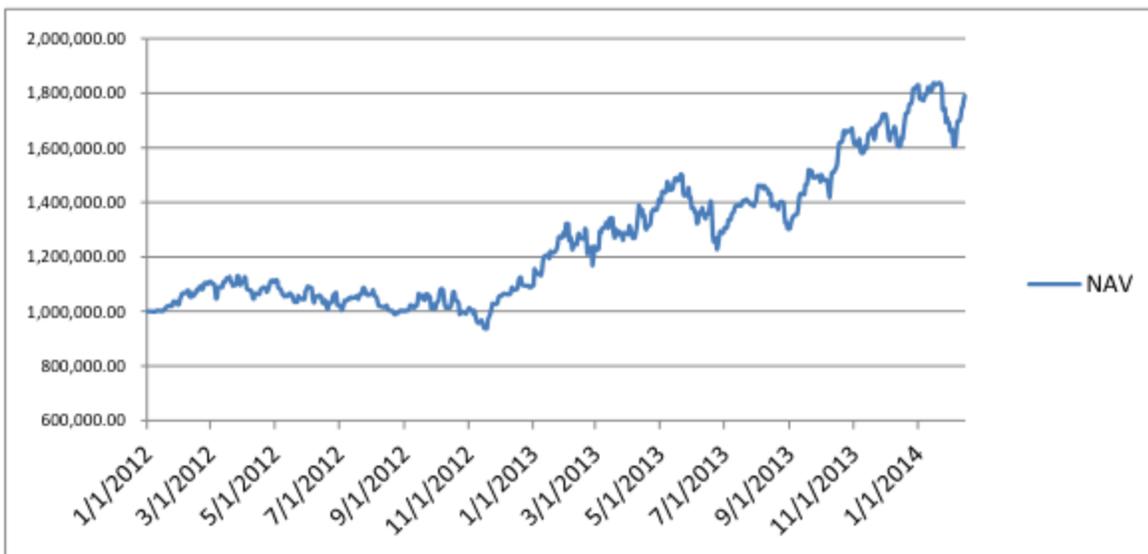


Current Date:	2/14/2014	Change on Day:	0.97%
T12M Return:	41.22%	MSCI World Change on Day	0.42%
Total Return since 1/1/12:	79.01%		
Current Long Exposure @ Cost:	4,204,373		
Current Short Exposure @ Cost:	(1,271,915)		
Net Exposure:	2,932,459		
Current No. of Positions:	457		
Starting Capital:	1,000,000		
Current NAV:	1,790,064		
Current Leverage (Gross Exposures):	3.06		

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:	1.32
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



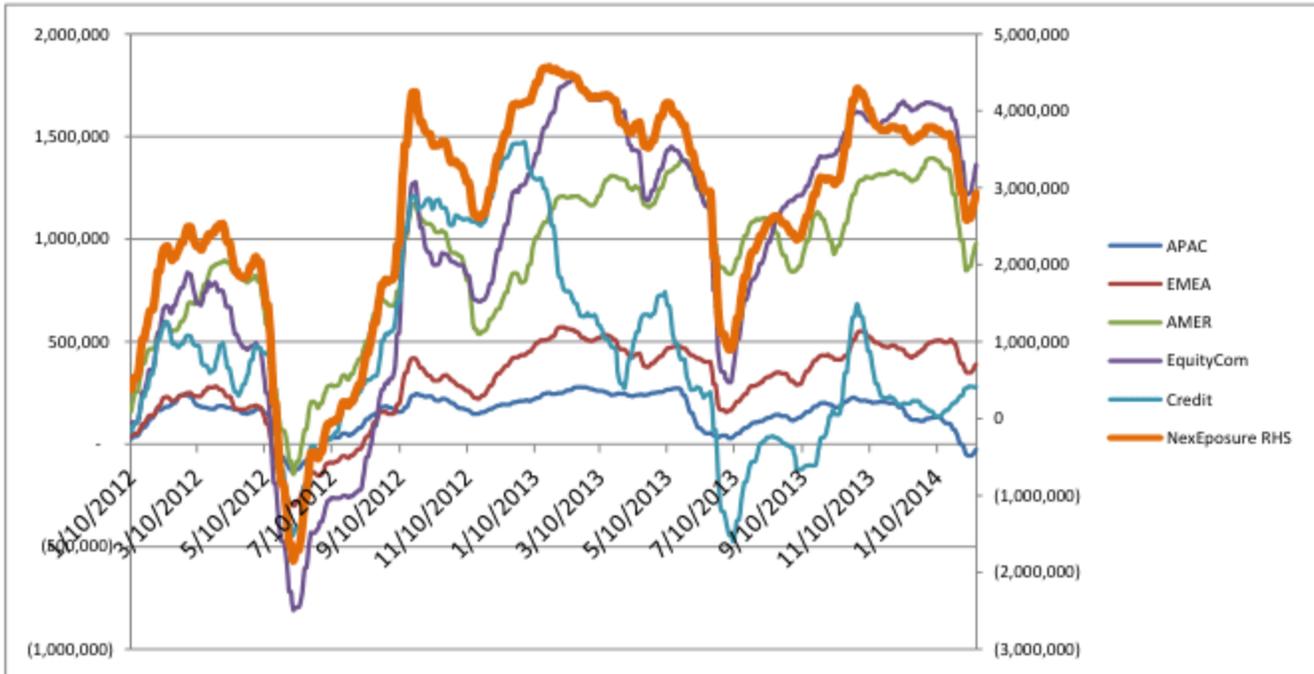
Largest Exposures 99th Percentile 1st Percentile (@ cost ex-MTM)			Largest MTM Gains (95th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
22 Positions		24.35%	52 Positions		30.94%
MEXBOL Index	(26,146)	0.48%	UTX US Equity	5,806	0.32%
SPGSCITR Index	(26,779)	0.49%	SX7E Index	5,851	0.33%
NO_TSY CREDIT	(27,378)	0.50%	ICEXI Index	5,957	0.33%
SHCOMP Index	(27,718)	0.51%	SXXP Index	6,066	0.34%
ZA_TSY CREDIT	(33,149)	0.61%	SXSE Index	6,102	0.34%
XAU Comdty	(41,262)	0.75%	CA_TSY CREDIT	6,146	0.34%
CH_TSY CREDIT	59,299	1.08%	MAERSKB DC Equity	6,161	0.34%
JP_TSY CREDIT	(59,678)	1.09%	ACA FP Equity	6,168	0.34%
SXDP Index	61,075	1.12%	QQQ US Equity	6,175	0.34%
SPX Index	62,272	1.14%	IT_TSY CREDIT	6,367	0.36%
FR_TSY CREDIT	62,478	1.14%	NG1 Comdty	6,375	0.36%
AT_TSY CREDIT	64,350	1.18%	ROG VX Equity	6,387	0.36%
NL_TSY CREDIT	65,372	1.19%	MDT US Equity	6,476	0.36%
FI_TSY CREDIT	66,540	1.22%	GS US Equity	6,480	0.36%
DE_TSY CREDIT	66,681	1.22%	SMI Index	6,512	0.36%
BE_TSY CREDIT	67,610	1.23%	HON US Equity	6,518	0.36%
STBCNZL Index	73,231	1.34%	DAI GR Equity	6,579	0.37%
IE_TSY CREDIT	78,270	1.43%	BMV US Equity	7,074	0.40%
AU_TSY CREDIT	(79,133)	1.45%	AMGN US Equity	7,084	0.40%
MY_TSY CREDIT	(92,252)	1.68%	V US Equity	7,115	0.40%
SG_TSY CREDIT	(95,749)	1.75%	ASE Index	7,204	0.40%
CA_TSY CREDIT	(97,153)	1.77%	PRU LN Equity	7,559	0.42%
			MMM US Equity	7,627	0.43%
			CMCSK US Equity	7,925	0.44%
			HEX Index	7,953	0.44%
			IBEX Index	7,972	0.45%
			SXOP Index	8,105	0.45%
			XLY US Equity	8,112	0.45%
			LUXXX Index	8,780	0.49%
			ES_TSY CREDIT	8,794	0.49%
			DAX Index	9,062	0.51%
			KFX Index	9,323	0.52%
			BAYN GR Equity	9,435	0.53%
			TMO US Equity	9,639	0.54%
			BAC US Equity	9,716	0.54%
			SXAP Index	10,143	0.57%
			TYC US Equity	10,485	0.59%
			BA US Equity	11,147	0.62%
			MA US Equity	11,298	0.63%
			XLV US Equity	12,115	0.68%

