

Current Date:	2/12/2014	Change on Day:	0.01%
T12M Return:	35.36%	MSCI World Change on Day	0.20%
Total Return since 1/1/12:	74.12%		
Current Long Exposure @ Cost:	4,103,169		
Current Short Exposure @ Cost:	(1,361,039)		
Net Exposure:	2,742,131		
Current No. of Positions:	456		
Starting Capital:	1,000,000		
Current NAV:	1,741,219		
Current Leverage (Gross Exposures):	3.14		

**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:	1.27
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**



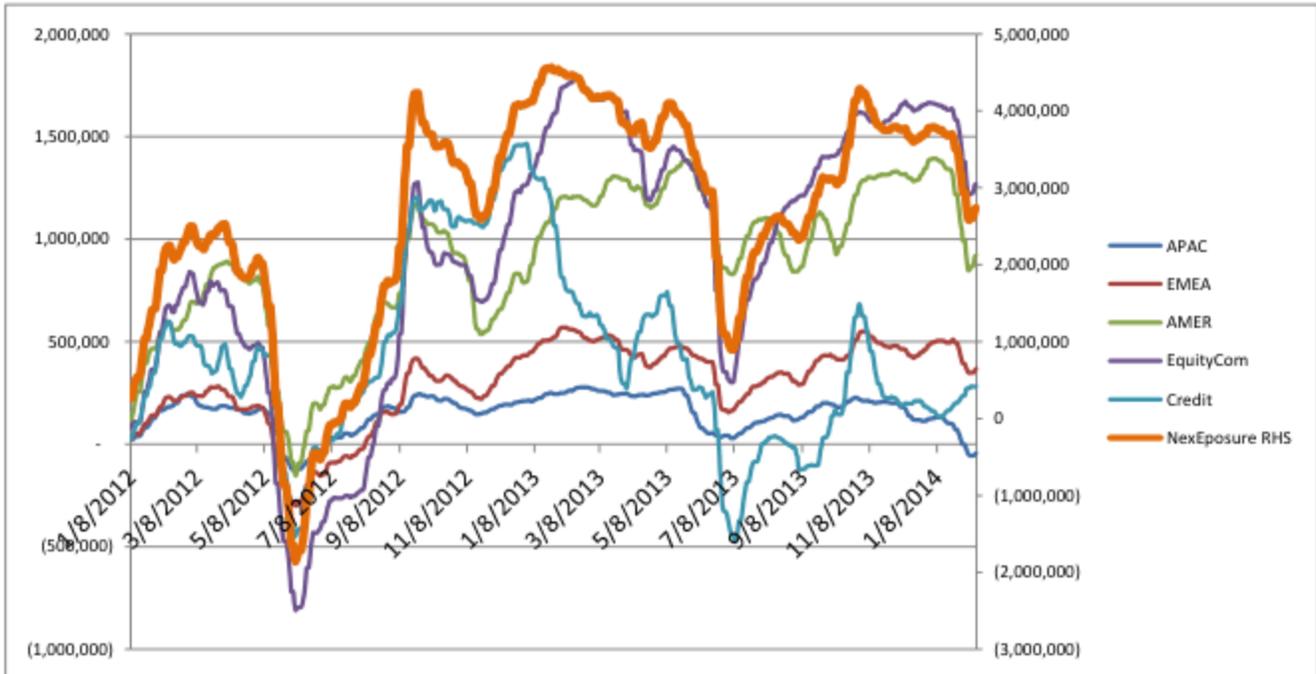
Largest Exposures 99th Percentile 1st Percentile (@ cost ex-MTM)			Largest MTM Gains (95th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
22 Positions		24.40%	52 Positions		30.29%
MEXBOL Index	(26,123)	0.48%	SXXP Index	5,334	0.31%
NO_TSY CREDIT	(27,358)	0.50%	SXSE Index	5,352	0.31%
SHCOMP Index	(27,693)	0.51%	SX7E Index	5,577	0.32%
ZA_TSY CREDIT	(33,120)	0.61%	UTX US Equity	5,626	0.32%
SPGSCITR Index	(33,446)	0.61%	ROG VX Equity	5,759	0.33%
XAU Comdty	(41,240)	0.75%	IT_TSY CREDIT	5,783	0.33%
CH_TSY CREDIT	59,255	1.08%	ACA FP Equity	5,925	0.34%
JP_TSY CREDIT	(59,628)	1.09%	SMI Index	5,934	0.34%
SXDP Index	61,063	1.12%	MAERSKB DC Equity	5,935	0.34%
SPX Index	62,258	1.14%	QQQ US Equity	5,939	0.34%
FR_TSY CREDIT	62,432	1.14%	CMCSA US Equity	6,216	0.36%
DE_TSY CREDIT	62,519	1.14%	DAI GR Equity	6,279	0.36%
AT_TSY CREDIT	64,302	1.18%	CA_TSY CREDIT	6,349	0.36%
NL_TSY CREDIT	65,324	1.20%	ICEXI Index	6,355	0.36%
FI_TSY CREDIT	66,491	1.22%	MDT US Equity	6,359	0.37%
BE_TSY CREDIT	67,560	1.24%	ASE Index	6,448	0.37%
STBCNZL Index	73,230	1.34%	HON US Equity	6,462	0.37%
IE_TSY CREDIT	78,254	1.43%	GS US Equity	6,507	0.37%
AU_TSY CREDIT	(79,064)	1.45%	BMV US Equity	6,604	0.38%
MY_TSY CREDIT	(90,265)	1.65%	AMGN US Equity	6,616	0.38%
SG_TSY CREDIT	(95,665)	1.75%	V US Equity	6,978	0.40%
CA_TSY CREDIT	(97,103)	1.78%	MMM US Equity	7,343	0.42%
			SXOP Index	7,491	0.43%
			PRU LN Equity	7,527	0.43%
			XLY US Equity	7,620	0.44%
			IBEX Index	7,624	0.44%
			HEX Index	7,809	0.45%
			DAX Index	8,041	0.46%
			ES_TSY CREDIT	8,165	0.47%
			KFX Index	8,511	0.49%
			CMCSK US Equity	8,692	0.50%
			LUXXX Index	8,746	0.50%
			SXAP Index	8,803	0.51%
			BAYN GR Equity	8,883	0.51%
			TMO US Equity	9,238	0.53%
			BAC US Equity	9,743	0.56%
			TYC US Equity	10,117	0.58%
			BA US Equity	10,962	0.63%
			MA US Equity	11,148	0.64%
			XLV US Equity	11,245	0.65%

SXIP Index	11,451	0.66%
RTY Index	11,506	0.66%
SXMP Index	11,992	0.69%
NDX Index	12,378	0.71%
CELG US Equity	13,394	0.77%
SPX Index	14,718	0.85%
SXTP Index	20,853	1.20%
SXDP Index	21,972	1.26%
ISEQ Index	22,437	1.29%
IE_TSY CREDIT	27,468	1.58%
STBCNZL Index	29,833	1.71%
GILD US Equity	33,453	1.92%

