US Equity	3,403	14,103	287.66	357.08	20.24	1.19%
ANZ AU Equity	(35)	(5,260)	26.26	26.44	-0.90	0.74%
APA US Equity	134	(6,711)	82.74	81.08	2.72	0.73%
APC US Equity	101	(5,561)	80.96	79.49	2.25	0.81%
AXP US Equity	2,104	9,974	71.56	86.66	21.70	0.97%
AZN LN Equity	3,327	12,451	49.80	63.11	33.57	0.80%
AZN SS Equity	2,892	11,462	50.40	63.12	29.44	0.86%
AZN US Equity	3,261	12,176	49.96	63.34	32.33	0.83%
BA US Equity	9,962	17,553	80.32	125.90	54.87	1.03%
BAC US Equity	9,760	10,815	8.82	16.78	94.06	0.96%
BARC LN Equity	102	5,997	4.37	4.45	1.48	1.14%
BAS GR Equity	703	7,191	97.34	106.86	10.89	0.90%
BATS LN Equity	149	(6,913)	49.08	48.02	2.38	0.90%
BAX US Equity	(119)	(7,930)	66.82	67.82	-2.97	0.50%
BAYN GR Equity	8,235	11,874	76.75	129.97	68.84	1.01%
BBAS3 BZ Equity	70	(2,827)	9.22	8.99	1.68	1.48%
BBD US Equity	914	(6,328)	12.96	11.09	10.62	1.36%
BBDC4 BZ Equity	929	(7,189)	12.74	11.10	11.71	1.10%
BBL US Equity	99	(4,914)	60.45	59.24	2.09	0.96%
BBVA SM Equity	1,229	5,674	10.09	12.28	16.87	1.28%
BCE CN Equity	148	(6,584)	43.17	42.20	3.49	0.65%
BCS US Equity	80	6,315	17.72	17.95	1.09	1.16%
BEN US Equity	(7)	3,063	52.08	51.96	-0.27	0.87%

BG/ LN Equity	(25)	(1,833)	17.21	17.45	-0.98	1.40%
BHP AU Equity	(46)	(3,078)	31.86	32.34	-1.83	0.82%
BHP US Equity	(62)	(2,216)	63.64	65.41	-3.26	0.86%
BIIB US Equity	275	1,045	245.93	310.57	20.45	1.29%
BIL SJ Equity	121	(4,383)	30.11	29.28	2.72	1.01%
BK US Equity	53	1,526	30.62	31.69	4.27	0.81%
BLK US Equity	101	1,152	274.17	298.12	9.73	0.90%
BLT LN Equity	102	(4,896)	30.05	29.43	2.41	0.87%
BMO CN Equity	(57)	(3,330)	61.56	62.60	-2.63	0.64%
BMW GR Equity	635	4,967	98.63	111.24	16.48	0.78%
BYD US Equity	5,308	13,354	35.71	49.90	37.94	1.05%
BN FP Equity	164	(3,741)	70.64	67.55	4.48	0.98%
BNP FP Equity	1,657	5,424	61.78	80.65	27.77	1.10%
BNS CN Equity	(102)	(4,532)	54.78	56.01	-2.78	0.81%
BP/ LN Equity	247	8,375	7.68	7.90	4.75	0.62%
BRK/B US Equity	(68)	(5,776)	110.60	111.90	-2.25	0.52%
BSBR US Equity	1,784	(8,100)	6.18	4.82	14.38	1.53%
BUD US Equity	(55)	(2,141)	94.83	97.28	-2.73	0.94%
BX US Equity	89	2,944	30.31	31.23	2.72	1.11%
C US Equity	(48)	(1,085)	46.95	49.02	-4.07	1.08%
CA FP Equity	365	1,930	30.49	36.26	17.69	1.07%
CAT US Equity	803	9,109	87.02	94.69	8.92	0.99%
CBA AU Equity	(25)	(2,019)	65.19	66.00	-1.94	0.64%
CBS US Equity	312	1,352	49.11	60.45	19.64	1.18%
CCL US Equity	789	7,799	36.20	39.87	10.01	1.01%
CELG US Equity	12,107	14,938	85.54	154.86	70.48	1.15%
CFR VX Equity	(59)	(1,122)	91.80	96.63	-4.00	1.32%