SXIP Index	12,382	0.69%
SXMP Index	12,741	0.71%
RTY Index	12,910	0.72%
NDX Index	13,731	0.77%
CELG US Equity	13,966	0.78%
SPX Index	16,381	0.92%
SXTP Index	21,987	1.23%
ISEQ Index	23,658	1.32%
SXDP Index	24,208	1.35%
IE_TSY CREDIT	28,255	1.58%
STBCNZL Index	30,708	1.72%
GILD US Equity	33,051	1.85%

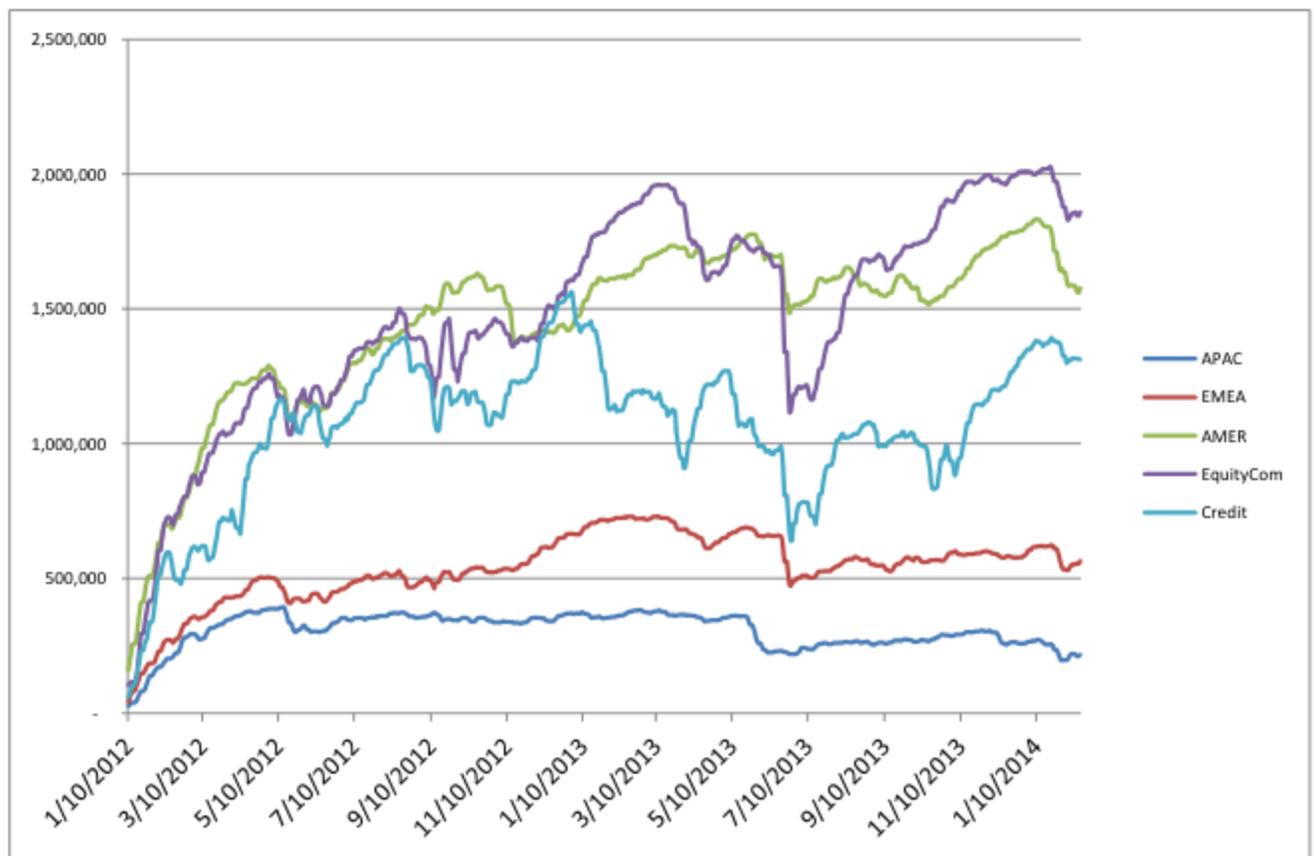
No. Names by Category

APAC Long	25
APAC Short	27
EMEA Long	71
EMEA Short	22
AMER Long	161
AMER Short	56
EquityCom Long	56
EquityCom Short	15
Credit Long	15
Credit Short	9
Total Long	328
Total Short	129

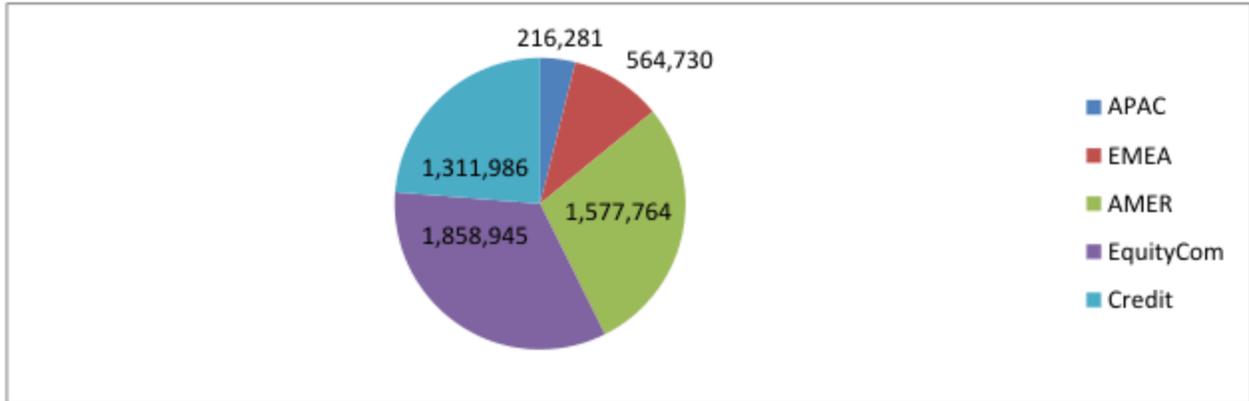
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



