Atorus, LLC **2/21/2014**

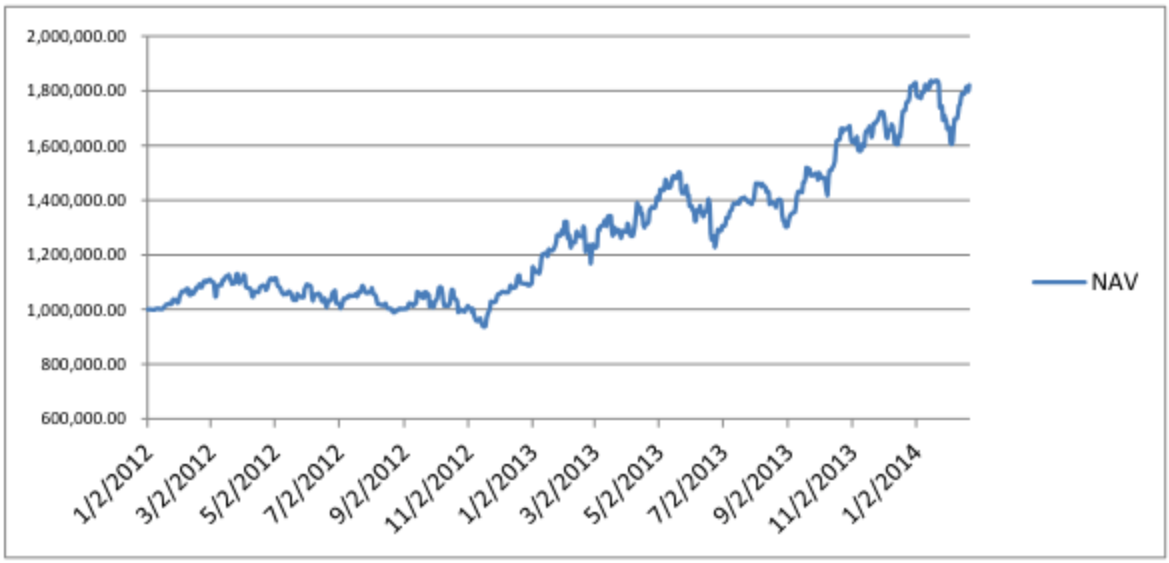
Current Date:	2/21/2014
T12M Return:	48.08%
Total Return since 1/1/12:	82.12%
Current Long Exposure @ Cost:	4,500,684
Current Short Exposure @ Cost:	(1,151,319)
Net Exposure:	3,349,365
Current No. of Positions:	456
Starting Capital:	1,000,000
Current NAV:	1,821,198
Current Leverage (Gross Exposures):	3.10

Change on Day:	1.33%
MSCI World Change on Day	0.23%

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 eac h 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 assymetry in our volatility profile.