CL US Equity	49	20,828	60.63	60.77	0.42	0.56%
CM CN Equity	(52)	(2,120)	77.56	79.46	-4.27	0.57%
CMCSA US Equity	5,530	16,788	41.03	54.54	41.78	0.79%
CMCSK US Equity	8,238	18,453	36.26	52.45	61.58	0.72%
CNI US Equity	168	7,516	53.57	54.77	3.03	0.74%
CNR CN Equity	835	12,277	51.30	54.79	9.49	0.72%
COF US Equity	238	5,125	67.71	70.86	5.83	0.80%
COP US Equity	228	(7,881)	66.64	64.71	4.89	0.59%
COST US Equity	(20)	(2,524)	113.07	113.98	-1.09	0.74%
COV LN Equity	183	2,404	#N/A	#N/A	25.05	0.30%
COV US Equity	410	6,295	63.38	67.51	8.28	0.79%
CRM US Equity	172	2,032	56.89	61.71	6.81	1.24%
CS FP Equity	2,209	6,325	19.39	26.16	35.59	0.98%
CSCO US Equity	(174)	(4,887)	21.79	22.57	-4.39	0.81%
CSX US Equity	751	8,771	25.07	27.22	8.14	1.05%
CVE CN Equity	785	(10,226)	28.72	26.51	12.78	0.60%
CVS US Equity	612	10,255	62.75	66.49	9.49	0.63%
CVX US Equity	36	(5,567)	112.06	111.34	0.89	0.73%
D US Equity	1,323	11,914	59.94	66.60	17.93	0.62%
DAI GR Equity	4,806	12,336	62.14	86.34	37.11	1.05%

DBK GR Equity	152	3,997	46.61	48.39	2.74	1.39%
DD US Equity	1,947	12,064	54.46	63.25	17.88	0.90%
DDAIF US Equity	3,016	8,201	63.20	86.44	33.33	1.10%
DE US Equity	83	8,041	85.52	86.41	1.75	0.59%
DELL US Equity	(3)	6,539	#N/A	#N/A	-0.51	0.08%
DG FP Equity	3,344	9,698	51.34	69.04	42.90	0.80%
DGE LN Equity	(31)	(1,978)	29.37	29.83	-1.39	1.14%
DHR US Equity	2,971	11,136	59.12	74.89	40.99	0.65%
DIS US Equity	993	9,758	68.36	75.32	9.89	1.03%
DISCA US Equity	31	2,025	81.39	82.62	1.50	1.01%
DNB NO Equity	551	5,853	16.07	17.58	11.66	0.81%
DOW US Equity	1,727	6,358	35.84	45.57	23.83	1.14%
DPW GR Equity	116	514	28.24	34.63	25.49	0.89%
DTE GR Equity	4,079	13,270	12.19	15.94	28.43	1.08%
DTV US Equity	1,529	8,993	60.09	70.30	21.73	0.78%
DUK US Equity	(23)	(8,734)	69.60	69.79	-0.53	0.50%
DVN US Equity	(77)	4,522	61.74	60.71	-2.19	0.77%
EBAY US Equity	138	5,013	52.95	54.41	2.36	1.17%
ECL US Equity	(36)	3,474	101.25	100.22	-1.52	0.67%
EDF FP Equity	4,389	9,006	23.45	34.87	62.53	0.78%
EMC US Equity	(160)	8,690	24.76	24.31	-2.43	0.76%
EMR US Equity	166	3,024	61.42	64.80	8.26	0.67%
ENB CN Equity	(7)	(6,953)	42.03	42.07	-0.21	0.48%
ENEL IM Equity	910	6,646	4.24	4.82	14.79	0.93%
ENI IM Equity	0	(4,165)	22.27	22.27	0.00	0.83%
EOAN GR Equity	(30)	2,561	18.66	18.44	-1.14	1.01%
EOG US Equity	946	4,384	143.99	175.06	22.41	0.96%
EPD US Equity	600	9,084	61.83	65.92	8.95	0.74%
ERICB SS Equity	92	3,398	12.05	12.38	2.78	0.98%
ESRX US Equity	1,060	9,629	66.69	74.03	16.53	0.67%