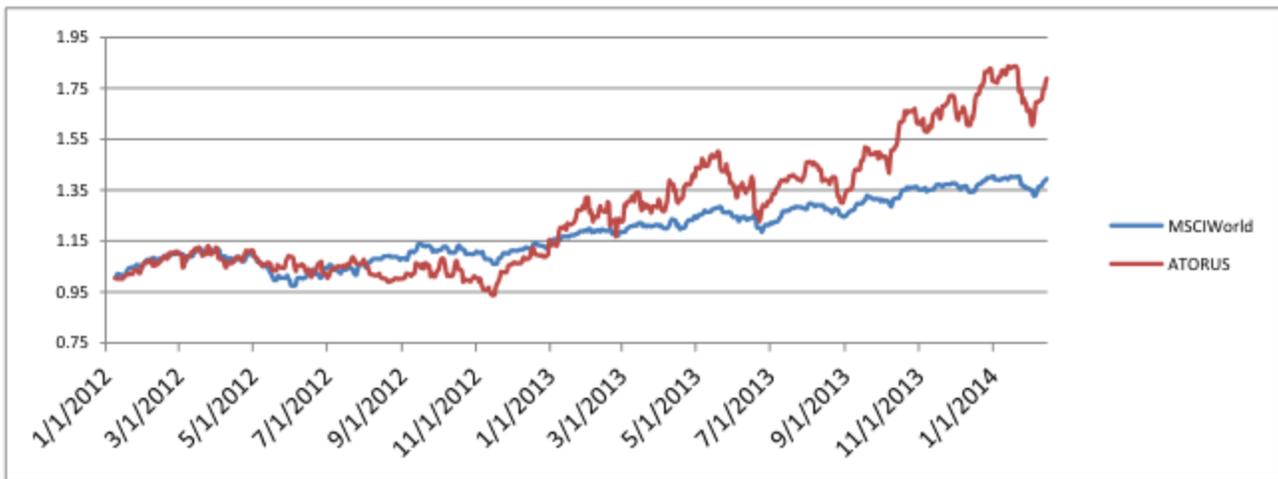
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



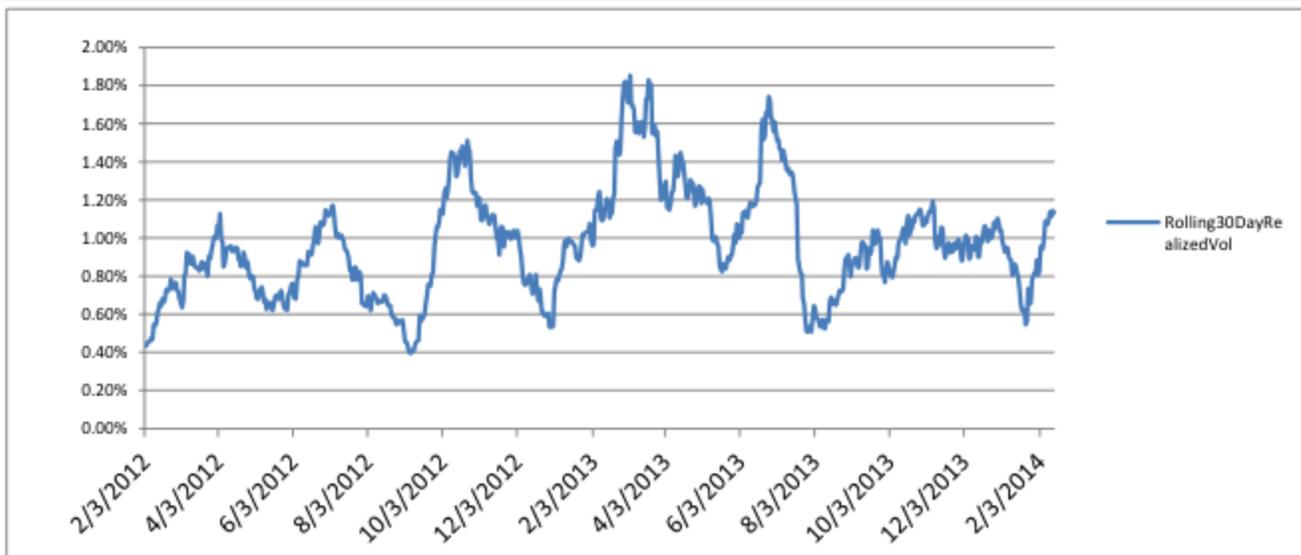
Current Gross Notional Risk by Category



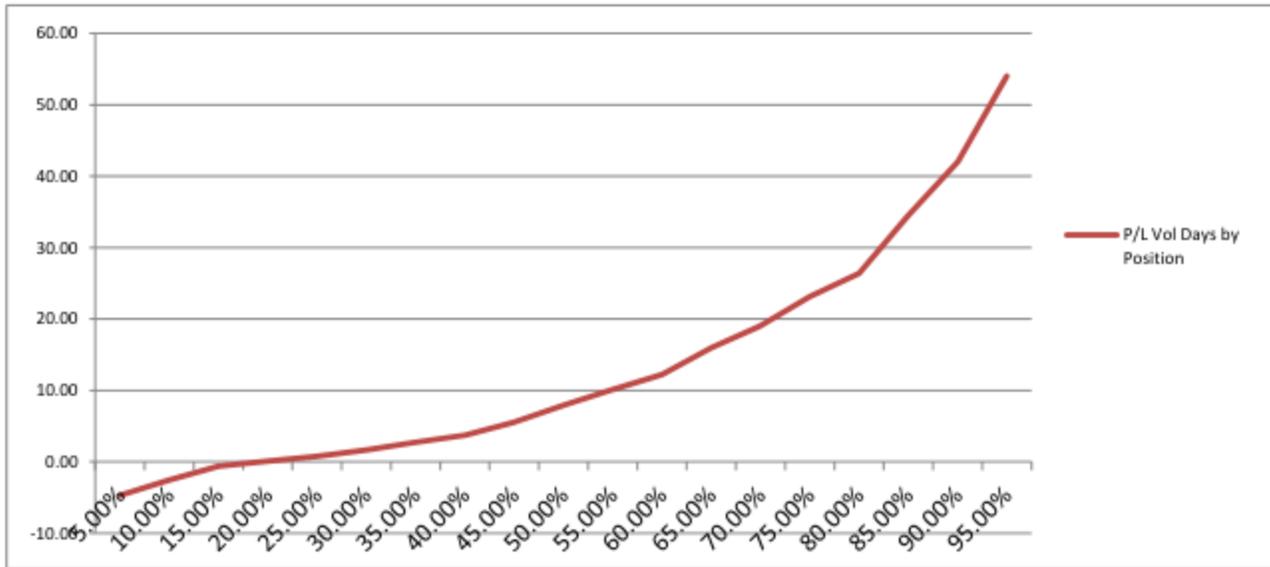
Performance Vs. MSCI World Index



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%	-11.76
5.00%	-4.70
10.00%	-2.54
15.00%	-0.62
20.00%	0.12
25.00%	0.77
30.00%	1.67
35.00%	2.72
40.00%	3.74
45.00%	5.56
50.00%	7.92
55.00%	10.14
60.00%	12.23
65.00%	15.98
70.00%	19.05
75.00%	23.16
80.00%	26.42
85.00%	34.54
90.00%	42.02
95.00%	54.05
100.00%	169.93

MTM Gains(Losse) % of NAV "Significant" (<7 Vol Days)	0.78%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	50.90%