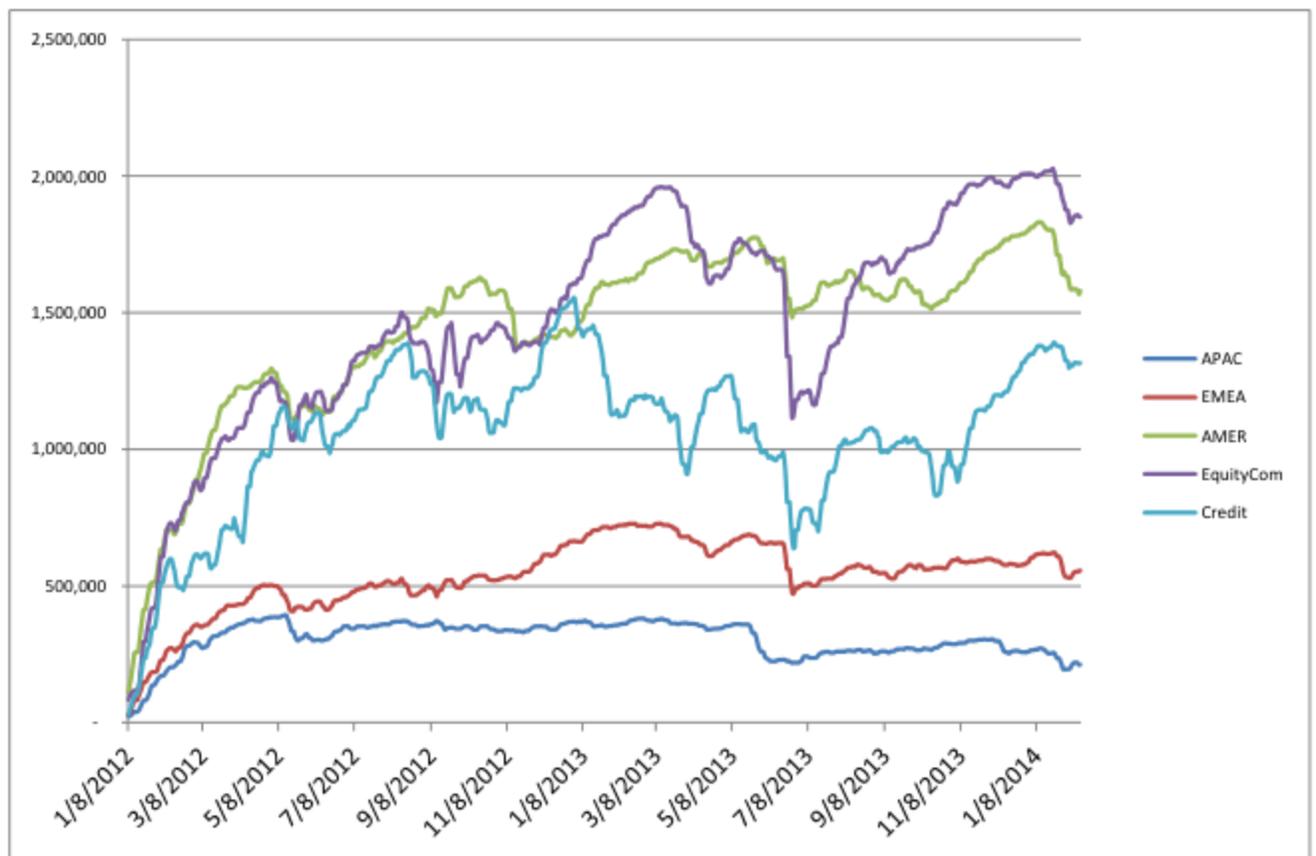
**No. Names by Category**

APAC Long	21
APAC Short	31
EMEA Long	68
EMEA Short	25
AMER Long	154
AMER Short	64
EquityCom Long	52
EquityCom Short	17
Credit Long	15
Credit Short	9
Total Long	310
Total Short	146

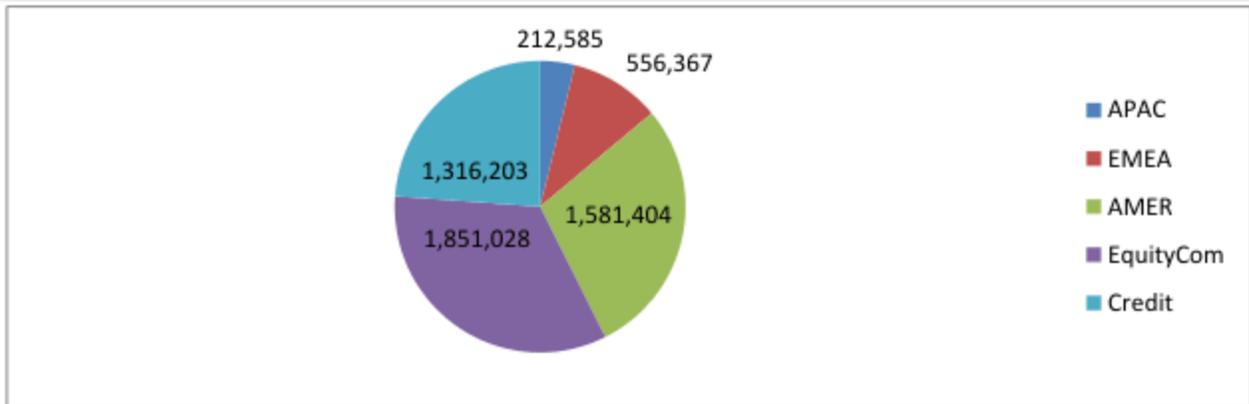
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