ETN US Equity	(12)	2,973	70.48	70.20	-0.44	0.92%
F US Equity	(37)	(2,721)	14.80	15.00	-1.37	0.99%
FB US Equity	1,165	2,507	43.58	63.85	29.93	1.55%
FCX US Equity	(35)	(2,938)	31.57	31.95	-1.01	1.19%
FDX US Equity	471	5,280	120.94	131.74	11.36	0.79%
FOX US Equity	(33)	(2,138)	31.03	31.51	-1.54	1.00%
FOXA US Equity	(56)	(2,061)	31.33	32.18	-2.45	1.11%
FP FP Equity	8	1,874	57.91	58.14	0.58	0.69%
G IM Equity	240	3,606	20.52	21.88	7.49	0.89%
GE US Equity	2,103	16,620	22.32	25.14	15.61	0.81%
GILD US Equity	38,668	17,333	24.02	77.62	177.31	1.26%
GIS US Equity	(25)	1,911	48.61	47.98	-2.40	0.54%
GLE FP Equity	670	3,222	49.51	59.80	14.91	1.39%
GLEN LN Equity	(122)	(3,217)	5.14	5.33	-3.30	1.15%
GLW US Equity	1,409	11,240	16.17	18.20	12.27	1.02%
GM US Equity	673	2,499	28.27	35.89	27.33	0.99%
GOOG US Equity	4,875	12,198	836.17	1170.34	46.84	0.85%

GS US Equity	6,111	13,441	110.98	161.43	68.74	0.66%
GSK LN Equity	79	6,943	26.06	26.36	0.99	1.15%
GSZ FP Equity	(58)	(1,475)	22.14	23.00	-5.63	0.69%
HAL US Equity	417	2,858	45.07	51.64	18.08	0.81%
HD US Equity	1,542	10,956	66.83	76.23	28.24	0.50%
HMB SS Equity	409	5,992	40.79	43.57	7.26	0.94%
HON US Equity	6,021	11,681	61.10	92.60	91.54	0.56%
HPQ US Equity	1,055	6,250	24.79	28.97	16.56	1.02%
HSBA LN Equity	0	(1,809)	10.28	10.28	0.01	2.30%
IBE SM Equity	909	6,801	5.48	6.21	19.66	0.68%
IBM US Equity	363	(8,304)	184.75	176.66	6.02	0.73%
IMT LN Equity	117	10,734	35.95	36.34	1.00	1.08%
INTC US Equity	104	9,645	23.81	24.07	1.24	0.87%
ISP IM Equity	2,704	5,402	1.90	2.86	41.30	1.21%
ITUB US Equity	197	(5,867)	13.81	13.35	2.40	1.40%
ITUB4 BZ Equity	103	(6,209)	13.59	13.37	1.33	1.25%
ITW US Equity	2,217	13,792	68.17	79.13	26.92	0.60%
ITX SM Equity	(34)	(2,517)	148.87	150.86	-1.74	0.77%
JCI US Equity	3,569	9,687	34.13	46.70	39.41	0.93%
JNJ US Equity	3,565	12,368	69.46	89.48	43.00	0.67%
JPM US Equity	698	8,390	52.25	56.60	11.08	0.75%
KMB US Equity	18	7,866	106.69	106.93	0.37	0.60%
KMI US Equity	236	(6,648)	35.17	33.92	5.44	0.65%
KO US Equity	151	(6,896)	38.83	37.98	3.19	0.69%
LBTYA US Equity	(89)	2,236	84.80	81.54	-4.98	0.80%
LBTYK US Equity	66	1,881	77.86	80.59	4.39	0.80%
LIN GR Equity	7	1,824	190.64	191.35	0.52	0.72%
LLOY LN Equity	3,517	6,951	0.89	1.35	47.77	1.06%
LLY US Equity	(16)	(2,771)	52.86	53.17	-0.87	0.68%
LMT US Equity	524	1,994	122.48	154.69	27.65	0.95%
LNKD US Equity	(28)	554	217.52	207.15	-3.45	1.45%
LOW US Equity	(18)	(4,295)	45.69	45.88	-0.56	0.75%
LVS US Equity	1,656	6,640	61.33	76.63	17.76	1.40%