NAV



Atorus, LLC **2/21/2014**

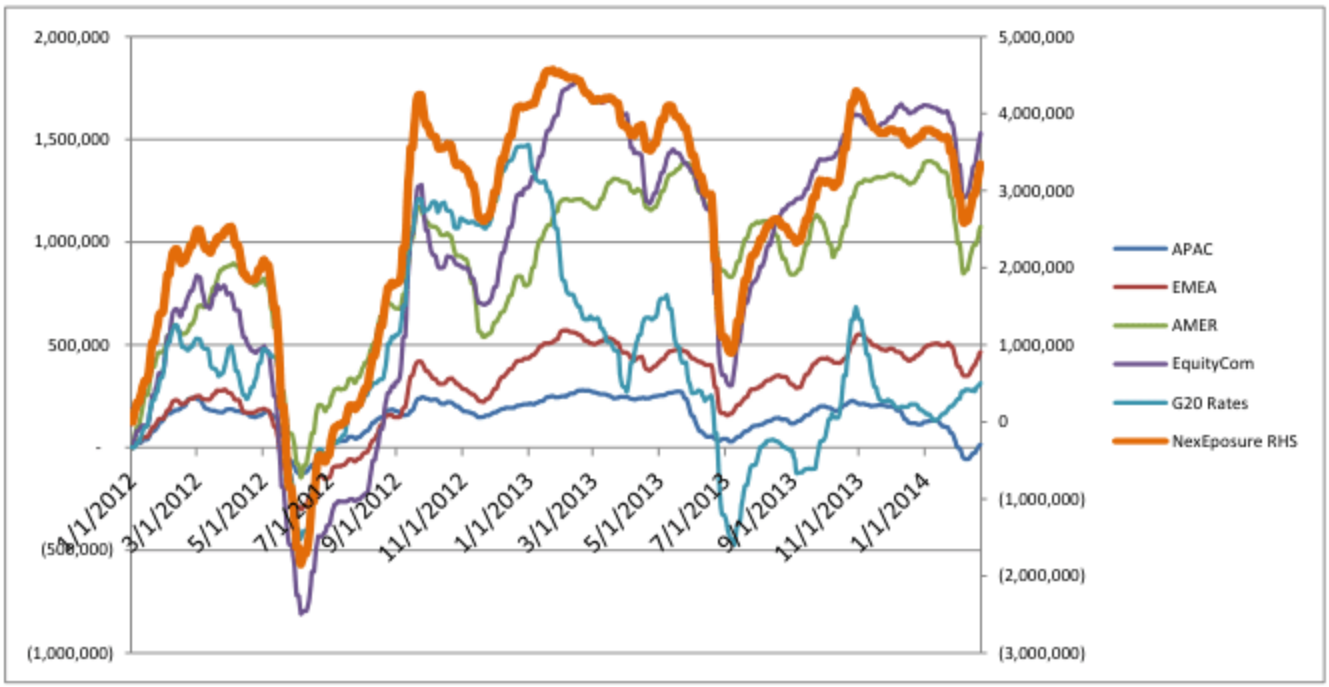
Largest Exposures 99th Percentile 1st Percentile (@ cost ex-MTM)			Largest MTM Gains (95th Percentile MTM Gains % NAV)		
Security	**Notional**	**% of Total Notional**	**Security**	**MTM Gain**	**% Total NAV**
22 Positions		23.56%	53 Positions		31.68%
CO1 Comdty	(24,622)	0.44%	ICEXI Index	5,971	0.33%
MEXBOL Index	(26,146)	0.46%	EDF FP Equity	6,124	0.34%
NO_TSY CREDIT	(27,378)	0.48%	UTX US Equity	6,213	0.34%
XAU Comdty	(33,009)	0.58%	QQQ US Equity	6,312	0.35%
ZA_TSY CREDIT	(33,149)	0.59%	SX5E Index	6,413	0.35%
SHCOMP Index	(33,700)	0.60%	HON US Equity	6,449	0.35%
JP_TSY CREDIT	(59,678)	1.06%	MAERSKB DC Equity	6,459	0.35%
CH_TSY CREDIT	60,555	1.07%	SXKP Index	6,503	0.36%
SXDP Index	61,075	1.08%	BEL20 Index	6,541	0.36%
SPX Index	62,272	1.10%	DAI GR Equity	6,574	0.36%
FR_TSY CREDIT	63,924	1.13%	SXXP Index	6,623	0.36%
AT_TSY CREDIT	64,350	1.14%	GS US Equity	6,645	0.36%
NL_TSY CREDIT	65,372	1.16%	ASE Index	6,682	0.37%
FI_TSY CREDIT	66,540	1.18%	ACA FP Equity	6,691	0.37%
DE_TSY CREDIT	66,681	1.18%	MDT US Equity	6,808	0.37%
BE_TSY CREDIT	67,610	1.20%	SMI Index	6,861	0.38%
STBCNZL Index	73,231	1.30%	IT_TSY CREDIT	6,868	0.38%
IE_TSY CREDIT	78,270	1.38%	CMCSK US Equity	6,911	0.38%
AU_TSY CREDIT	(79,133)	1.40%	ROG VX Equity	6,965	0.38%
MY_TSY CREDIT	(92,252)	1.63%	BMY US Equity	7,048	0.39%
SG_TSY CREDIT	(95,749)	1.69%	CA_TSY CREDIT	7,131	0.39%
CA_TSY CREDIT	(97,153)	1.72%	AMGN US Equity	7,249	0.40%
			MMM US Equity	7,685	0.42%
			IBEX Index	7,824	0.43%
			PRU LN Equity	7,961	0.44%
			XLY US Equity	8,125	0.45%
			SXOP Index	8,579	0.47%
			HEX Index	8,742	0.48%
			ES_TSY CREDIT	9,157	0.50%
			DAX Index	9,170	0.50%
			BAC US Equity	9,283	0.51%
			LUXXX Index	9,418	0.52%
			BAYN GR Equity	9,583	0.53%
			TMO US Equity	9,679	0.53%
			KFX Index	10,286	0.56%
			NG1 Comdty	10,435	0.57%
			SXAP Index	10,538	0.58%
			MA US Equity	10,895	0.60%
			TYC US Equity	10,944	0.60%
			BA US Equity	11,011	0.60%