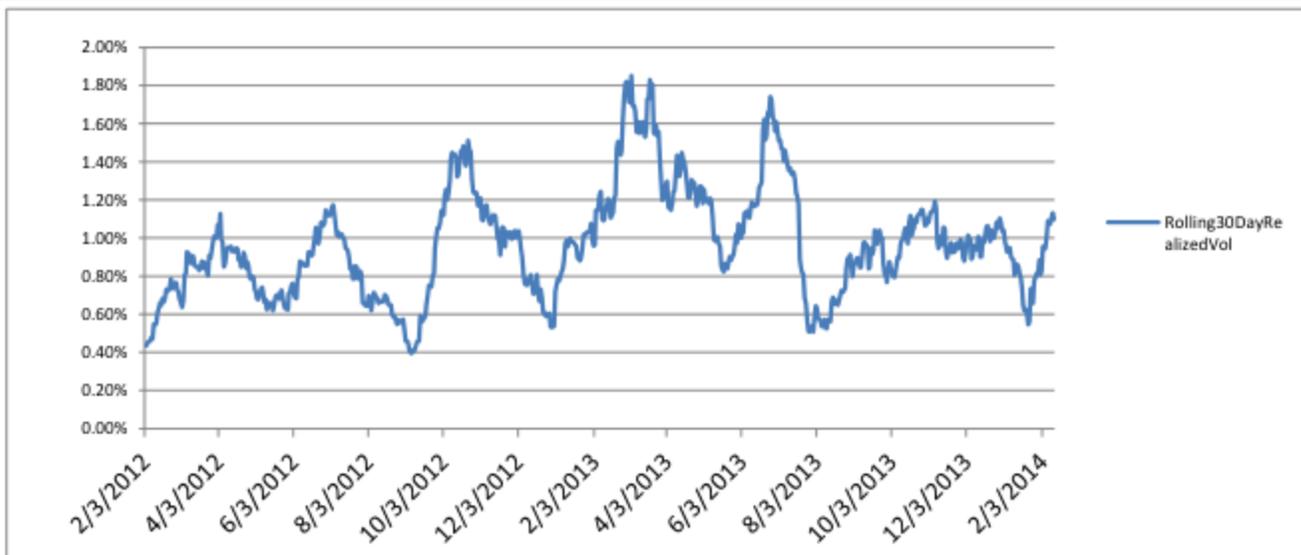
Current Gross Notional Risk by Category



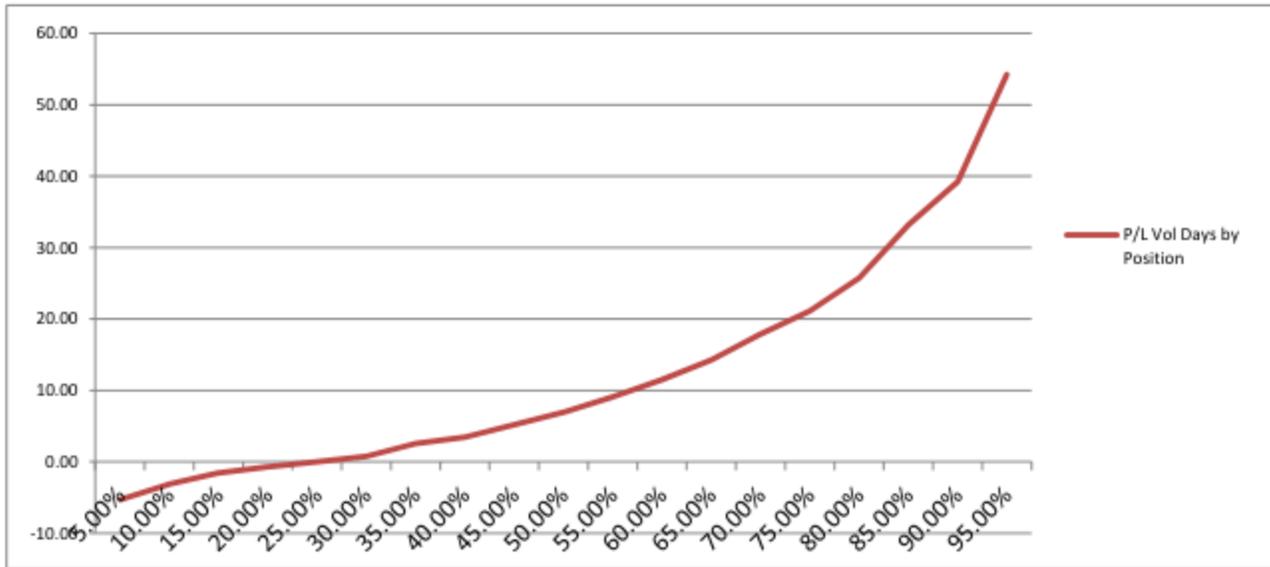
T24M Performance Vs. MSCI World Index



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%	-8.24
5.00%	-5.32
10.00%	-3.14
15.00%	-1.54
20.00%	-0.70
25.00%	0.00
30.00%	0.78
35.00%	2.58
40.00%	3.48
45.00%	5.21
50.00%	6.95
55.00%	9.08
60.00%	11.50
65.00%	14.29
70.00%	17.91
75.00%	21.15
80.00%	25.74
85.00%	33.21
90.00%	39.24
95.00%	54.27
100.00%	175.52

MTM Gains(Losse) % of NAV "Significant" (<7 Vol Days)	0.89%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	49.73%

## 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	171	(4,502)	51.62	49.66	2.95	1.29%
005380 KS Equity	(25)	1,798	218.00	215.02	-1.00	1.38%
005490 KS Equity	17	(4,236)	274.12	273.01	0.45	0.90%
005930 KS Equity	233	(6,552)	1285.62	1239.85	3.48	1.02%
012330 KS Equity	1,034	5,278	244.69	292.61	15.65	1.25%
1 HK Equity	(61)	(3,181)	14.68	14.96	-3.28	0.58%
1299 HK Equity	(100)	(1,971)	4.57	4.80	-4.67	1.08%
13 HK Equity	1,814	12,234	11.40	13.09	16.30	0.91%
16 HK Equity	274	(9,928)	12.66	12.31	4.69	0.59%
27 HK Equity	(4)	123	9.67	9.33	-1.56	2.35%
2914 JP Equity	(10)	(4,715)	32.47	32.53	-0.15	1.41%
3382 JP Equity	123	3,409	37.70	39.06	2.95	1.23%
4063 JP Equity	41	(4,532)	56.40	55.89	0.75	1.21%
4502 JP Equity	(5)	1,092	46.91	46.71	-0.49	0.89%
4689 JP Equity	(17)	749	6.01	5.87	-1.35	1.70%
5 HK Equity	(110)	(4,712)	10.20	10.44	-3.35	0.70%
5108 JP Equity	20	3,496	36.36	36.57	0.52	1.09%
5401 JP Equity	(91)	(2,964)	2.99	3.08	-2.17	1.41%
6301 JP Equity	(34)	(3,512)	20.64	20.84	-0.70	1.40%
6752 JP Equity	1,341	4,142	9.01	11.93	12.93	2.50%
6902 JP Equity	2,638	9,725	41.48	52.73	19.99	1.36%
6954 JP Equity	376	6,388	157.65	166.93	3.40	1.73%
7201 JP Equity	5	(3,740)	8.85	8.84	0.10	1.30%
7203 JP Equity	(40)	(1,559)	57.26	58.74	-2.11	1.22%
7267 JP Equity	(83)	(2,038)	35.79	37.26	-3.49	1.17%
762 HK Equity	224	(4,152)	1.43	1.35	4.81	1.12%
7751 JP Equity	367	(6,859)	31.44	29.75	5.31	1.01%
8031 JP Equity	(350)	(5,386)	13.92	14.83	-5.29	1.23%
8058 JP Equity	(25)	(312)	17.87	19.32	-6.90	1.17%
8306 JP Equity	(73)	(2,590)	5.84	6.01	-2.24	1.25%
8316 JP Equity	(50)	(2,436)	46.12	47.07	-1.44	1.43%
8411 JP Equity	(18)	3,773	2.12	2.11	-0.34	1.37%
8604 JP Equity	(42)	(1,492)	6.73	6.91	-1.87	1.49%
8801 JP Equity	(36)	(1,121)	31.32	32.34	-2.35	1.38%
8802 JP Equity	(54)	(3,305)	24.73	25.13	-1.24	1.32%
9020 JP Equity	131	(3,964)	77.53	74.97	3.19	1.04%
941 HK Equity	795	(11,120)	10.27	9.54	10.52	0.68%
9432 JP Equity	259	6,072	53.19	55.47	3.29	1.30%
9433 JP Equity	2,482	9,471	42.13	53.17	19.43	1.35%
9437 JP Equity	(156)	(5,744)	15.71	16.14	-2.54	1.07%
9983 JP Equity	(77)	3,175	368.86	360.15	-1.47	1.64%