LYB US Equity	798	2,242	59.29	80.40	33.52	1.06%
MA US Equity	12,281	19,735	46.89	76.06	53.72	1.16%
MAERSKB DC Equity	5,212	13,761	8212.58	11323.15	31.26	1.21%
MC FP Equity	4	1,054	181.47	182.11	0.31	1.16%
MCD US Equity	(45)	(6,970)	94.88	95.49	-1.38	0.46%
MCK US Equity	128	1,745	161.77	173.67	6.62	1.11%
MDLZ US Equity	1,905	13,059	28.70	32.89	19.25	0.76%
MDT US Equity	5,771	20,438	43.23	55.43	33.72	0.84%
MET US Equity	838	7,746	44.07	48.83	11.06	0.98%
MFC CN Equity	3,732	7,860	12.36	18.23	49.88	0.95%
MHS US Equity	1,765	12,746	#N/A	#N/A	12.13	1.14%
MMM US Equity	7,116	20,948	96.89	129.81	48.06	0.71%
MO US Equity	(50)	2,917	35.75	35.15	-2.66	0.65%
MON US Equity	437	11,703	106.02	109.98	4.93	0.76%

MOS US Equity	(60)	(4,426)	45.85	46.47	-1.36	1.00%
MRK US Equity	1,056	9,195	48.80	54.41	13.07	0.88%
MS US Equity	115	1,447	27.50	29.68	7.60	1.04%
MSFT US Equity	318	7,138	34.82	36.37	4.42	1.01%
MUV2 GR Equity	384	7,543	197.44	207.49	6.80	0.75%
NAB AU Equity	(53)	(4,199)	28.99	29.36	-1.83	0.70%
NCM AU Equity	2,904	(5,020)	21.94	9.25	27.83	2.08%
NEE US Equity	3,485	14,296	72.62	90.32	36.59	0.67%
NEM US Equity	2,825	(7,286)	34.94	21.40	22.88	1.69%
NESN VX Equity	724	9,770	69.64	74.80	8.80	0.84%
NG/ LN Equity	1,201	11,181	11.72	12.97	16.89	0.64%
NKE US Equity	633	2,718	58.72	72.39	30.95	0.75%
NOK US Equity	3,838	4,423	3.96	7.40	69.62	1.25%
NOV US Equity	77	(6,814)	75.68	74.83	1.51	0.74%
NOVN VX Equity	4,606	18,092	63.81	80.05	33.19	0.77%
NOVOB DC Equity	633	5,795	38.04	42.19	9.73	1.12%
NSC US Equity	1,608	9,508	80.52	94.13	14.42	1.17%
NVS US Equity	3,817	15,889	64.76	80.32	36.50	0.66%
OGXP3 BZ Equity	5,009	(5,158)	4.45	0.13	23.61	4.11%
OR FP Equity	(13)	(492)	163.54	167.77	-2.57	1.01%
ORA FP Equity	9	2,915	12.37	12.41	0.31	1.03%
ORCL US Equity	778	6,645	33.16	37.04	16.77	0.70%
OXY US Equity	(76)	(3,137)	87.84	89.96	-3.60	0.67%
PBR US Equity	332	(2,535)	13.01	11.31	9.09	1.44%
PBR/A US Equity	360	(2,775)	13.87	12.07	9.03	1.44%
PCLN US Equity	697	3,000	956.05	1178.25	24.99	0.93%
PCP US Equity	2,969	13,460	212.47	259.34	27.71	0.80%
PEP US Equity	(54)	2,553	81.57	79.88	-4.16	0.51%
PETR3 BZ Equity	385	(2,822)	6.54	5.65	9.96	1.37%
PETR4 BZ Equity	408	(3,097)	6.95	6.03	9.92	1.33%
PFE US Equity	4,124	21,826	26.10	31.03	26.96	0.70%
PG US Equity	12	2,811	76.77	77.11	0.68	0.66%
PHIA NA Equity	1,035	8,527	31.36	35.17	16.37	0.74%
PM US Equity	686	(10,065)	85.47	79.65	8.47	0.80%
PNC US Equity	465	7,538	75.28	79.92	7.01	0.88%