SXIP Index	12,421	0.68%
XLV US Equity	12,491	0.69%
SXMP Index	12,866	0.71%
CELG US Equity	13,579	0.75%
RTY Index	13,619	0.75%
NDX Index	13,710	0.75%
SPX Index	16,279	0.89%
SXTP Index	22,238	1.22%
ISEQ Index	24,816	1.36%
SXDP Index	24,995	1.37%
IE_TSY CREDIT	29,291	1.61%
STBCNZL Index	31,202	1.71%
GILD US Equity	34,151	1.88%

No. Names by Category

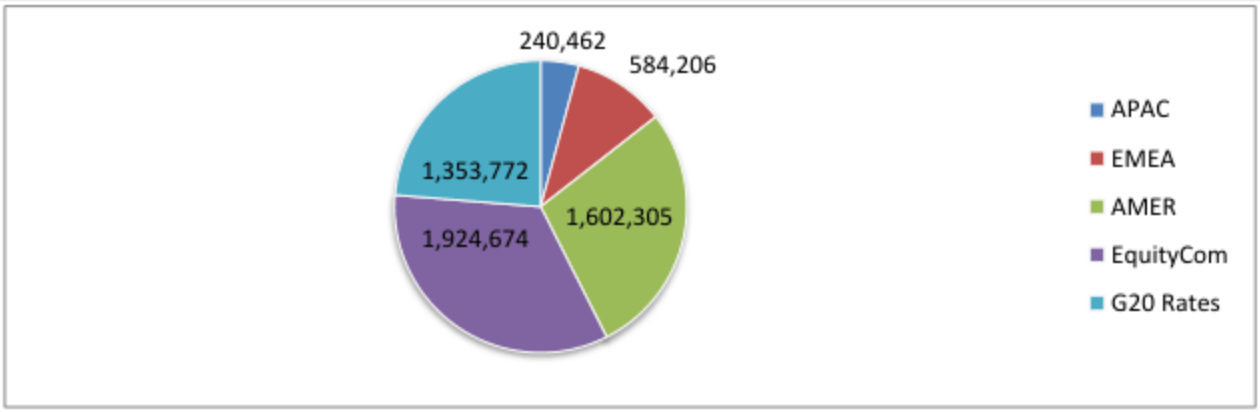
APAC Long	29
APAC Short	23
EMEA Long	80
EMEA Short	12
AMER Long	171
AMER Short	46
EquityCom Long	62
EquityCom Short	9
G20 Rates Long	15
G20 Rates Short	9
Total Long	357
Total Short	99

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

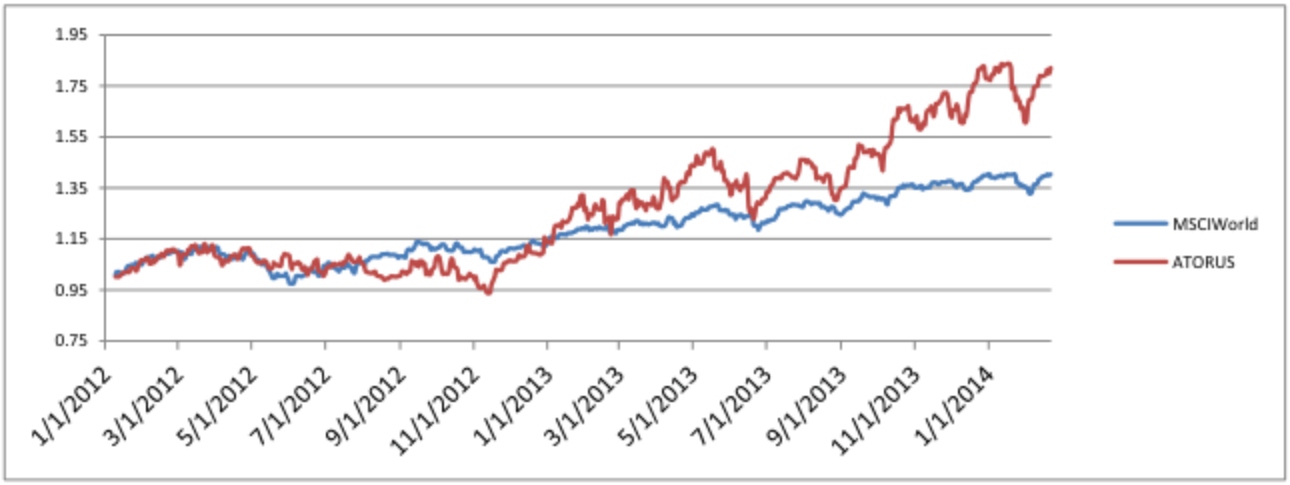


Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodiites, G20 Gov. Credit)