9984 JP Equity	2,180	2,796	42.69	75.98	47.44	1.64%
AAPL US Equity	277	7,871	518.25	536.52	3.30	1.07%
ABB US Equity	909	10,400	23.59	25.65	8.54	1.02%
ABBN VX Equity	713	8,696	23.63	25.57	7.72	1.06%
ABBV US Equity	111	5,332	49.49	50.52	1.86	1.12%
ABEV US Equity	555	(7,226)	7.25	6.69	5.46	1.41%
ABEV3 BZ Equity	554	(6,917)	7.29	6.71	6.28	1.27%
ABI BB Equity	(65)	(1,117)	94.20	99.64	-6.00	0.96%
ABT US Equity	(64)	4,093	38.86	38.26	-1.94	0.80%
ABX CN Equity	(428)	(3,511)	17.17	19.26	-7.68	1.59%
ABX US Equity	(394)	(3,476)	17.20	19.15	-7.32	1.55%
ACA FP Equity	5,925	5,390	6.83	14.35	76.17	1.44%
ACE US Equity	81	3,675	93.86	95.92	3.07	0.72%
ACN US Equity	493	9,045	77.04	81.24	6.49	0.84%
ADP US Equity	53	1,192	72.36	75.59	5.58	0.80%
AFL US Equity	6	1,639	62.47	62.70	0.55	0.66%
AGL SJ Equity	(358)	(3,038)	22.73	25.41	-8.16	1.44%
AGN US Equity	1,212	6,802	104.77	123.43	14.99	1.19%
AI FP Equity	(175)	(2,759)	126.16	134.15	-8.24	0.77%
AIG US Equity	52	4,009	48.66	49.29	1.43	0.91%
AIR FP Equity	4,594	6,524	42.47	72.38	69.92	1.01%
ALV GR Equity	2,935	7,522	125.64	174.67	38.22	1.02%
ALVG IX Equity	2,205	5,722	126.13	174.73	38.95	0.99%
AMGN US Equity	6,616	22,885	94.49	121.80	29.07	0.99%
AMT US Equity	736	10,646	76.29	81.57	8.90	0.78%
AMZN US Equity	3,079	14,103	287.66	350.46	17.01	1.28%
ANZ AU Equity	(113)	(1,859)	26.23	27.83	-7.05	0.86%
APA US Equity	109	(6,864)	82.74	81.43	1.97	0.80%
APC US Equity	(56)	(5,630)	80.96	81.77	-1.18	0.85%
AXP US Equity	2,498	10,369	71.56	88.81	22.62	1.07%
AZN LN Equity	4,160	12,669	49.80	66.15	34.17	0.96%
AZN SS Equity	3,576	11,663	50.40	65.85	31.32	0.98%
AZN US Equity	4,048	12,426	49.96	66.23	32.75	0.99%
BA US Equity	10,962	17,885	79.84	128.78	53.52	1.15%
BAC US Equity	9,743	10,843	8.82	16.75	89.52	1.00%
BARC LN Equity	(84)	5,291	4.41	4.34	-1.32	1.20%
BAS GR Equity	920	7,329	97.30	109.52	14.14	0.89%
BATS LN Equity	(49)	(4,196)	49.08	49.64	-1.25	0.93%
BAX US Equity	(300)	(8,040)	66.82	69.31	-6.55	0.57%
BAYN GR Equity	8,883	11,714	76.64	134.75	75.38	1.01%
BBAS3 BZ Equity	-	453	9.09	9.09	0.00	1.55%
BBD US Equity	1,053	(6,738)	12.96	10.93	11.68	1.34%
BBDC4 BZ Equity	1,020	(7,246)	12.74	10.95	12.55	1.12%
BBL US Equity	(107)	(5,013)	60.45	61.74	-2.01	1.06%
BBVA SM Equity	1,219	5,719	10.09	12.25	16.08	1.33%
BCE CN Equity	74	(6,638)	43.17	42.69	1.59	0.70%
BCS US Equity	(108)	6,391	17.72	17.43	-1.34	1.26%

BEN US Equity	104	4,615	52.08	53.25	2.26	0.99%
BG/ LN Equity	(86)	(2,614)	17.28	17.85	-2.38	1.39%
BHP AU Equity	(128)	(2,465)	31.81	33.46	-5.82	0.89%
BHP US Equity	-	752	67.70	67.70	0.00	0.93%
BIIB US Equity	334	1,065	245.93	323.10	21.94	1.43%
BIL SJ Equity	(69)	(4,448)	30.26	30.73	-1.45	1.07%
BK US Equity	70	1,538	30.62	32.02	5.12	0.89%
BLK US Equity	130	1,170	274.17	304.56	11.38	0.97%
BLT LN Equity	(117)	(4,943)	30.23	30.95	-2.43	0.97%
BMO CN Equity	(52)	(1,272)	61.56	64.06	-5.97	0.68%
BMW GR Equity	869	5,073	98.63	115.53	21.43	0.80%
BMJ US Equity	6,604	13,624	35.71	53.02	38.15	1.27%
BN FP Equity	128	(3,680)	70.54	68.09	3.61	0.96%
BNP FP Equity	1,894	5,495	61.78	83.07	29.58	1.17%
BNS CN Equity	(102)	(2,759)	54.78	56.81	-4.46	0.83%
BP/ LN Equity	459	8,439	7.68	8.10	8.41	0.65%
BRK/B US Equity	(61)	(2,330)	110.60	113.50	-4.37	0.60%
BSBR US Equity	1,687	(8,164)	6.18	4.91	12.56	1.65%
BUD US Equity	(65)	(1,090)	94.17	99.78	-6.10	0.98%
BX US Equity	127	2,974	30.31	31.60	3.99	1.07%
C US Equity	(70)	(1,108)	46.95	49.94	-5.37	1.18%
CA FP Equity	386	1,958	30.49	36.50	18.79	1.05%
CAT US Equity	1,050	10,293	87.23	96.13	9.74	1.05%
CBA AU Equity	-	936	68.58	68.58	0.00	0.70%
CBS US Equity	318	1,266	49.35	61.75	22.09	1.14%
CCL US Equity	895	7,815	36.20	40.35	11.73	0.98%
CELG US Equity	13,394	15,113	85.54	161.34	68.07	1.30%
CFR VX Equity	-	517	99.31	99.31	0.00	1.36%
CL US Equity	963	18,618	58.99	62.04	8.47	0.61%
CM CN Equity	-	936	80.58	80.58	0.00	0.60%
CMCSA US Equity	6,216	17,408	40.65	55.16	42.60	0.84%
CMCSK US Equity	8,692	18,900	36.26	52.94	58.65	0.78%
CNI US Equity	1,148	12,863	51.38	55.96	10.95	0.82%
CNQ CN Equity	41	2,432	34.37	34.95	1.96	0.87%
CNR CN Equity	1,158	12,415	51.30	56.08	11.66	0.80%
COF US Equity	350	6,073	67.68	71.59	6.68	0.86%
COP US Equity	148	(7,973)	66.64	65.40	2.89	0.64%
COST US Equity	-	885	114.85	114.85	0.00	0.79%
COV LN Equity	186	2,433		#N/A N/A	25.05	0.30%
COV US Equity	722	6,342	63.38	70.60	12.27	0.93%
CRM US Equity	167	2,053	56.89	61.51	6.48	1.26%
CS FP Equity	2,607	6,712	19.39	26.92	37.45	1.04%
CSCO US Equity	(213)	(4,973)	21.79	22.72	-5.57	0.77%
CSX US Equity	814	8,909	25.07	27.36	8.23	1.11%
CVE CN Equity	652	(10,443)	28.70	26.91	10.26	0.61%
CVS US Equity	973	10,304	62.75	68.67	13.03	0.72%
CVX US Equity	(8)	(6,316)	112.00	112.15	-0.18	0.74%