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	118	(4,506)	51.62	50.27	1.99	1.31%
005380 KS Equity	0	1,799	218.05	218.10	0.02	1.30%
005490 KS Equity	(64)	(3,392)	274.12	279.28	-2.12	0.89%
005930 KS Equity	289	(6,558)	1285.62	1229.04	4.36	1.01%
012330 KS Equity	1,161	5,282	244.69	298.46	17.71	1.24%
1 HK Equity	(64)	(1,592)	14.68	15.27	-6.29	0.64%
1299 HK Equity	(102)	(2,630)	4.57	4.74	-3.59	1.07%
13 HK Equity	1,879	12,243	11.40	13.15	16.48	0.93%
16 HK Equity	176	(9,935)	12.66	12.44	2.88	0.62%
27 HK Equity	(2)	123	9.68	9.51	-0.74	2.35%
2914 JP Equity	11	(4,719)	32.47	32.39	0.17	1.34%
3382 JP Equity	45	3,411	37.70	38.20	1.07	1.23%
4063 JP Equity	98	(4,536)	56.40	55.19	1.81	1.19%
4502 JP Equity	(10)	1,933	46.71	46.46	-0.63	0.85%
4689 JP Equity	(2)	752	6.01	5.99	-0.18	1.70%
5 HK Equity	(147)	(3,773)	10.20	10.60	-5.27	0.74%
5108 JP Equity	(23)	3,498	36.36	36.11	-0.59	1.13%
5401 JP Equity	74	(3,709)	2.99	2.93	1.36	1.47%
6301 JP Equity	(20)	(3,515)	20.64	20.75	-0.40	1.41%
6752 JP Equity	1,072	4,145	9.01	11.34	10.04	2.58%
6902 JP Equity	2,568	9,730	41.48	52.43	20.50	1.29%
6954 JP Equity	135	6,393	157.65	160.99	1.20	1.77%
7201 JP Equity	(27)	(3,743)	8.85	8.91	-0.54	1.31%
7203 JP Equity	4	(2,574)	57.45	57.37	0.11	1.20%
7267 JP Equity	(46)	(3,471)	36.33	36.81	-1.13	1.17%
762 HK Equity	231	(4,155)	1.43	1.35	5.05	1.10%
7751 JP Equity	381	(6,865)	31.44	29.69	5.96	0.93%
8031 JP Equity	(204)	(2,695)	13.92	14.98	-6.35	1.19%
8058 JP Equity	-	612	19.03	19.03	0.00	1.15%
8306 JP Equity	16	(3,210)	5.87	5.84	0.41	1.25%
8316 JP Equity	34	(2,955)	46.29	45.76	0.80	1.41%
8411 JP Equity	(118)	3,774	2.12	2.05	-2.29	1.36%
8604 JP Equity	27	(2,508)	6.78	6.71	0.78	1.41%
8801 JP Equity	68	(1,911)	31.34	30.23	2.27	1.56%
8802 JP Equity	69	(3,308)	24.73	24.21	1.51	1.38%
9020 JP Equity	154	(3,967)	77.53	74.53	3.71	1.04%
941 HK Equity	853	(11,130)	10.27	9.48	11.15	0.69%
9432 JP Equity	210	6,077	53.19	55.03	2.62	1.32%
9433 JP Equity	2,928	9,476	42.13	55.15	21.57	1.43%
9437 JP Equity	(145)	(5,749)	15.71	16.11	-2.42	1.04%
9983 JP Equity	(193)	3,177	367.72	346.69	-3.63	1.67%

9984 JP Equity	2,076	2,797	42.69	74.38	47.16	1.57%
AAPL US Equity	384	7,877	518.25	543.49	4.67	1.04%
ABB US Equity	774	10,408	23.59	25.34	7.08	1.05%
ABBN VX Equity	607	8,703	23.63	25.28	6.53	1.07%
ABBV US Equity	121	5,335	49.49	50.61	2.09	1.08%
ABEV US Equity	330	(7,232)	7.25	6.92	3.06	1.49%
ABEV3 BZ Equity	324	(6,923)	7.29	6.95	3.53	1.33%
ABI BB Equity	5	1,522	100.36	100.69	0.36	0.92%
ABT US Equity	(2)	4,097	38.87	38.85	-0.06	0.83%
ABX CN Equity	(402)	(2,109)	17.17	20.44	-11.76	1.62%
ABX US Equity	(394)	(2,087)	17.20	20.45	-11.72	1.61%
ACA FP Equity	6,168	5,408	6.83	14.63	80.22	1.42%
ACE US Equity	110	3,677	93.86	96.68	4.38	0.69%
ACN US Equity	591	9,052	77.04	82.07	7.88	0.83%
ADP US Equity	62	1,193	72.36	76.12	6.68	0.78%
AFL US Equity	23	3,463	62.65	63.06	1.00	0.65%
AGL SJ Equity	(581)	(4,054)	22.73	25.99	-10.16	1.41%
AGN US Equity	1,281	6,808	104.77	124.49	15.83	1.19%
AI FP Equity	10	1,683	135.97	136.74	0.75	0.75%
AIG US Equity	1	4,012	48.66	48.68	0.03	0.94%
AIR FP Equity	4,619	6,526	42.47	72.53	63.19	1.12%
ALV GR Equity	3,116	7,550	125.64	177.50	42.70	0.97%
ALVG IX Equity	2,338	5,742	126.13	177.49	43.50	0.94%
AMGN US Equity	7,084	22,886	94.49	123.73	31.12	0.99%
AMT US Equity	937	10,655	76.29	83.00	10.88	0.81%
AMZN US Equity	3,365	14,103	287.66	356.30	18.12	1.32%
ANZ AU Equity	-	794	28.17	28.17	0.00	0.89%
APA US Equity	(10)	(6,870)	82.74	82.86	-0.15	0.95%
APC US Equity	(28)	(5,635)	80.96	81.36	-0.58	0.84%
AXP US Equity	2,496	10,373	71.56	88.78	23.66	1.02%
AZN LN Equity	4,610	12,676	49.80	67.92	36.63	0.99%
AZN SS Equity	4,045	11,669	50.40	67.87	35.08	0.99%
AZN US Equity	4,408	12,432	49.96	67.67	34.84	1.02%
BA US Equity	11,147	17,951	79.84	129.42	54.17	1.15%
BAC US Equity	9,716	10,884	8.82	16.70	97.32	0.92%
BARC LN Equity	(193)	5,295	4.41	4.25	-2.93	1.24%
BAS GR Equity	1,142	7,333	97.30	112.45	17.72	0.88%
BATS LN Equity	(197)	(5,600)	49.08	50.80	-3.68	0.95%
BAX US Equity	(275)	(8,047)	66.82	69.11	-6.14	0.56%
BAYN GR Equity	9,435	11,757	76.64	138.13	82.11	0.98%
BBAS3 BZ Equity	22	(797)	8.87	8.63	1.68	1.64%
BBD US Equity	973	(6,743)	12.96	11.09	11.35	1.27%
BBDC4 BZ Equity	915	(7,252)	12.74	11.14	11.21	1.13%
BBL US Equity	(185)	(4,014)	60.45	63.24	-4.33	1.07%
BBVA SM Equity	1,262	5,723	10.09	12.32	17.18	1.28%
BCE CN Equity	47	(6,644)	43.17	42.87	1.05	0.68%
BCS US Equity	(234)	6,397	17.70	17.07	-2.90	1.26%