Current Gross Notional Risk by Category



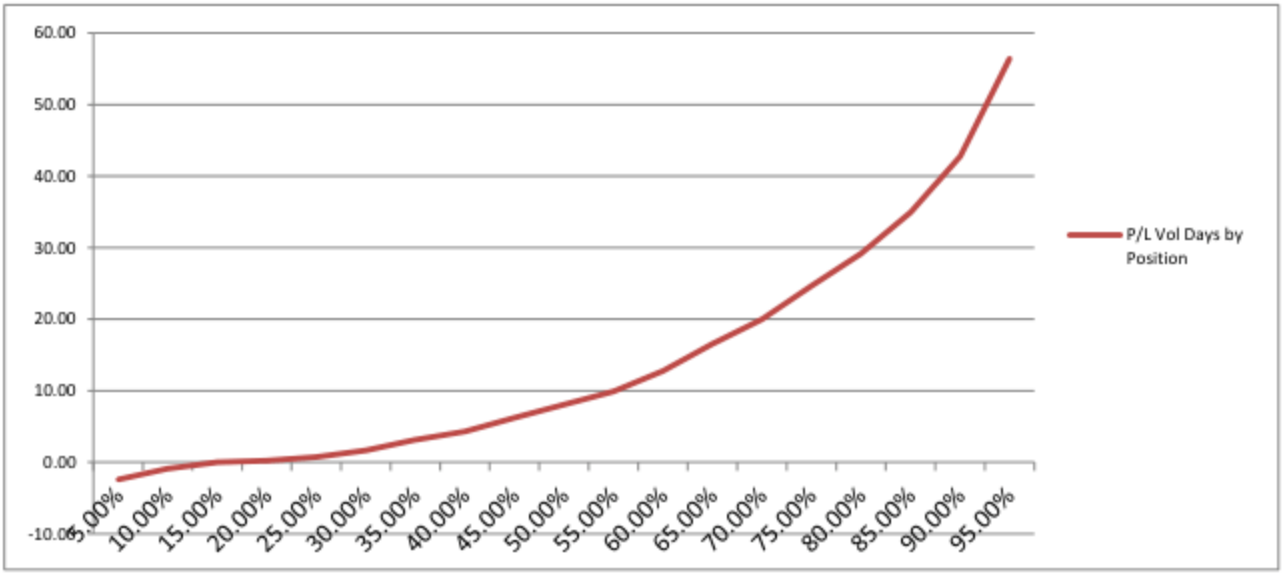
Performance Vs. MSCI World Index



Rolling 30 Day Realized Volatility - Atorus

Atorus, LLC **2/21/2014**

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



Percentile	No. Vol Days
0.00%	-10.32
5.00%	-2.41
10.00%	-0.90
15.00%	0.00
20.00%	0.22
25.00%	0.74
30.00%	1.68
35.00%	3.16
40.00%	4.32
45.00%	6.24
50.00%	8.07
55.00%	9.92
60.00%	12.75
65.00%	16.58
70.00%	19.99
75.00%	24.65
80.00%	29.17
85.00%	34.94
90.00%	42.78
95.00%	56.42
100.00%	175.56

MTM Gains(Losses) % of NAV "Signficant" (<7 Vol Days)	1.23%
MTM Gains(Losses) % of NAV "Signficant" (>7 Vol Days)	52.03%