D US Equity	1,866	12,102	59.94	69.19	20.38	0.76%
DAI GR Equity	6,279	13,903	62.20	90.30	41.43	1.09%
DBK GR Equity	194	4,050	46.61	48.84	3.62	1.32%
DD US Equity	2,055	12,298	54.46	63.56	18.22	0.92%
DDAIF US Equity	3,599	8,348	63.20	90.45	34.82	1.24%
DE US Equity	134	8,116	85.65	87.06	2.57	0.64%
DELL US Equity	14	6,710		#N/A N/A	2.65	0.08%
DG FP Equity	3,703	9,883	51.34	70.57	46.59	0.80%
DGE LN Equity	(80)	(2,153)	29.53	30.63	-3.20	1.17%
DHR US Equity	4,067	14,049	58.57	75.52	39.74	0.73%
DIS US Equity	1,374	9,900	68.36	77.85	13.86	1.00%
DISCA US Equity	31	3,647	82.02	82.72	0.84	1.02%
DNB NO Equity	1,191	8,928	15.62	17.70	18.53	0.72%
DOW US Equity	1,886	6,442	35.84	46.33	24.51	1.19%
DPW GR Equity	142	546	28.24	35.60	30.01	0.87%
DTE GR Equity	4,260	13,635	12.22	16.04	31.63	0.99%
DTV US Equity	1,702	9,150	60.09	71.27	24.24	0.77%
DUK US Equity	(149)	(8,814)	69.60	70.78	-3.03	0.56%
DVN US Equity	(38)	5,743	61.76	61.35	-0.83	0.80%
EBAY US Equity	162	5,054	52.95	54.65	2.70	1.19%
ECL US Equity	7	3,979	101.15	101.34	0.26	0.70%
EDF FP Equity	4,658	9,184	23.45	35.34	68.32	0.74%
EMC US Equity	72	8,831	24.88	25.08	0.97	0.84%
EMR US Equity	235	3,622	61.11	65.07	9.52	0.68%
ENB CN Equity	(156)	(6,998)	41.70	42.63	-4.52	0.49%
ENEL IM Equity	939	6,720	4.24	4.84	14.99	0.93%
ENI IM Equity	(86)	(2,536)	22.27	23.03	-4.49	0.76%
EOAN GR Equity	1	2,603	18.66	18.66	0.02	0.97%
EOG US Equity	1,218	5,569	143.99	175.48	21.98	1.00%
EPD US Equity	750	9,126	61.83	66.92	11.46	0.72%
ERICB SS Equity	141	3,931	12.11	12.54	3.75	0.96%
ESRX US Equity	1,360	9,809	66.69	75.94	20.56	0.67%
ETN US Equity	15	3,003	70.48	70.82	0.51	0.96%
F US Equity	(57)	(3,617)	14.82	15.05	-1.50	1.05%
FB US Equity	1,228	2,567	43.70	64.60	33.29	1.44%
FCX US Equity	(84)	(1,789)	31.57	33.05	-4.03	1.16%
FDX US Equity	521	5,334	120.94	132.74	11.38	0.86%
FOX US Equity	(0)	701	31.76	31.76	0.00	1.00%
FOXA US Equity	-	623	32.46	32.46	0.00	1.13%
FP FP Equity	86	4,758	58.67	59.74	2.48	0.73%
G IM Equity	306	3,632	20.52	22.25	9.25	0.91%
GE US Equity	2,301	16,425	22.32	25.44	16.63	0.84%
GILD US Equity	33,453	13,861	24.02	82.01	175.52	1.38%
GIS US Equity	17	7,619	48.58	48.69	0.39	0.56%
GLE FP Equity	882	3,245	49.51	62.97	17.68	1.54%
GLEN LN Equity	(233)	(2,611)	5.14	5.59	-7.37	1.21%
GLW US Equity	1,967	11,367	16.17	18.97	14.77	1.17%

GM US Equity	806	3,199	28.27	35.40	23.79	1.06%
GOOG US Equity	4,725	12,387	857.75	1184.92	41.62	0.92%
GS US Equity	6,507	13,622	110.98	163.99	66.72	0.72%
GSK LN Equity	273	4,317	25.71	27.33	5.20	1.22%
GSZ FP Equity	-	936	23.14	23.14	0.00	0.73%
HAL US Equity	663	3,714	45.35	53.43	19.40	0.92%
HD US Equity	2,068	12,500	66.04	76.96	33.66	0.49%
HMB SS Equity	634	6,105	40.79	45.02	11.24	0.92%
HON US Equity	6,462	11,890	61.10	94.31	86.10	0.63%
HPQ US Equity	1,220	6,292	24.79	29.59	17.57	1.10%
HSBA LN Equity	(36)	(1,082)	10.23	10.57	-1.42	2.37%
IBE SM Equity	911	6,914	5.48	6.20	19.91	0.66%
IBM US Equity	186	(8,386)	184.74	180.64	2.87	0.77%
IMT LN Equity	312	10,915	35.95	36.97	2.59	1.10%
INTC US Equity	306	9,775	23.81	24.55	3.52	0.89%
ISP IM Equity	2,943	5,552	1.91	2.92	44.45	1.19%
ITUB US Equity	328	(5,904)	13.81	13.05	3.97	1.40%
ITUB4 BZ Equity	260	(6,360)	13.59	13.04	3.27	1.25%
ITW US Equity	2,284	14,003	67.84	78.90	27.24	0.60%
ITX SM Equity	(38)	(4,388)	149.70	151.01	-1.19	0.74%
JCI US Equity	4,069	9,880	34.13	48.18	36.83	1.12%
JNJ US Equity	4,190	12,583	69.31	92.40	41.76	0.80%
JPM US Equity	850	8,516	52.29	57.51	12.42	0.80%
KMB US Equity	87	7,927	106.69	107.86	1.68	0.66%
KMI US Equity	250	(6,747)	35.17	33.87	5.60	0.66%
KO US Equity	48	(6,937)	38.83	38.56	1.01	0.69%
LBTYA US Equity	(33)	2,270	84.92	83.70	-1.78	0.82%
LBTYK US Equity	104	1,900	77.86	82.11	6.85	0.80%
LIN GR Equity	112	4,617	194.24	198.96	3.17	0.77%
LLOY LN Equity	3,880	7,068	0.89	1.38	51.16	1.07%
LLY US Equity	(40)	(3,785)	52.85	53.41	-1.35	0.78%
LMT US Equity	598	2,015	122.48	158.84	29.08	1.02%
LNKD US Equity	(39)	389	215.50	196.08	-5.91	1.68%
LOW US Equity	(60)	(2,615)	45.69	46.74	-2.97	0.77%
LVS US Equity	1,910	6,805	61.33	78.55	19.56	1.44%
LYB US Equity	898	2,296	59.29	82.48	33.75	1.16%
MA US Equity	11,148	18,057	47.03	76.07	53.02	1.16%
MAERSKB DC Equity	5,935	14,143	8212.58	11658.72	35.56	1.18%
MC FP Equity	(0)	2,355	182.19	182.16	-0.01	1.12%
MCD US Equity	(14)	(6,967)	94.88	95.07	-0.41	0.51%
MCK US Equity	143	1,761	161.77	174.90	6.97	1.16%
MDLZ US Equity	2,165	13,636	28.68	33.24	20.39	0.78%
MDT US Equity	6,359	20,734	43.22	56.48	32.95	0.93%
MET US Equity	936	7,552	44.37	49.87	11.50	1.08%
MFC CN Equity	4,221	7,974	12.38	18.93	50.13	1.06%
MHS US Equity	1,755	13,962		#N/A N/A	11.02	1.14%
MMM US Equity	7,343	21,252	96.89	130.37	48.22	0.72%