POT CN Equity	(149)	(2,208)	31.56	33.68	-5.99	1.12%
POT US Equity	(190)	(2,639)	31.45	33.71	-6.35	1.13%
PRU LN Equity	6,634	10,288	12.76	20.99	56.62	1.14%
PSA US Equity	142	6,938	156.30	159.49	3.62	0.56%
PSX US Equity	858	5,946	64.65	73.97	16.58	0.87%
PX US Equity	1,809	15,966	113.27	126.10	17.55	0.65%
QCOM US Equity	1,330	12,461	66.84	73.97	15.21	0.70%
QQQ US Equity	3,963	14,639	68.29	86.78	47.21	0.57%
RAI US Equity	(30)	(1,157)	47.30	48.52	-4.74	0.55%
RDS/A US Equity	(3)	(1,760)	68.82	68.93	-0.22	0.72%
RDS/B US Equity	(114)	3,935	74.97	72.85	-3.97	0.73%
RDSA LN Equity	(87)	4,016	35.18	34.43	-2.43	0.89%

RDSA NA Equity	(1)	(1,679)	34.38	34.41	-0.11	0.81%
RDSB LN Equity	(75)	3,934	37.07	36.38	-2.22	0.85%
REGN US Equity	87	3,084	287.30	295.39	1.93	1.46%
RIO AU Equity	25	2,739	58.59	59.13	1.08	0.85%
RIO LN Equity	150	4,782	53.84	55.52	2.65	1.18%
RIO US Equity	167	4,896	54.04	55.88	2.59	1.31%
ROG VX Equity	5,308	16,743	212.78	280.24	39.43	0.80%
RY CN Equity	(86)	(4,037)	62.21	63.54	-3.00	0.71%
SAB LN Equity	(36)	(3,625)	44.36	44.80	-1.16	0.86%
SAN FP Equity	433	(6,176)	102.95	95.74	8.51	0.82%
SAN SM Equity	453	7,164	8.35	8.87	6.70	0.94%
SAN US Equity	544	5,902	8.21	8.97	7.69	1.20%
SAP GR Equity	(285)	5,168	80.38	76.19	-6.94	0.79%
SAP US Equity	(448)	7,002	81.27	76.38	-7.33	0.87%
SBUX US Equity	(66)	(5,648)	72.71	73.55	-1.15	1.01%
SCCO US Equity	175	(3,520)	31.00	29.46	5.14	0.97%
SGO FP Equity	1,815	7,593	43.93	54.42	27.35	0.87%
SI US Equity	1,245	11,251	114.69	127.38	13.83	0.80%
SIE GR Equity	946	8,907	114.81	127.00	12.55	0.85%
SLB US Equity	728	6,378	79.97	89.09	14.00	0.82%
SMSN LI Equity	541	(7,188)	644.51	596.02	7.80	0.96%
SO US Equity	135	(8,909)	41.73	41.10	3.30	0.46%
SPG US Equity	(73)	(4,664)	154.12	156.55	-2.25	0.70%
SREN VX Equity	1,091	9,574	80.14	89.26	11.38	1.00%
STAN LN Equity	495	(5,198)	22.50	20.35	7.69	1.24%
STL NO Equity	(21)	3,536	24.91	24.76	-0.74	0.81%
STT US Equity	(38)	2,266	68.75	67.61	-1.72	0.99%
SU CN Equity	(59)	(5,001)	32.32	32.70	-1.68	0.70%
SU FP Equity	28	2,199	81.33	82.35	1.31	0.96%
SU US Equity	(63)	(5,100)	32.31	32.72	-1.84	0.68%
SWEDA SS Equity	287	5,883	25.36	26.59	4.52	1.08%
SYNN VX Equity	(4)	(3,532)	349.49	349.84	-0.11	0.91%
T US Equity	521	(7,989)	34.41	32.17	8.96	0.73%
TD CN Equity	(73)	(3,541)	43.24	44.13	-3.41	0.60%
TEF SM Equity	(72)	(4,175)	15.24	15.51	-2.08	0.83%
TEF US Equity	8	538	15.30	15.52	1.44	0.98%
TGT US Equity	1,259	(10,552)	63.57	55.99	15.34	0.78%
TJX US Equity	2,767	9,861	46.39	59.41	34.08	0.82%