Atorus, LLC 2/21/2014

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	188	(4,506)	51.62	49.47	3.71	1.12%
005380 KS Equity	(22)	720	217.84	211.42	-2.16	1.41%
005490 KS Equity	48	(3,782)	273.49	270.01	1.46	0.87%
005930 KS Equity	258	(6,558)	1,285.62	1,234.99	4.15	0.95%
012330 KS Equity	965	5,282	244.69	289.38	14.53	1.26%
1 HK Equity	6	3,698	15.19	15.21	0.22	0.72%
1299 HK Equity	(19)	3,412	4.82	4.79	-0.53	1.07%
13 HK Equity	1,985	12,243	11.40	13.25	18.56	0.87%
16 HK Equity	(62)	(9,935)	12.66	12.74	-1.05	0.59%
27 HK Equity	(5)	123	9.67	9.31	-1.76	2.14%
2914 JP Equity	(23)	(4,719)	32.47	32.63	-0.39	1.26%
3382 JP Equity	129	3,411	37.70	39.13	3.24	1.16%
4063 JP Equity	82	(4,536)	56.40	55.39	1.33	1.35%
4502 JP Equity	25	2,102	46.69	47.25	1.70	0.71%
4689 JP Equity	13	941	6.03	6.11	0.90	1.56%
5 HK Equity	7	1,915	10.81	10.85	0.49	0.73%
5108 JP Equity	(107)	3,498	36.32	35.24	-2.36	1.30%
5401 JP Equity	52	(3,709)	2.99	2.95	0.89	1.57%
6301 JP Equity	26	(3,515)	20.64	20.48	0.54	1.39%
6752 JP Equity	1,072	4,145	9.01	11.34	9.62	2.69%
6902 JP Equity	2,635	9,730	41.48	52.71	21.73	1.25%
6954 JP Equity	297	6,393	157.65	164.98	2.71	1.71%
7201 JP Equity	(49)	(3,743)	8.85	8.96	-1.05	1.24%
7203 JP Equity	(33)	(3,073)	57.44	58.05	-0.85	1.26%
7267 JP Equity	59	(4,885)	36.43	35.99	0.94	1.29%
762 HK Equity	359	(4,155)	1.43	1.31	8.07	1.07%
7751 JP Equity	239	(6,865)	31.44	30.34	3.27	1.06%
8031 JP Equity	(3)	2,413	15.32	15.30	-0.10	1.15%
8058 JP Equity	14	3,003	19.28	19.37	0.42	1.14%
8306 JP Equity	(24)	(2,979)	5.88	5.93	-0.59	1.34%
8316 JP Equity	(21)	(2,364)	46.29	46.70	-0.57	1.55%
8411 JP Equity	(57)	3,774	2.12	2.09	-1.10	1.37%
8604 JP Equity	(44)	(2,403)	6.77	6.90	-1.26	1.46%
8801 JP Equity	10	(2,516)	31.09	30.96	0.25	1.62%
8802 JP Equity	52	(3,308)	24.73	24.34	1.09	1.45%
9020 JP Equity	134	(3,967)	77.53	74.91	3.18	1.07%
941 HK Equity	802	(11,351)	10.25	9.53	10.41	0.68%
9432 JP Equity	246	6,077	53.19	55.34	2.88	1.40%
9433 JP Equity	3,318	9,476	42.13	56.89	22.04	1.59%
9437 JP Equity	(216)	(5,749)	15.71	16.30	-3.55	1.06%
9983 JP Equity	(198)	3,177	367.64	346.05	-3.70	1.69%

9984 JP Equity	2,158	2,797	42.69	75.63	46.62	1.65%
AAPL US Equity	158	7,877	518.25	528.64	1.82	1.10%
ABB US Equity	652	10,408	23.59	25.07	5.96	1.05%
ABBN VX Equity	575	8,703	23.63	25.19	5.89	1.12%
ABBV US Equity	203	5,335	49.49	51.37	3.76	1.01%
ABEV US Equity	219	(7,232)	7.25	7.03	2.01	1.50%
ABEV3 BZ Equity	212	(6,923)	7.29	7.07	2.21	1.39%
ABI BB Equity	21	3,833	101.09	101.66	0.61	0.92%
ABT US Equity	19	4,097	38.87	39.05	0.63	0.75%
ABX CN Equity	7	766	20.80	20.99	0.54	1.70%
ABX US Equity	7	785	20.80	20.97	0.49	1.68%
ACA FP Equity	6,691	5,408	6.83	15.29	97.68	1.27%
ACE US Equity	137	3,677	93.86	97.35	5.54	0.67%
ACN US Equity	799	9,052	77.04	83.85	10.78	0.82%
ADP US Equity	69	1,193	72.36	76.53	8.92	0.65%
AFL US Equity	(23)	4,556	62.74	62.42	-0.86	0.58%
AGN US Equity	1,346	7,558	106.55	125.53	16.37	1.09%
AI FP Equity	5	4,497	135.51	135.67	0.17	0.70%
AIG US Equity	39	4,012	48.66	49.13	0.97	1.00%
AIR FP Equity	4,496	6,526	42.47	71.73	64.03	1.08%
ALV GR Equity	3,121	7,550	125.64	177.59	45.61	0.91%
ALVG IX Equity	2,341	5,742	126.13	177.55	44.90	0.91%
AMGN US Equity	7,249	22,886	94.49	124.41	32.21	0.98%
AMT US Equity	1,110	10,655	76.29	84.24	13.88	0.75%
AMZN US Equity	3,064	14,103	287.66	350.15	17.26	1.26%
ANZ AU Equity	9	3,602	28.48	28.56	0.28	0.90%
APA US Equity	(204)	(6,870)	82.74	MAERSKB DC	-3.03	0.98%
APC US Equity	(129)	(5,635)	80.96	82.82	-2.49	0.92%
AXP US Equity	2,513	10,373	71.56	88.90	23.41	1.04%
AZN LN Equity	4,365	12,676	49.80	66.95	34.86	0.99%
AZN SS Equity	3,905	11,669	50.40	67.27	33.19	1.01%
AZN US Equity	4,206	12,432	49.96	66.86	30.44	1.11%
BA US Equity	11,011	17,951	79.84	128.82	55.02	1.11%
BAC US Equity	9,283	10,884	8.82	16.35	98.78	0.86%
BARC LN Equity	(150)	5,295	4.41	4.29	-2.32	1.22%
BAS GR Equity	1,183	7,333	97.30	112.99	20.04	0.80%
BATS LN Equity	26	3,136	52.06	52.49	0.86	0.96%
BAX US Equity	(330)	(8,047)	66.82	69.56	-7.32	0.56%
BAYN GR Equity	9,583	11,757	76.64	139.10	83.16	0.98%
BBAS3 BZ Equity	20	(1,954)	8.70	8.61	0.61	1.70%
BBD US Equity	757	(6,743)	12.96	11.50	8.67	1.30%
BBDC4 BZ Equity	693	(7,252)	12.74	11.53	8.76	1.09%
BBL US Equity	-	616	65.76	65.76	0.00	1.14%
BBVA SM Equity	1,201	5,723	10.09	12.21	19.14	1.10%
BCE CN Equity	39	(6,644)	43.17	42.92	0.95	0.62%
BCS US Equity	(187)	6,397	17.71	17.21	-2.22	1.31%
BEN US Equity	42	4,618	52.08	52.55	0.88	1.02%