MO US Equity	(75)	3,961	35.59	34.93	-2.62	0.72%
MON US Equity	455	11,908	106.02	110.07	4.51	0.85%
MOS US Equity	(185)	(3,575)	45.85	48.22	-4.69	1.10%
MRK US Equity	1,202	9,342	48.80	55.08	13.37	0.96%
MS US Equity	158	1,648	27.57	30.21	9.10	1.05%
MSFT US Equity	548	7,171	34.82	37.48	7.31	1.04%
MUV2 GR Equity	595	7,529	197.44	213.05	10.09	0.78%
NAB AU Equity	(200)	(3,408)	28.99	30.69	-7.36	0.80%
NCM AU Equity	2,756	(5,094)	21.94	10.07	23.26	2.33%
NEE US Equity	3,955	14,643	72.62	92.23	36.55	0.74%
NEM US Equity	2,614	(7,388)	34.95	22.58	19.67	1.80%
NESN VX Equity	684	9,813	69.64	74.49	7.79	0.90%
NG/ LN Equity	1,661	11,410	11.72	13.42	20.52	0.71%
NKE US Equity	739	2,939	59.26	74.17	31.54	0.80%
NOK US Equity	3,631	4,495	3.96	7.16	56.53	1.43%
NOV US Equity	(19)	(5,515)	75.68	75.95	-0.47	0.74%
NOVN VX Equity	4,898	18,219	63.81	80.96	40.06	0.67%
NOVOB DC Equity	692	7,255	38.83	42.53	8.89	1.07%
NSC US Equity	1,521	9,583	80.49	93.27	13.37	1.19%
NVS US Equity	3,908	15,457	65.07	81.52	37.63	0.67%
OGXP3 BZ Equity	5,016	(5,163)	4.43	0.13	25.26	3.85%
OR FP Equity	-	577	167.84	167.84	0.00	1.22%
ORA FP Equity	(1)	2,958	12.37	12.36	-0.04	1.03%
ORCL US Equity	1,050	7,413	33.31	38.02	19.87	0.71%
OXY US Equity	-	936	92.19	92.19	0.00	0.75%
PBR US Equity	369	(2,811)	13.30	11.55	8.62	1.52%
PBR/A US Equity	297	(2,793)	13.87	12.40	7.11	1.49%
PCLN US Equity	906	3,041	956.05	1240.95	26.61	1.12%
PCP US Equity	3,193	13,703	212.47	261.97	25.74	0.91%
PEP US Equity	2	3,900	81.31	81.35	0.07	0.55%
PETR3 BZ Equity	340	(2,920)	6.54	5.78	8.13	1.43%
PETRA BZ Equity	346	(3,120)	6.95	6.18	7.76	1.43%
PFE US Equity	4,711	21,828	26.10	31.74	28.06	0.77%
PG US Equity	18	4,758	77.33	77.63	0.52	0.74%
PHIA NA Equity	1,935	11,206	30.43	35.68	22.96	0.75%
PM US Equity	804	(10,157)	85.47	78.70	9.36	0.85%
PNC US Equity	588	7,639	75.28	81.07	8.40	0.92%
POT CN Equity	(225)	(2,985)	31.56	33.94	-6.77	1.12%
POT US Equity	(218)	(2,798)	31.45	33.90	-6.86	1.14%
PRU LN Equity	7,527	10,482	12.76	21.93	56.55	1.27%
PSA US Equity	310	7,104	156.29	163.11	6.81	0.64%
PSX US Equity	850	6,025	64.65	73.76	14.32	0.98%
PX US Equity	2,129	16,043	113.30	128.33	18.53	0.72%
QCOM US Equity	1,771	12,538	66.83	76.27	17.83	0.79%
QQQ US Equity	5,939	19,847	68.46	88.94	44.71	0.67%
RAI US Equity	4	(1,557)	47.56	47.43	0.44	0.63%
RDS/A US Equity	(50)	(3,651)	69.28	70.23	-1.83	0.74%