BEN US Equity	55	4,618	52.08	52.71	1.26	0.95%
BG/ LN Equity	(101)	(3,003)	17.35	17.94	-2.42	1.39%
BHP AU Equity	11	1,570	33.81	34.04	0.74	0.93%
BHP US Equity	19	2,162	67.81	68.40	0.93	0.94%
BIIB US Equity	361	1,066	245.93	329.19	23.14	1.46%
BIL SJ Equity	(196)	(3,561)	30.26	31.92	-4.71	1.16%
BK US Equity	60	1,539	30.62	31.81	4.50	0.86%
BLK US Equity	127	1,171	274.17	303.93	11.69	0.93%
BLT LN Equity	(191)	(3,958)	30.23	31.69	-4.74	1.02%
BMO CN Equity	-	941	64.97	64.97	0.00	0.68%
BMW GR Equity	978	5,076	98.63	117.62	25.33	0.76%
BYD US Equity	7,074	13,669	35.71	54.19	39.94	1.30%
BN FP Equity	85	(3,684)	70.54	68.91	2.53	0.91%
BNP FP Equity	1,652	5,498	61.78	80.34	25.08	1.20%
BNS CN Equity	(199)	(3,682)	54.78	57.73	-6.45	0.84%
BP/ LN Equity	496	8,446	7.68	8.13	9.09	0.65%
BRK/B US Equity	-	941	114.78	114.78	0.00	0.61%
BSBR US Equity	1,643	(8,171)	6.18	4.94	12.39	1.62%
BUD US Equity	12	1,560	100.51	101.26	0.83	0.90%
BX US Equity	95	2,976	30.31	31.28	3.00	1.06%
C US Equity	(1)	1,229	49.60	49.57	-0.05	1.20%
CA FP Equity	393	1,959	30.49	36.61	20.60	0.97%
CAT US Equity	1,084	10,300	87.23	96.41	10.14	1.04%
CBA AU Equity	2	2,411	68.47	68.53	0.13	0.72%
CBS US Equity	402	1,267	49.35	65.00	24.85	1.28%
CCL US Equity	949	7,821	36.20	40.60	12.21	0.99%
CELG US Equity	13,966	15,111	85.54	164.59	70.06	1.32%
CFR VX Equity	4	1,675	99.36	99.62	0.21	1.30%
CL US Equity	1,154	18,685	58.99	62.63	10.41	0.59%
CM CN Equity	18	2,706	80.96	81.49	1.09	0.60%
CMCSA US Equity	5,559	17,408	40.65	53.63	34.65	0.92%
CMCSK US Equity	7,925	18,900	36.26	51.47	47.55	0.88%
CNI US Equity	1,247	12,873	51.38	56.35	12.22	0.79%
CNQ CN Equity	68	3,653	34.64	35.28	2.26	0.82%
CNR CN Equity	1,234	12,425	51.30	56.39	12.59	0.79%
COF US Equity	417	6,077	67.68	72.33	8.24	0.83%
COP US Equity	155	(7,980)	66.64	65.35	2.91	0.67%
COST US Equity	12	2,726	115.44	115.97	0.57	0.80%
COV LN Equity	186	2,442		#N/A N/A	25.05	0.30%
COV US Equity	762	6,347	63.38	71.00	13.27	0.91%
CRM US Equity	215	2,054	56.89	62.85	8.10	1.29%
CS FP Equity	2,795	6,734	19.39	27.44	42.10	0.99%
CSCO US Equity	(179)	(4,977)	21.79	22.57	-3.99	0.90%
CSX US Equity	859	8,914	25.07	27.49	8.93	1.08%
CVE CN Equity	998	(10,449)	28.70	25.96	13.99	0.68%
CVS US Equity	1,189	10,312	62.75	69.98	15.54	0.74%
CVX US Equity	(57)	(6,322)	112.00	113.01	-1.21	0.74%

D US Equity	2,175	12,109	59.94	70.71	23.16	0.78%
DAI GR Equity	6,579	13,908	62.20	91.63	45.75	1.03%
DBK GR Equity	211	4,052	46.61	49.04	4.04	1.29%
DD US Equity	2,236	12,305	54.46	64.35	20.06	0.91%
DDAIF US Equity	3,757	8,377	63.20	91.55	38.45	1.17%
DE US Equity	20	8,122	85.65	85.86	0.36	0.66%
DELL US Equity	14	6,715		#N/A N/A	2.65	0.08%
DG FP Equity	3,947	9,889	51.34	71.83	48.96	0.82%
DGE LN Equity	(40)	(1,078)	29.53	30.64	-3.19	1.18%
DHR US Equity	4,280	14,097	58.57	76.35	41.93	0.72%
DIS US Equity	1,543	9,908	68.36	79.01	14.89	1.05%
DISCA US Equity	(75)	3,650	81.98	80.32	-1.81	1.14%
DNB NO Equity	1,224	9,129	15.66	17.75	18.46	0.73%
DOW US Equity	1,940	6,446	35.84	46.62	25.48	1.18%
DPW GR Equity	151	547	28.24	36.02	34.58	0.80%
DTE GR Equity	4,845	13,640	12.22	16.56	36.44	0.97%
DTV US Equity	1,812	9,349	60.30	71.99	25.39	0.76%
DUK US Equity	(228)	(8,822)	69.60	71.40	-4.60	0.56%
DVN US Equity	16	6,359	61.78	61.93	0.32	0.80%
EBAY US Equity	161	5,059	52.95	54.64	2.80	1.14%
ECL US Equity	71	3,983	101.15	102.96	2.41	0.74%
EDF FP Equity	5,757	9,189	23.45	38.13	67.05	0.93%
EMC US Equity	197	8,839	24.88	25.43	2.49	0.89%
EMR US Equity	124	2,174	61.11	64.58	8.32	0.68%
ENB CN Equity	(269)	(7,004)	41.70	43.29	-7.40	0.52%
ENEL IM Equity	1,275	6,725	4.24	5.05	18.52	1.02%
ENI IM Equity	(189)	(3,384)	22.27	23.52	-7.28	0.77%
EOAN GR Equity	44	2,606	18.66	18.97	1.87	0.90%
EOG US Equity	1,257	5,573	143.99	176.46	23.23	0.97%
EPD US Equity	714	9,800	62.16	66.69	10.90	0.67%
ERICB SS Equity	161	4,975	12.20	12.59	3.71	0.87%
ESRX US Equity	1,442	9,815	66.69	76.49	21.39	0.69%
ETN US Equity	88	3,006	70.48	72.54	2.90	1.01%
F US Equity	(96)	(3,621)	14.82	15.21	-2.44	1.09%
FB US Equity	1,379	2,610	43.94	67.15	34.33	1.54%
FCX US Equity	(163)	(2,387)	31.57	33.73	-5.54	1.24%
FDX US Equity	576	5,338	120.94	134.00	12.82	0.84%
FOX US Equity	3	2,116	31.77	31.81	0.16	0.96%
FOXA US Equity	3	1,952	32.46	32.50	0.12	1.09%
FP FP Equity	161	4,762	58.67	60.66	4.86	0.70%
G IM Equity	413	4,115	20.76	22.85	10.85	0.92%
GE US Equity	2,465	16,425	22.32	25.67	17.48	0.86%
GILD US Equity	33,051	13,861	24.02	81.31	169.93	1.40%
GIS US Equity	171	7,619	48.58	49.67	3.73	0.60%
GLE FP Equity	1,008	3,248	49.51	64.87	20.22	1.53%
GLEN LN Equity	(264)	(2,614)	5.14	5.65	-8.10	1.24%
GLW US Equity	2,085	11,376	16.17	19.14	15.57	1.18%