BG/ LN Equity	(171)	(3,003)	17.35	18.34	-4.01	1.42%
BHP AU Equity	91	4,603	34.47	35.16	2.11	0.94%
BHP US Equity	109	4,501	69.12	70.80	2.52	0.96%
BIIB US Equity	427	1,066	245.93	344.41	27.64	1.45%
BIL SJ Equity	10	1,219	32.91	33.18	0.69	1.21%
BK US Equity	31	1,976	30.91	31.39	1.80	0.86%
BLK US Equity	113	1,171	274.17	300.58	10.24	0.94%
BLT LN Equity	5	1,374	32.74	32.86	0.37	1.02%
BMO CN Equity	2	4,839	65.26	65.29	0.07	0.65%
BMW GR Equity	917	5,076	98.63	116.44	21.20	0.85%
BMY US Equity	7,048	13,669	35.71	54.12	38.40	1.34%
BN FP Equity	21	(3,684)	70.54	70.14	0.62	0.92%
BNP FP Equity	1,665	5,498	61.78	80.49	27.32	1.11%
BNS CN Equity	(20)	3,512	57.51	57.17	-0.76	0.77%
BP/ LN Equity	751	9,460	7.74	8.36	11.96	0.66%
BRK/B US Equity	(26)	4,878	114.00	113.40	-0.86	0.61%
BSBR US Equity	1,642	(8,171)	6.18	4.94	11.43	1.76%
BUD US Equity	25	3,909	100.95	101.59	0.76	0.84%
BX US Equity	167	2,976	30.31	32.01	5.23	1.07%
C US Equity	(28)	1,099	49.56	48.31	-2.26	1.14%
CA FP Equity	380	1,959	30.49	36.41	18.49	1.05%
CAT US Equity	1,212	10,300	87.23	97.49	11.42	1.03%
CBA AU Equity	(41)	6,284	67.73	67.30	-0.78	0.84%
CBS US Equity	432	1,267	49.35	66.18	25.93	1.32%
CCL US Equity	691	7,821	36.20	39.40	8.19	1.08%
CELG US Equity	13,579	15,111	85.54	162.40	78.42	1.15%
CFR VX Equity	5	2,756	99.34	99.50	0.15	1.11%
CL US Equity	955	18,685	58.99	62.01	8.46	0.60%
CM CN Equity	3	5,611	81.17	81.21	0.10	0.54%
CMCSA US Equity	4,572	17,408	40.65	51.32	28.55	0.92%
CMCSK US Equity	6,911	18,900	36.26	49.52	40.88	0.89%
CNI US Equity	1,086	12,873	51.38	55.71	11.97	0.70%
CNQ CN Equity	304	5,482	35.23	37.18	5.83	0.95%
CNR CN Equity	1,078	12,425	51.30	55.74	12.70	0.68%
COF US Equity	308	6,077	67.68	71.11	5.53	0.91%
COP US Equity	220	(7,980)	66.64	64.80	4.19	0.66%
COST US Equity	(62)	4,526	115.29	113.72	-1.83	0.75%
COV LN Equity	186	2,442		#N/A N/A	25.05	0.30%
COV US Equity	796	6,347	63.38	71.33	14.45	0.87%
CRM US Equity	255	2,054	56.89	63.95	10.03	1.24%
CS FP Equity	2,540	6,734	19.39	26.70	39.56	0.95%
CSCO US Equity	(102)	(4,977)	21.79	22.24	-2.32	0.89%
CSX US Equity	838	8,914	25.07	27.43	8.76	1.07%
CVE CN Equity	1,065	(10,449)	28.70	25.77	15.86	0.64%
CVS US Equity	1,407	10,312	62.75	71.31	18.31	0.75%
CVX US Equity	(66)	(8,207)	112.39	113.30	-1.08	0.75%
D US Equity	2,357	12,109	59.94	71.61	26.45	0.74%