TLS AU Equity	(3)	3,209	4.52	4.52	-0.17	0.59%
TLSN SS Equity	(20)	(591)	7.36	7.62	-3.92	0.88%
TM US Equity	30	(4,959)	117.90	117.18	0.84	0.73%
TMO US Equity	8,440	10,030	63.59	117.10	105.41	0.80%
TOT US Equity	141	2,309	54.95	58.30	7.41	0.82%
TRP CN Equity	(33)	(6,847)	43.75	43.96	-0.87	0.56%
TRV US Equity	35	(6,087)	81.08	80.61	0.93	0.63%
TSCO LN Equity	497	(7,296)	5.65	5.27	8.71	0.78%
TWC US Equity	690	4,825	118.62	135.58	25.39	0.56%

TWX US Equity	(72)	(3,933)	62.71	63.86	-2.31	0.79%
TXN US Equity	2,326	11,946	34.93	41.73	25.98	0.75%
TYC US Equity	9,928	23,711	29.15	41.35	59.04	0.71%
UBS US Equity	310	5,146	19.37	20.54	5.01	1.20%
UBSN VX Equity	310	8,285	19.72	20.46	3.71	1.01%
UCG IM Equity	1,976	5,285	5.58	7.67	28.50	1.31%
ULVR LN Equity	85	(4,752)	39.29	38.59	1.80	1.00%
UNA NA Equity	95	(6,241)	38.14	37.56	1.47	1.03%
UNH US Equity	1,013	9,695	64.39	71.12	13.56	0.77%
UNP US Equity	905	9,317	160.88	176.51	14.12	0.69%
UPS US Equity	2,780	14,540	79.87	95.14	34.45	0.55%
USB US Equity	2,118	13,902	34.74	40.03	23.91	0.64%
UTX US Equity	5,190	14,917	82.05	110.60	47.33	0.74%
V US Equity	6,727	7,797	118.43	220.60	97.31	0.89%
VALE US Equity	171	(3,780)	15.04	14.36	3.15	1.44%
VALE3 BZ Equity	214	(4,527)	15.05	14.34	3.22	1.47%
VIAB US Equity	3,422	6,324	52.96	81.62	61.99	0.87%
VIV FP Equity	109	2,266	25.90	27.14	5.78	0.83%
VMW US Equity	208	4,176	86.76	91.09	3.96	1.26%
VOD LN Equity	1,216	7,435	3.14	3.65	18.19	0.90%
VOD US Equity	1,146	7,360	31.59	36.52	17.05	0.91%
VOW3 GR Equity	765	6,689	229.67	255.93	11.24	1.02%
VRX CN Equity	752	1,588	92.95	136.92	31.92	1.48%
VRX US Equity	871	1,853	93.20	136.98	35.46	1.32%
VTI US Equity	356	5,019	86.91	93.08	15.13	0.47%
VWO US Equity	353	(7,183)	40.33	38.35	5.50	0.90%
VZ US Equity	166	(6,069)	48.11	46.79	4.02	0.68%
WBC AU Equity	(55)	(2,095)	27.33	28.06	-3.26	0.81%
WES AU Equity	(63)	(2,166)	36.94	38.01	-4.28	0.68%
WFC US Equity	2,007	9,854	37.56	45.21	35.02	0.58%
WLP US Equity	1,439	10,192	74.31	84.81	14.72	0.96%
WMT US Equity	-	912	73.24	73.24	0.00	0.48%
WOW AU Equity	4	(8,581)	31.30	31.29	0.08	0.61%
XOM US Equity	(228)	10,850	92.09	90.19	-3.02	0.70%
XTA LN Equity	3	(2,400)	#N/A	#N/A	0.05	2.26%
YHOO US Equity	259	1,267	30.64	36.89	15.81	1.29%
YUM US Equity	(56)	4,123	72.80	71.82	-1.30	1.05%
ZURN VX Equity	136	6,308	289.01	295.24	2.89	0.75%
YHOO US Equity	239	1,293	31.14	36.89	14.31	1.29%
YUM US Equity	(88)	4,209	73.32	71.82	-1.99	1.05%
ZURN VX Equity	2	6,406	295.13	295.24	0.05	0.75%