RDS/B US Equity	(12)	3,991	75.03	74.80	-0.39	0.78%
RDSA LN Equity	70	4,062	34.51	35.10	1.96	0.88%
RDSA NA Equity	(40)	(3,467)	34.57	34.97	-1.43	0.81%
RDSB LN Equity	34	3,979	37.08	37.40	0.97	0.87%
REGN US Equity	470	4,718	292.33	321.47	5.72	1.74%
RIO AU Equity	143	3,794	58.98	61.21	4.26	0.89%
RIO LN Equity	386	4,815	53.84	58.15	6.25	1.28%
RIO US Equity	369	4,930	54.04	58.09	5.21	1.44%
ROG VX Equity	5,759	17,036	212.78	284.72	45.49	0.74%
RY CN Equity	(105)	(2,692)	61.84	64.25	-5.32	0.73%
SAB LN Equity	(109)	(2,942)	44.36	46.00	-4.11	0.90%
SAN FP Equity	317	(6,169)	103.67	98.34	6.01	0.85%
SAN SM Equity	449	7,250	8.35	8.86	6.50	0.95%
SAN US Equity	389	5,311	8.28	8.88	5.60	1.31%
SAP GR Equity	(234)	5,237	81.38	77.91	-5.78	0.77%
SAP US Equity	(306)	7,095	81.45	78.08	-4.84	0.89%
SBUX US Equity	(43)	(2,280)	72.71	74.09	-1.73	1.10%
SCCO US Equity	(192)	(3,025)	29.68	31.57	-5.31	1.20%
SGO FP Equity	2,051	7,716	43.93	55.60	28.42	0.93%
SI US Equity	1,360	11,251	114.69	128.55	15.07	0.80%
SIE GR Equity	1,078	8,901	114.81	128.71	15.20	0.80%
SLB US Equity	848	6,526	79.94	90.32	15.66	0.83%
SMSN LI Equity	309	(7,254)	644.51	617.04	4.26	1.00%
SO US Equity	24	(9,006)	41.73	41.62	0.54	0.49%
SPG US Equity	(153)	(3,764)	151.46	157.61	-5.42	0.75%
SREN VX Equity	1,372	9,702	80.14	91.47	14.35	0.99%
STAN LN Equity	184	(5,280)	22.30	21.52	2.56	1.36%
STL NO Equity	158	4,079	25.05	26.02	4.09	0.95%
STT US Equity	11	3,455	68.60	68.83	0.30	1.10%
SU CN Equity	(60)	(3,072)	32.32	32.96	-2.81	0.70%
SU FP Equity	121	3,721	82.27	84.94	3.34	0.97%
SU US Equity	(52)	(2,506)	32.24	32.92	-2.94	0.71%
SWEDA SS Equity	574	5,946	24.71	27.09	10.75	0.90%
SYNN VX Equity	(134)	(3,584)	349.49	362.53	-3.72	1.00%
T US Equity	336	(8,515)	34.31	32.95	5.08	0.78%
TD CN Equity	(95)	(3,529)	43.24	44.41	-4.49	0.60%
TEF SM Equity	(30)	(4,343)	15.24	15.35	-0.82	0.85%
TEF US Equity	0	272	15.30	15.30	0.01	1.04%
TGT US Equity	1,135	(10,709)	63.57	56.83	12.97	0.82%
TJX US Equity	2,835	9,488	46.31	60.15	35.37	0.84%
TLS AU Equity	69	4,521	4.52	4.59	2.47	0.62%
TLSN SS Equity	(19)	(600)	7.36	7.60	-3.75	0.84%
TM US Equity	11	(5,165)	117.86	117.62	0.30	0.69%
TMO US Equity	9,238	10,185	63.59	121.27	97.35	0.93%
TOT US Equity	205	2,516	55.17	59.66	9.55	0.85%
TRP CN Equity	(154)	(6,947)	43.75	44.72	-3.78	0.59%
TRV US Equity	(91)	(6,138)	81.08	82.28	-2.03	0.73%

TSCO LN Equity	392	(7,391)	5.65	5.35	6.91	0.77%
TWC US Equity	653	4,770	118.62	134.85	26.81	0.51%
TWX US Equity	(148)	(3,967)	62.71	65.05	-4.51	0.83%
TXN US Equity	2,912	12,200	34.93	43.26	27.51	0.87%
TYC US Equity	10,117	23,996	29.17	41.46	60.73	0.69%
UBS US Equity	389	5,218	19.37	20.81	6.25	1.19%
UBSN VX Equity	330	5,155	19.51	20.76	6.93	0.92%
UCG IM Equity	2,305	5,387	5.58	7.97	29.37	1.46%
ULVR LN Equity	(3)	(4,929)	39.29	39.31	-0.06	0.99%
UNA NA Equity	28	(6,289)	38.14	37.97	0.45	1.02%
UNH US Equity	1,001	10,032	64.08	70.48	12.14	0.82%
UNP US Equity	1,037	9,425	160.88	178.58	14.01	0.79%
UPS US Equity	3,021	14,801	79.87	96.17	33.69	0.61%
USB US Equity	2,320	14,232	34.71	40.37	24.61	0.66%
UTX US Equity	5,626	15,134	82.05	112.55	48.18	0.77%
V US Equity	6,978	7,839	118.43	223.85	95.38	0.93%
VALE US Equity	196	(3,904)	15.08	14.32	3.51	1.43%
VALE3 BZ Equity	243	(4,583)	15.04	14.24	3.69	1.44%
VIAB US Equity	3,722	6,364	52.96	83.94	62.02	0.94%
VIV FP Equity	121	2,281	25.90	27.27	6.59	0.80%
VMW US Equity	329	4,241	87.26	94.03	5.84	1.33%
VOD LN Equity	1,279	7,587	3.14	3.67	18.84	0.89%
VOD US Equity	1,181	7,512	31.63	36.60	17.98	0.87%
VOW3 GR Equity	1,215	6,822	228.75	269.48	16.41	1.09%
VRX CN Equity	836	1,610	92.95	141.20	34.75	1.49%
VRX US Equity	961	1,878	93.20	140.90	37.59	1.36%
VTI US Equity	471	5,131	86.91	94.89	17.04	0.54%
VWO US Equity	287	(7,240)	40.33	38.73	4.17	0.95%
VZ US Equity	100	(6,116)	48.12	47.33	2.37	0.69%
WBC AU Equity	-	570	29.21	29.21	0.00	0.92%
WES AU Equity	-	936	38.68	38.68	0.00	0.70%
WFC US Equity	2,261	10,064	37.56	46.00	33.68	0.67%
WLP US Equity	1,452	10,363	74.31	84.73	14.19	0.99%
WMT US Equity	(11)	4,002	75.07	74.87	-0.50	0.54%
WOW AU Equity	(56)	(8,658)	31.30	31.50	-0.99	0.65%
XOM US Equity	81	10,893	90.48	91.16	1.12	0.67%
XTA LN Equity	2	(2,237)		#N/A N/A	0.04	2.26%
YHOO US Equity	320	1,281	30.64	38.30	17.54	1.43%
YUM US Equity	46	5,217	72.83	73.48	0.81	1.10%
ZURN VX Equity	130	6,388	291.95	297.90	2.87	0.71%