DAI GR Equity	6,574	13,908	62.20	91.61	42.65	1.11%
DBK GR Equity	148	4,052	46.61	48.32	2.98	1.23%
DD US Equity	2,434	12,305	54.46	65.23	23.02	0.86%
DDAIF US Equity	3,787	8,377	63.20	91.78	38.13	1.19%
DE US Equity	(67)	8,122	85.65	84.94	-1.30	0.63%
DELL US Equity	14	6,715		#N/A N/A	2.65	0.08%
DG FP Equity	4,069	9,889	51.34	72.46	44.85	0.92%
DGE LN Equity	(248)	(2,161)	28.32	31.57	-4.43	2.59%
DHR US Equity	4,213	14,097	58.57	76.07	42.01	0.71%
DIS US Equity	1,684	9,908	68.36	79.98	16.17	1.05%
DISCA US Equity	26	3,650	82.02	82.60	0.67	1.08%
DNB NO Equity	1,012	9,735	15.77	17.41	14.63	0.71%
DOW US Equity	2,040	6,446	35.84	47.17	27.40	1.15%
DPW GR Equity	156	547	28.24	36.29	31.17	0.91%
DTE GR Equity	5,141	13,640	12.22	16.82	36.77	1.03%
DTV US Equity	2,344	9,349	60.30	75.42	29.17	0.86%
DUK US Equity	(275)	(8,822)	69.60	71.77	-6.04	0.52%
DVN US Equity	269	7,132	61.93	64.26	4.59	0.82%
EBAY US Equity	194	5,059	52.95	54.98	4.04	0.95%
ECL US Equity	47	3,983	101.15	102.35	1.69	0.70%
EDF FP Equity	6,124	9,189	23.45	39.07	69.66	0.96%
EMC US Equity	268	8,839	24.88	25.63	3.63	0.84%
EMR US Equity	0	(752)	63.76	63.74	0.05	0.69%
ENB CN Equity	(207)	(7,004)	41.70	42.93	-5.87	0.50%
ENEL IM Equity	1,472	7,503	4.32	5.17	19.75	0.99%
ENI IM Equity	10	4,493	23.70	23.75	0.32	0.72%
EOAN GR Equity	128	2,606	18.66	19.58	5.48	0.90%
EOG US Equity	1,366	5,573	143.99	179.29	24.95	0.98%
EPD US Equity	514	10,466	62.42	65.48	7.56	0.65%
ERICB SS Equity	186	6,004	12.27	12.65	3.77	0.82%
ESRX US Equity	1,101	9,815	66.69	74.17	14.11	0.80%
ETN US Equity	134	3,006	70.48	73.61	4.28	1.04%
F US Equity	(92)	(3,621)	14.82	15.19	-2.38	1.07%
FB US Equity	1,503	2,630	44.06	69.23	38.20	1.50%
FCX US Equity	2	2,391	33.62	33.65	0.09	1.17%
FDX US Equity	608	5,338	120.94	134.70	12.66	0.90%
FOX US Equity	23	3,520	31.89	32.11	0.69	0.95%
FOXA US Equity	21	3,246	32.65	32.87	0.60	1.07%
FP FP Equity	376	8,334	59.78	62.47	6.34	0.71%
G IM Equity	406	5,607	21.32	22.86	8.02	0.90%
GE US Equity	2,012	16,425	22.32	25.05	13.26	0.92%
GILD US Equity	34,151	13,861	24.02	83.22	175.56	1.40%
GIS US Equity	179	8,762	48.73	49.72	3.74	0.55%
GLE FP Equity	993	3,248	49.51	64.64	22.08	1.38%
GLEN LN Equity	(4)	988	5.63	5.61	-0.33	1.26%
GLW US Equity	2,008	11,376	16.17	19.03	15.58	1.13%
GM US Equity	752	2,560	28.27	36.57	26.71	1.10%