#### 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	12,010	54,660	1473.31	1,797.02	35.90	0.61%

NDX Index	11,868	45,983	2831.19	3,561.91	34.42	0.75%
RTY Index	11,290	39,525	868.48	1,116.55	34.57	0.83%
SPTSX Index	(145)	(6,914)	12240.88	12,497.96	-4.06	0.52%
MEXBOL Index	818	(25,761)	3142.70	3,042.91	3.55	0.89%
IBOV Index	1,904	(22,209)	22076.65	20,183.73	6.83	1.26%
MERVAL Index	363	(10,046)	740.04	713.28	1.96	1.84%
UKX Index	1,863	39,588	10288.22	10,772.30	7.71	0.61%
DAX Index	7,044	36,295	10610.77	12,670.15	26.59	0.73%
CAC Index	679	10,598	5412.38	5,759.20	9.46	0.68%
IBEX Index	7,355	37,861	11487.96	13,719.62	21.30	0.91%
SMI Index	2,789	33,211	8542.87	9,260.38	14.11	0.60%
FTSEMIB Index	4,131	22,753	22701.09	26,822.58	22.83	0.80%
PSI20 Index	4,211	23,990	8027.66	9,436.89	18.30	0.96%
ISEQ Index	21,798	39,684	4246.25	6,578.63	76.81	0.72%
ICEXI Index	5,833	35,033	6.58	7.68	27.00	0.62%
AEX Index	3,979	41,599	484.27	530.59	15.69	0.61%
BEL20 Index	4,321	41,112	3586.05	3,962.93	18.15	0.58%
LUXXX Index	8,327	38,648	1658.52	2,015.85	30.50	0.71%
KFX Index	7,992	37,728	100.81	122.17	26.78	0.79%
HEX Index	6,720	40,603	8513.92	9,923.06	20.13	0.82%
OMX Index	1,246	20,905	190.87	202.24	7.47	0.80%
ATX Index	2,773	27,798	3213.33	3,533.82	11.15	0.89%
ASE Index	6,394	20,135	1297.20	1,709.09	19.03	1.67%
OSEBX Index	739	21,763	85.76	88.68	4.70	0.72%
INDEXCF Index	(325)	(17,519)	41.71	42.48	-2.32	0.80%
TOP40 Index	(291)	(16,713)	3626.01	3,689.11	-2.14	0.81%
SENSEX Index	11	(16,283)	328.52	328.30	0.10	0.72%
NKY Index						
HSI Index	14	(14,819)	2791.37	2,788.72	0.13	0.74%
SHCOMP Index	475	(27,300)	343.18	337.21	2.28	0.76%
KOSPI Index	(175)	(15,231)	1.77	1.79	-1.67	0.68%
ASS1 Index	(128)	(7,443)	4550.65	4,629.21	-2.79	0.62%
STBCNZL Index	30,110	73,166	444.47	627.38	84.07	0.49%
EEM US Equity	301	(6,050)	40.76	38.73	4.53	1.10%
IYR US Equity	(137)	(4,048)	63.72	65.87	-6.60	0.51%
MDY US Equity	4,109	14,015	184.03	237.98	35.60	0.82%
JNK US Equity	(4)	(1,894)	40.64	40.73	-1.33	0.17%
XLF US Equity	4,886	13,308	15.57	21.29	48.39	0.76%
XLU US Equity	125	6,248	38.12	38.88	3.46	0.58%
XLK US Equity	1,767	12,659	30.80	35.10	21.37	0.65%
XLI US Equity	4,470	13,956	38.23	50.47	42.64	0.75%
XLP US Equity	(59)	5,419	41.37	40.93	-1.98	0.54%
XLY US Equity	7,682	20,957	46.90	64.09	46.31	0.79%
XLE US Equity	9	1,661	83.59	84.04	0.67	0.81%
XLB US Equity	2,493	14,368	38.09	44.70	23.27	0.75%
XLV US Equity	10,950	24,345	38.87	56.35	62.57	0.72%