GM US Equity	682	2,560	28.27	35.80	22.99	1.16%
GOOG US Equity	4,963	12,428	857.75	1200.31	42.23	0.95%
GS US Equity	6,480	13,671	110.98	163.58	67.31	0.70%
GSK LN Equity	362	4,319	25.71	27.86	6.77	1.24%
GSZ FP Equity	39	2,561	23.40	23.77	2.14	0.72%
HAL US Equity	682	4,093	45.99	53.65	18.59	0.90%
HD US Equity	2,230	13,333	66.67	77.82	32.65	0.51%
HMB SS Equity	653	6,110	40.79	45.15	12.09	0.88%
HON US Equity	6,518	11,930	61.10	94.48	89.66	0.61%
HPQ US Equity	1,324	6,297	24.79	30.00	19.14	1.10%
HSBA LN Equity	(64)	(1,445)	10.23	10.68	-1.88	2.34%
IBE SM Equity	1,050	6,918	5.48	6.31	23.16	0.66%
IBM US Equity	52	(8,393)	184.74	183.60	0.80	0.78%
IMT LN Equity	836	10,924	35.95	38.70	6.11	1.25%
INTC US Equity	340	9,784	23.81	24.64	4.11	0.85%
ISP IM Equity	3,033	5,555	1.91	2.95	42.67	1.28%
ITUB US Equity	282	(5,909)	13.81	13.15	3.53	1.35%
ITUB4 BZ Equity	199	(6,366)	13.59	13.17	2.47	1.27%
ITW US Equity	2,208	14,011	67.84	78.52	26.42	0.60%
ITX SM Equity	(47)	(2,635)	149.70	152.35	-2.51	0.70%
JCI US Equity	4,297	9,883	34.13	48.96	39.84	1.09%
JNJ US Equity	4,249	12,630	69.31	92.63	42.93	0.78%
JPM US Equity	936	8,516	52.29	58.03	13.68	0.80%
KMB US Equity	230	7,934	106.69	109.79	4.37	0.67%
KMI US Equity	277	(6,752)	35.17	33.73	6.25	0.66%
KO US Equity	15	(6,962)	38.83	38.75	0.33	0.65%
LBTYA US Equity	(29)	2,272	84.92	83.85	-1.65	0.78%
LBTYK US Equity	119	1,975	78.04	82.73	7.99	0.75%
LIN GR Equity	229	5,314	195.45	203.88	5.52	0.78%
LLOY LN Equity	3,637	7,073	0.89	1.35	43.84	1.17%
LLY US Equity	(100)	(4,787)	52.96	54.07	-2.57	0.81%
LMT US Equity	652	2,016	122.48	162.12	31.74	1.02%
LNKD US Equity	8	(364)	192.57	188.10	1.39	1.68%
LOW US Equity	(111)	(3,490)	45.69	47.14	-3.86	0.82%
LVS US Equity	2,040	6,808	61.33	79.71	20.66	1.45%
LYB US Equity	965	2,297	59.29	84.20	36.93	1.14%
MA US Equity	11,298	17,711	47.07	77.10	53.03	1.20%
MAERSKB DC Equity	6,161	14,148	8212.58	11788.91	36.89	1.18%
MC FP Equity	33	2,801	182.10	184.27	1.08	1.11%
MCD US Equity	(60)	(6,973)	94.88	95.69	-1.65	0.52%
MCK US Equity	152	1,762	161.77	175.73	7.56	1.14%
MDLZ US Equity	2,552	13,641	28.68	34.05	23.26	0.80%
MDT US Equity	6,476	20,811	43.22	56.67	33.17	0.94%
MET US Equity	1,002	7,556	44.37	50.25	12.20	1.09%
MFC CN Equity	4,440	8,003	12.38	19.24	52.97	1.05%
MHS US Equity	1,755	13,962	#N/A	N/A	11.02	1.14%
MMM US Equity	7,627	21,331	96.89	131.54	50.01	0.71%

MO US Equity	(12)	3,964	35.61	35.49	-0.43	0.73%
MON US Equity	401	11,917	106.02	109.58	4.01	0.84%
MOS US Equity	(188)	(4,472)	45.85	47.77	-3.71	1.13%
MRK US Equity	1,255	9,350	48.80	55.35	14.03	0.96%
MS US Equity	129	1,649	27.57	29.73	7.54	1.04%
MSFT US Equity	571	7,177	34.82	37.59	7.69	1.03%
MUV2 GR Equity	703	7,535	197.44	215.86	14.15	0.66%
NAB AU Equity	5	1,719	30.67	30.76	0.36	0.82%
NCM AU Equity	2,759	(5,096)	21.94	10.06	25.48	2.12%
NEE US Equity	4,135	14,649	72.62	93.11	39.71	0.71%
NEM US Equity	2,348	(7,392)	34.95	23.85	17.59	1.81%
NESN VX Equity	574	9,821	69.64	73.71	6.70	0.87%
NG/ LN Equity	1,821	11,416	11.72	13.58	22.78	0.70%
NKE US Equity	778	2,940	59.26	74.95	32.43	0.82%
NOK US Equity	3,652	4,498	3.96	7.18	58.86	1.38%
NOV US Equity	6	1,817	75.99	76.23	0.42	0.76%
NOVN VX Equity	5,406	18,291	63.81	82.66	43.31	0.68%
NOVOB DC Equity	954	7,721	39.08	43.91	10.76	1.15%
NSC US Equity	1,457	9,590	80.49	92.73	13.04	1.17%
NVS US Equity	4,216	15,510	65.07	82.76	41.36	0.66%
OGXP3 BZ Equity	5,036	(5,180)	4.43	0.12	24.75	3.93%
OR FP Equity	3	2,001	168.00	168.23	0.12	1.15%
ORA FP Equity	57	2,960	12.37	12.61	1.92	1.00%
ORCL US Equity	1,058	7,418	33.31	38.06	20.31	0.70%
OXY US Equity	60	2,453	93.01	95.29	2.96	0.83%
PBR US Equity	384	(2,814)	13.30	11.49	9.12	1.49%
PBR/A US Equity	325	(2,795)	13.87	12.26	7.89	1.47%
PCLN US Equity	1,026	3,043	956.05	1278.28	28.37	1.19%
PCP US Equity	3,087	13,710	212.47	260.30	24.87	0.91%
PEP US Equity	(77)	2,342	81.23	78.64	-5.19	0.63%
PETR3 BZ Equity	357	(2,923)	6.54	5.75	8.90	1.37%
PETRA BZ Equity	373	(3,123)	6.95	6.12	8.63	1.38%
PFE US Equity	4,832	21,828	26.10	31.88	28.43	0.78%
PG US Equity	108	4,762	77.33	79.08	2.97	0.76%
PHIA NA Equity	2,015	11,244	30.43	35.88	22.92	0.78%
PM US Equity	635	(10,166)	85.47	80.13	7.36	0.85%
PNC US Equity	632	7,645	75.28	81.51	9.00	0.92%
POT CN Equity	(81)	(1,195)	31.56	33.71	-5.89	1.16%
POT US Equity	(80)	(1,120)	31.45	33.70	-6.02	1.19%
PRU LN Equity	7,559	10,521	12.76	21.93	56.81	1.26%
PSA US Equity	418	8,031	157.23	165.41	8.30	0.63%
PSX US Equity	1,011	6,030	64.65	75.49	17.13	0.98%
PX US Equity	2,329	16,099	113.30	129.69	19.74	0.73%
QCOM US Equity	1,746	12,547	66.83	76.13	18.02	0.77%
QQQ US Equity	6,175	19,920	68.46	89.68	46.93	0.66%
RAI US Equity	(44)	(3,454)	47.50	48.11	-2.09	0.61%
RDS/A US Equity	(98)	(3,677)	69.48	71.32	-3.47	0.77%