#### 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	14,718	62,258	1471.41	1,819.26	37.17	0.64%

NDX Index	12,378	46,668	2866.95	3,627.36	32.51	0.82%
RTY Index	11,506	39,930	879.20	1,132.54	33.69	0.86%
SPTSX Index	(96)	(4,677)	12399.22	12,654.06	-3.93	0.52%
MEXBOL Index	1,078	(26,123)	3185.61	3,054.19	4.53	0.91%
IBOV Index	2,238	(22,504)	22093.55	19,896.38	7.65	1.30%
MERVAL Index	681	(11,136)	803.25	754.14	3.07	1.99%
UKX Index	2,692	39,934	10365.66	11,064.53	10.77	0.63%
DAX Index	8,041	36,668	10629.24	12,960.09	31.05	0.71%
CAC Index	959	10,757	5370.05	5,849.02	12.96	0.69%
IBEX Index	7,624	38,408	11426.70	13,694.77	21.07	0.94%
SMI Index	5,934	40,693	8133.40	9,319.44	24.76	0.59%
FTSEMIB Index	4,462	23,066	22931.40	27,366.93	25.56	0.76%
PSI20 Index	4,678	24,271	7956.30	9,489.69	20.13	0.96%
ISEQ Index	22,437	40,091	4284.72	6,682.68	79.93	0.70%
ICEXI Index	6,355	35,390	6.52	7.69	27.33	0.66%
AEX Index	4,779	42,224	485.00	539.90	18.49	0.61%
BEL20 Index	5,019	41,728	3588.82	4,020.45	20.39	0.59%
LUXXX Index	8,746	39,686	1654.14	2,018.68	30.83	0.71%
KFX Index	8,511	38,020	100.62	123.14	29.13	0.77%
HEX Index	7,809	40,903	8467.49	10,083.97	22.95	0.83%
OMX Index	1,944	20,712	188.58	206.28	11.87	0.79%
ATX Index	3,427	28,081	3214.58	3,606.90	13.26	0.92%
ASE Index	6,448	17,680	1272.39	1,736.46	25.22	1.45%
OSEBX Index	1,476	22,122	84.11	89.72	9.16	0.73%
INDEXCF Index	(339)	(14,119)	41.94	42.95	-3.08	0.78%
TOP40 Index	(372)	(10,174)	3660.68	3,794.44	-4.48	0.82%
SENSEX Index	129	(16,208)	333.22	330.56	1.05	0.76%
NKY Index	1,718	12,694	127.18	144.39	10.92	1.24%
HSI Index	(216)	(14,943)	2832.32	2,873.25	-1.86	0.78%
SHCOMP Index	(317)	(27,693)	344.08	348.02	-1.47	0.78%
KOSPI Index	(278)	(12,390)	1.78	1.82	-3.20	0.70%
AS51 Index	-	-		4,790.73		
STBCNZL Index	29,833	73,230		#N/A N/A	76.94	0.53%
EEM US Equity	369	(6,113)	41.65	39.14	5.45	1.11%
IYR US Equity	(180)	(4,163)	63.98	66.74	-7.79	0.56%
MDY US Equity	4,217	14,218	186.91	242.35	35.05	0.85%
JNK US Equity	(5)	(1,917)	40.71	40.81	-1.38	0.18%
XLF US Equity	4,995	13,560	15.73	21.53	46.68	0.79%
XLU US Equity	176	6,358	38.53	39.59	4.65	0.59%
XLK US Equity	1,824	12,856	31.30	35.74	20.64	0.69%
XLI US Equity	5,032	16,087	38.85	51.00	39.53	0.79%
XLP US Equity	(51)	7,323	41.68	41.39	-1.21	0.57%
XLY US Equity	7,620	20,539	47.10	64.58	46.21	0.80%
XLE US Equity	1	2,523	84.49	84.52	0.04	0.82%
XLB US Equity	2,908	14,872	37.94	45.36	25.94	0.75%
XLV US Equity	11,245	24,346	39.39	57.59	59.76	0.77%
SXXP Index	5,334	43,375	401.64	451.02	21.38	0.58%

SXAP Index	8,803	28,509	525.72	688.05	34.85	0.89%
SXKP Index	4,197	46,996	365.52	398.16	13.16	0.68%
SX6P Index	3,487	32,218	350.01	387.89	17.08	0.63%
SXEP Index	336	16,750	435.99	444.73	2.98	0.67%
SXIP Index	11,451	28,921	224.23	313.01	49.83	0.79%
SXNP Index	4,574	28,379	483.33	561.22	24.81	0.65%
SX3P Index	124	10,375	652.64	660.43	1.55	0.77%
SXDP Index	21,972	61,063	611.62	831.70	62.76	0.57%
SX4P Index	2,798	25,835	914.38	1,013.40	15.10	0.72%
SX8P Index	2,211	13,356	328.57	382.96	24.71	0.67%
SXOP Index	7,491	40,505	381.14	451.63	22.97	0.81%
SXQP Index	-	-		780.96		
SXRP Index	299	16,750	431.66	439.37	2.91	0.61%
SXMP Index	11,992	35,763	262.48	350.49	50.03	0.67%
SXTP Index	20,853	39,240	173.45	265.63	79.79	0.67%
SX7E Index	5,577	17,747	158.03	207.70	24.46	1.28%
SX5E Index	5,352	38,468	3690.91	4,204.41	19.54	0.71%
SPGSCITR Index	(215)	(33,446)	4828.37	4,859.36	-1.14	0.56%
XAG Curncy	2,247	(20,139)	22.78	20.24	11.19	1.00%
CO1 Comdty	50	(24,602)	109.01	108.79	0.30	0.67%
CL1 Comdty	435	17,320	97.91	100.37	2.70	0.93%
NG1 Comdty	4,652	16,595	3.77	4.82	7.72	3.63%
XAU Comdty	4,548	(41,240)	107.84	95.95	16.44	0.67%
IBOXHY Index	2,043	53,379	220.81	229.26	40.02	0.10%
US_TSY CREDIT	(41)	10,332	761.59	758.55	-2.74	0.15%
CA_TSY CREDIT	6,349	(97,103)	1265.38	1,182.64	17.60	0.37%
MX_TSY CREDIT	188	(13,735)	209.01	206.14	2.37	0.58%
AU_TSY CREDIT	1,205	(79,064)	1459.65	1,437.40	3.09	0.49%
JP_TSY CREDIT	978	(59,628)	823.74	810.23	4.23	0.39%
MY_TSY CREDIT	2,442	(90,265)	167.15	162.63	11.78	0.23%
SG_TSY CREDIT	590	(95,665)	219.07	217.72	2.43	0.25%
AT_TSY CREDIT	1,452	64,302	358.01	366.09	7.19	0.31%
BE_TSY CREDIT	2,260	67,560	477.18	493.14	10.97	0.30%
FI_TSY CREDIT	1,499	66,491	348.97	356.84	7.32	0.31%
FR_TSY CREDIT	1,869	62,432	1675.11	1,725.26	9.66	0.31%
DE_TSY CREDIT	1,156	62,519	1244.25	1,267.26	5.77	0.32%
IE_TSY CREDIT	27,468	78,254	339.17	458.22	112.26	0.31%
IT_TSY CREDIT	5,783	54,114	1626.24	1,800.03	38.02	0.28%
NL_TSY CREDIT	1,401	65,324	1328.68	1,357.18	7.02	0.31%
ES_TSY CREDIT	8,165	50,193	395.49	459.83	58.53	0.28%
DK_TSY CREDIT	1,468	51,045	727.57	748.49	8.60	0.33%
NO_TSY CREDIT	(87)	(27,358)	333.91	334.97	-0.66	0.48%
PL_TSY CREDIT	545	22,127	421.64	432.02	4.62	0.53%
ZA_TSY CREDIT	2,346	(33,120)	82.93	77.06	7.43	0.95%
SE_TSY CREDIT	(502)	(21,120)	454.20	465.00	-6.21	0.38%
CH_TSY CREDIT	2,044	59,255	1007.01	1,041.75	9.07	0.38%
GB_TSY CREDIT	283	31,818	1476.05	1,489.20	2.74	0.33%