SXXP Index	3,519	36,898	404.25	442.81	17.12	0.56%

SXAP Index	7,475	28,145	520.28	658.47	33.47	0.79%
SXKP Index	4,863	46,234	359.59	397.42	15.31	0.69%
SX6P Index	3,220	35,847	352.20	383.84	14.26	0.63%
SXEP Index	94	9,898	431.88	435.98	1.44	0.66%
SXIP Index	10,701	28,554	222.31	305.61	48.74	0.77%
SXNP Index	3,555	35,375	501.16	551.53	15.84	0.63%
SX3P Index	34	8,887	653.08	655.57	0.49	0.78%
SXDP Index	20,721	60,558	609.16	817.59	62.49	0.55%
SX4P Index	1,976	26,104	917.01	986.42	11.51	0.66%
SX8P Index	2,001	13,215	327.36	376.93	22.79	0.66%
SXOP Index	6,876	39,907	380.28	445.80	22.37	0.77%
SXQP Index	(55)	(1,636)	743.36	768.22	-3.97	0.84%
SXRP Index	(49)	(1,802)	418.95	430.45	-4.46	0.62%
SXMP Index	11,058	35,315	260.86	342.54	46.85	0.67%
SXTP Index	19,716	38,841	172.05	259.38	77.40	0.66%
SX7E Index	5,160	17,140	157.14	204.45	24.46	1.23%
SX5E Index	4,644	37,900	3686.95	4,138.73	17.69	0.69%
SPGSCITR Index	(257)	(24,852)	4800.09	4,849.77	-2.00	0.52%
XAG Curncy	2,419	(19,830)	22.81	20.02	10.84	1.13%
CO1 Comdty	(373)	(19,619)	107.53	109.57	-3.16	0.60%
CL1 Comdty	424	13,162	96.76	99.88	3.58	0.90%
NG1 Comdty	4,195	15,610	3.76	4.78	8.19	3.28%
XAU Comdty	5,153	(40,619)	#N/A	#N/A	22.08	0.57%
IBOXHY Index	1,758	52,424	220.80	228.21	39.40	0.09%
US_TSY CREDIT	2	38,290	759.75	759.78	0.03	0.14%
CA_TSY CREDIT	7,297	(103,690)	1279.86	1,189.79	18.69	0.38%
MX_TSY CREDIT	165	(22,609)	207.36	205.85	1.26	0.58%
AU_TSY CREDIT	1,682	(78,015)	1457.62	1,426.19	4.36	0.50%
JP_TSY CREDIT	760	(58,865)	822.10	811.48	3.36	0.38%
MY_TSY CREDIT	1,998	(83,609)	166.49	162.51	9.64	0.25%
SG_TSY CREDIT	674	(78,672)	219.50	217.62	3.01	0.28%
AT_TSY CREDIT	1,886	63,655	354.64	365.15	10.05	0.29%
BE_TSY CREDIT	2,660	66,880	473.36	492.18	13.63	0.29%
FI_TSY CREDIT	1,840	65,822	346.05	355.72	9.53	0.29%
FR_TSY CREDIT	1,909	61,947	1661.26	1,712.46	10.80	0.29%
DE_TSY CREDIT	1,474	55,784	1230.67	1,263.20	8.65	0.31%
IE_TSY CREDIT	27,229	77,261	337.14	455.96	113.14	0.31%
IT_TSY CREDIT	5,959	52,563	1609.49	1,791.94	40.02	0.28%
NL_TSY CREDIT	1,579	58,680	1317.96	1,353.41	9.23	0.29%
ES_TSY CREDIT	8,328	49,442	392.28	458.36	59.49	0.28%
DK_TSY CREDIT	1,346	47,263	725.34	745.99	8.93	0.32%
NO_TSY CREDIT	67	(27,060)	332.27	331.44	0.52	0.48%
PL_TSY CREDIT	452	21,836	421.86	430.59	3.78	0.55%
ZA_TSY CREDIT	2,496	(32,556)	83.21	76.83	8.63	0.89%
SE_TSY CREDIT	(401)	(20,839)	452.11	460.82	-4.85	0.40%
CH_TSY CREDIT	2,462	62,767	999.11	1,038.30	10.20	0.38%
GB_TSY CREDIT	256	29,860	1471.66	1,484.27	2.53	0.34%