RDS/B US Equity	72	3,994	75.03	76.39	2.24	0.81%
RDSA LN Equity	127	4,065	34.51	35.59	3.53	0.89%
RDSA NA Equity	(115)	(4,359)	34.65	35.56	-3.13	0.84%
RDSB LN Equity	132	3,982	37.08	38.32	3.67	0.91%
REGN US Equity	481	4,722	292.33	322.14	5.91	1.72%
RIO AU Equity	158	4,788	59.46	61.42	3.82	0.86%
RIO LN Equity	431	4,819	53.84	58.66	7.17	1.25%
RIO US Equity	428	4,934	54.04	58.73	6.06	1.43%
ROG VX Equity	6,387	17,035	212.78	292.56	47.33	0.79%
RY CN Equity	(0)	1,941	64.87	64.86	-0.02	0.73%
SAB LN Equity	(59)	(1,472)	44.36	46.12	-4.70	0.85%
SAN FP Equity	225	(6,174)	103.67	99.89	4.41	0.83%
SAN SM Equity	541	7,256	8.35	8.97	8.09	0.92%
SAN US Equity	459	5,315	8.28	8.99	7.05	1.23%
SAP GR Equity	(122)	5,241	81.50	79.64	-3.06	0.76%
SAP US Equity	(144)	7,101	81.57	79.95	-2.36	0.86%
SBUX US Equity	-	647	74.80	74.80	0.00	1.09%
SGO FP Equity	2,159	7,778	44.00	56.21	31.97	0.87%
SI US Equity	1,514	11,259	114.69	130.11	17.84	0.75%
SIE GR Equity	1,199	8,908	114.81	130.26	17.51	0.77%
SLB US Equity	871	6,528	79.94	90.61	16.52	0.81%
SMSN LI Equity	323	(7,260)	644.51	615.87	4.78	0.93%
SO US Equity	(113)	(7,210)	41.73	42.39	-3.00	0.52%
SPG US Equity	(124)	(2,260)	151.46	159.77	-7.23	0.76%
SREN VX Equity	1,510	9,709	80.14	92.60	17.47	0.89%
STAN LN Equity	184	(5,283)	22.30	21.52	2.68	1.30%
STL NO Equity	156	5,200	25.22	25.98	3.21	0.93%
STT US Equity	1	3,457	68.60	68.62	0.02	1.08%
SU CN Equity	(157)	(4,100)	32.32	33.55	-5.39	0.71%
SU FP Equity	177	4,283	82.76	86.19	4.43	0.93%
SU US Equity	(132)	(3,345)	32.24	33.52	-5.65	0.70%
SWEDA SS Equity	605	5,950	24.71	27.22	11.63	0.87%
SYNN VX Equity	(124)	(3,587)	349.49	361.58	-3.50	0.99%
T US Equity	285	(8,522)	34.31	33.16	4.18	0.80%
TD CN Equity	6	1,892	44.73	44.86	0.54	0.55%
TEF SM Equity	(63)	(3,477)	15.24	15.52	-2.24	0.81%
TEF US Equity	2	818	15.44	15.47	0.19	0.97%
TGT US Equity	1,239	(10,717)	63.57	56.22	14.47	0.80%
TJX US Equity	2,774	9,492	46.31	59.84	34.42	0.85%
TLS AU Equity	159	4,525	4.52	4.68	5.21	0.68%
TLSN SS Equity	7	1,785	7.59	7.62	0.49	0.78%
TM US Equity	107	(5,170)	117.86	115.42	2.88	0.72%
TMO US Equity	9,639	10,218	63.59	123.57	100.16	0.94%
TOT US Equity	259	2,896	55.85	60.84	10.75	0.83%
TRP CN Equity	(233)	(6,953)	43.75	45.22	-5.53	0.61%
TRV US Equity	(117)	(3,686)	81.08	83.65	-4.28	0.74%
TSCO LN Equity	294	(7,398)	5.65	5.43	5.38	0.74%

TWC US Equity	1,096	4,834	118.89	145.84	30.43	0.74%
TWX US Equity	8	1,665	65.11	65.41	0.56	0.83%
TXN US Equity	3,103	12,205	34.93	43.81	30.32	0.84%
TYC US Equity	10,485	24,080	29.17	41.87	62.87	0.69%
UBS US Equity	403	5,222	19.37	20.86	7.23	1.07%
UBSN VX Equity	375	5,158	19.51	20.93	8.19	0.89%
UCG IM Equity	2,531	5,391	5.58	8.20	29.93	1.57%
ULVR LN Equity	0	(4,933)	39.29	39.29	0.01	0.92%
UNA NA Equity	34	(6,295)	38.14	37.94	0.56	0.95%
UNH US Equity	1,390	10,037	64.08	72.96	15.41	0.90%
UNP US Equity	1,097	9,767	161.46	179.59	14.53	0.77%
UPS US Equity	3,191	14,806	79.87	97.08	36.70	0.59%
USB US Equity	2,424	14,238	34.71	40.62	25.86	0.66%
UTX US Equity	5,806	15,190	82.05	113.41	51.64	0.74%
V US Equity	7,115	7,870	118.43	225.50	98.47	0.92%
VALE US Equity	116	(3,908)	15.08	14.63	2.09	1.42%
VALE3 BZ Equity	146	(4,586)	15.04	14.56	2.38	1.34%
VIAB US Equity	3,908	6,364	52.96	85.49	62.94	0.98%
VIV FP Equity	184	2,437	26.01	27.97	9.52	0.79%
VMW US Equity	388	4,244	87.26	95.24	6.81	1.34%
VOD LN Equity	1,253	7,591	3.14	3.66	19.20	0.86%
VOD US Equity	1,161	7,517	31.63	36.51	18.47	0.84%
VOW3 GR Equity	1,407	6,826	228.75	275.90	19.32	1.07%
VRX CN Equity	819	1,611	92.95	140.23	33.46	1.52%
VRX US Equity	945	1,880	93.20	140.06	37.02	1.36%
VTI US Equity	521	5,134	86.91	95.73	18.96	0.54%
VWO US Equity	220	(7,247)	40.33	39.11	3.26	0.93%
VZ US Equity	192	(6,121)	48.12	46.61	4.24	0.74%
WBC AU Equity	12	1,820	29.29	29.48	0.70	0.93%
WES AU Equity	31	2,564	38.92	39.39	1.60	0.74%
WFC US Equity	2,286	10,067	37.56	46.09	34.13	0.67%
WLP US Equity	1,810	10,369	74.31	87.28	17.05	1.02%
WMT US Equity	37	4,005	75.07	75.77	1.65	0.56%
WOW AU Equity	(188)	(8,665)	31.30	31.98	-3.15	0.69%
XOM US Equity	370	10,902	90.48	93.55	4.80	0.71%
XTA LN Equity	2	(2,238)		#N/A N/A	0.04	2.26%
YHOO US Equity	320	1,282	30.64	38.27	18.01	1.38%
YUM US Equity	48	5,221	72.83	73.50	0.86	1.06%
ZURN VX Equity	248	6,394	291.95	303.25	5.58	0.69%

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	16,001	62,258	1462.70	1,838.63	37.89	0.68%
NDX Index	13,655	46,668	2834.52	3,663.88	34.28	0.85%
RTY Index	12,842	39,930	869.56	1,149.21	34.71	0.93%

SPTSX Index	31	6,919	12753.12	12,809.66	0.80	0.56%
MEXBOL Index	922	(26,123)	3184.60	3,072.20	3.68	0.96%
IBOV Index	2,227	(22,504)	22421.98	20,203.33	7.96	1.24%
MERVAL Index	(241)	(6,681)	755.08	782.34	-1.65	2.18%
UKX Index	3,091	39,934	10349.14	11,150.24	12.96	0.60%
DAX Index	8,667	36,668	10702.88	13,232.66	35.55	0.66%
CAC Index	1,058	12,370	5475.43	5,943.82	13.74	0.62%
IBEX Index	7,730	38,408	11552.04	13,876.87	22.21	0.91%
SMI Index	6,211	42,494	8229.71	9,432.52	27.07	0.54%
FTSEMIB Index	4,813	23,316	23198.94	27,987.75	27.43	0.75%
PSI20 Index	4,775	24,271	8162.21	9,767.97	19.22	1.02%
ISEQ Index	23,312	40,091	4269.12	6,751.47	81.56	0.71%
ICEXI Index	6,146	35,390	6.55	7.69	28.15	0.62%
AEX Index	5,094	42,224	487.54	546.36	20.92	0.58%
BEL20 Index	5,379	41,728	3611.57	4,077.11	24.23	0.53%
LUXXX Index	8,632	39,686	1660.33	2,021.46	32.69	0.67%
KFX Index	8,916	38,020	101.68	125.52	29.91	0.78%
HEX Index	7,793	40,903	8540.85	10,168.04	23.87	0.80%
OMX Index	1,795	20,712	190.66	207.19	12.23	0.71%
ATX Index	3,132	28,081	3253.21	3,616.10	12.31	0.91%
ASE Index	6,986	17,680	1256.93	1,753.59	26.40	1.50%
OSEBX Index	1,281	22,122	85.06	89.99	8.59	0.67%
INDEXCF Index	(126)	(14,119)	42.22	42.60	-1.06	0.84%
TOP40 Index				3,874.80		
SENSEX Index	296	(16,208)	335.39	329.26	2.35	0.78%
NKY Index	923	7,616	125.37	140.56	9.50	1.27%
HSI Index	(214)	(8,966)	2808.32	2,875.32	-2.86	0.83%
SHCOMP Index	(234)	(27,693)	346.03	348.95	-1.09	0.78%
KOSPI Index	(151)	(6,195)	1.79	1.83	-3.37	0.72%
AS51 Index	(10)	5,073	4845.49	4,835.63	-0.30	0.67%
STBCNZL Index	30,518	73,230	445.28	630.85	79.48	0.52%
EEM US Equity	237	(6,113)	41.26	39.66	3.55	1.09%
IYR US Equity	(129)	(2,498)	63.97	67.27	-9.13	0.56%
MDY US Equity	4,633	14,218	184.94	245.20	36.15	0.90%
JNK US Equity	(9)	(1,534)	40.72	40.96	-3.34	0.18%
XLF US Equity	5,257	13,560	15.59	21.64	47.77	0.81%
XLU US Equity	317	6,358	38.36	40.28	7.83	0.64%
XLK US Equity	2,170	12,856	30.86	36.07	22.99	0.73%
XLI US Equity	5,407	16,087	38.45	51.37	40.82	0.82%
XLP US Equity	39	7,323	41.62	41.84	0.87	0.62%
XLY US Equity	7,941	20,539	47.00	65.17	48.50	0.80%
XLE US Equity	46	4,205	85.10	86.03	1.34	0.81%
XLB US Equity	3,237	14,872	37.88	46.12	27.10	0.80%
XLV US Equity	11,984	24,346	39.01	58.21	59.19	0.83%
SXXP Index	5,699	43,375	403.47	456.48	24.37	0.54%
SXAP Index	9,676	28,509	526.56	705.28	37.76	0.90%
SXKP Index	4,581	46,996	366.23	401.93	15.00	0.65%

SX6P Index	3,857	32,218	354.79	397.26	20.42	0.59%
SXEP Index	363	19,262	440.91	449.22	3.03	0.62%
SXIP Index	12,093	28,921	223.87	317.48	53.28	0.78%
SXNP Index	4,474	28,379	488.08	565.03	25.49	0.62%
SX3P Index	83	10,375	656.25	661.48	1.12	0.71%
SXDP Index	23,257	61,063	615.99	850.61	66.66	0.57%
SX4P Index	3,062	25,835	926.69	1,036.51	17.00	0.70%
SX8P Index	2,247	13,356	331.36	387.10	25.33	0.66%
SXOP Index	7,788	40,505	382.76	456.34	25.03	0.77%
SXQP Index	43	6,090	789.42	794.97	0.84	0.84%
SXRP Index	448	19,262	432.54	442.60	3.93	0.59%
SXMP Index	12,547	35,763	262.16	354.14	54.01	0.65%
SXTP Index	21,456	39,240	173.54	268.44	85.48	0.64%
SX7E Index	5,740	17,747	158.15	209.30	26.29	1.23%
SX5E Index	5,717	38,468	3718.87	4,271.55	22.73	0.65%
SPGSCITR Index	(398)	(33,446)	4833.67	4,891.25	-2.21	0.54%
XAG Curncy	2,020	(20,139)	23.90	21.51	10.85	0.92%
CO1 Comdty	38	(24,602)	109.25	109.08	0.27	0.57%
CL1 Comdty	508	21,321	97.97	100.30	2.69	0.88%
NG1 Comdty	6,410	16,595	3.76	5.21	10.30	3.75%
XAU Comdty	4,219	(41,240)	113.61	101.99	16.03	0.64%
IBOXHY Index	2,247	53,379	220.29	229.56	42.13	0.10%
US_TSY CREDIT	(11)	6,888	759.82	758.61	-1.06	0.15%
CA_TSY CREDIT	6,180	(97,103)	1269.86	1,189.04	16.92	0.38%
MX_TSY CREDIT	167	(13,735)	210.43	207.87	2.13	0.57%
AU_TSY CREDIT	1,431	(79,064)	1467.99	1,441.42	3.74	0.48%
JP_TSY CREDIT	700	(59,628)	825.42	815.73	2.93	0.40%
MY_TSY CREDIT	2,410	(90,265)	168.45	163.95	12.18	0.22%
SG_TSY CREDIT	525	(95,665)	220.12	218.91	2.32	0.24%
AT_TSY CREDIT	2,014	64,302	355.05	366.17	10.06	0.31%
BE_TSY CREDIT	2,824	67,560	473.82	493.62	13.85	0.30%
FI_TSY CREDIT	2,054	66,491	346.33	357.03	10.14	0.30%
FR_TSY CREDIT	2,376	62,432	1662.85	1,726.14	12.40	0.31%
DE_TSY CREDIT	1,698	64,575	1235.51	1,267.99	8.28	0.32%
IE_TSY CREDIT	28,049	78,254	337.56	458.55	116.55	0.31%
IT_TSY CREDIT	6,154	54,114	1618.45	1,802.49	38.67	0.29%
NL_TSY CREDIT	1,953	65,324	1318.71	1,358.14	9.87	0.30%
ES_TSY CREDIT	8,574	50,193	393.76	461.02	57.17	0.30%
DK_TSY CREDIT	1,944	51,045	721.33	748.80	11.34	0.34%
NO_TSY CREDIT	(202)	(27,358)	333.75	336.22	-1.60	0.46%
PL_TSY CREDIT	644	22,127	423.01	435.32	5.78	0.50%
ZA_TSY CREDIT	2,489	(33,120)	84.78	78.41	8.40	0.89%
SE_TSY CREDIT	(483)	(21,120)	452.65	463.00	-6.49	0.35%
CH_TSY CREDIT	2,543	59,255	1000.74	1,043.70	11.73	0.37%
GB_TSY CREDIT	469	31,818	1485.19	1,507.09	4.62	0.32%