GOOG US Equity	5,043	12,428	857.75	1,205.84	45.88	0.88%
GS US Equity	6,645	13,671	110.98	164.91	72.69	0.67%
GSK LN Equity	396	4,319	25.71	28.06	7.53	1.22%
GSZ FP Equity	210	5,466	23.77	24.69	4.91	0.78%
HAL US Equity	854	4,356	46.48	55.58	20.67	0.95%
HD US Equity	2,219	13,333	66.67	77.76	29.55	0.56%
HMB SS Equity	520	6,110	40.79	44.26	9.29	0.92%
HON US Equity	6,449	11,930	61.10	94.13	85.21	0.63%
HPQ US Equity	1,310	6,580	24.97	29.94	18.85	1.06%
HSBA LN Equity	3	1,529	10.87	10.89	0.08	2.32%
IBE SM Equity	1,204	6,971	5.49	6.43	29.46	0.59%
IBM US Equity	48	(8,393)	184.74	183.68	0.81	0.70%
IMT LN Equity	1,092	10,924	35.95	39.54	8.07	1.24%
INTC US Equity	317	9,784	23.81	24.58	3.80	0.85%
ISP IM Equity	3,290	5,585	1.91	3.04	48.64	1.21%
ITUB US Equity	286	(5,909)	13.81	13.15	3.30	1.47%
ITUB4 BZ Equity	179	(6,366)	13.59	13.21	2.17	1.29%
ITW US Equity	2,805	14,011	67.84	81.42	31.32	0.64%
ITX SM Equity	127	(4,648)	149.71	145.60	3.06	0.90%
JCI US Equity	4,539	9,883	34.13	49.80	42.81	1.07%
JNJ US Equity	4,097	12,630	69.31	91.80	44.47	0.73%
JPM US Equity	864	8,516	52.29	57.59	13.30	0.76%
KMB US Equity	286	7,934	106.69	110.54	5.30	0.68%
KMI US Equity	377	(6,752)	35.17	33.21	7.98	0.70%
KO US Equity	266	(6,962)	38.83	37.35	5.42	0.70%
LBTYA US Equity	56	2,272	84.93	87.01	2.82	0.87%
LBTYK US Equity	201	1,975	78.04	85.97	11.67	0.87%
LIN GR Equity	233	8,087	198.03	203.74	3.88	0.74%
LLOY LN Equity	3,582	7,073	0.89	1.35	48.39	1.05%
LLY US Equity	(379)	(3,830)	52.96	58.21	-10.32	0.96%
LMT US Equity	692	2,016	122.48	164.53	33.73	1.02%
LNKD US Equity	(16)	(2,082)	192.19	193.68	-0.46	1.70%
LOW US Equity	7	3,575	46.89	46.99	0.25	0.79%
LVS US Equity	2,170	6,808	61.33	80.87	23.85	1.34%
LYB US Equity	1,038	2,297	59.29	86.08	40.14	1.13%
MA US Equity	10,895	17,711	47.01	75.92	48.21	1.28%
MAERSKB DC Equity	6,459	14,148	8,212.58	11,962.05	42.75	1.07%
MC FP Equity	93	2,801	182.10	188.14	3.59	0.93%
MCD US Equity	(131)	(6,973)	94.88	96.66	-3.98	0.47%
MCK US Equity	168	1,762	161.77	177.23	9.58	1.00%
MDLZ US Equity	2,737	13,641	28.68	34.44	24.63	0.81%
MDT US Equity	6,808	20,811	43.22	57.36	37.55	0.87%
MET US Equity	1,083	7,556	44.37	50.73	13.11	1.09%
MFC CN Equity	4,410	8,003	12.38	19.19	53.45	1.03%
MHS US Equity	1,755	13,962		#N/A N/A	11.02	1.14%
MMM US Equity	7,685	21,331	96.89	131.80	50.45	0.71%
MO US Equity	(21)	3,964	35.60	35.42	-0.76	0.69%

MON US Equity	705	11,917	106.02	112.29	7.68	0.77%
MOS US Equity	(148)	(2,683)	45.85	48.38	-5.09	1.09%
MRK US Equity	1,395	9,350	48.80	56.09	15.09	0.99%
MS US Equity	124	1,649	27.57	29.64	6.93	1.09%
MSFT US Equity	671	7,177	34.82	38.08	9.85	0.95%
MUV2 GR Equity	715	7,645	197.70	216.19	15.25	0.61%
NAB AU Equity	(46)	5,164	31.15	30.88	-0.92	0.97%
NCM AU Equity	2,778	(5,096)	21.94	9.98	24.21	2.25%
NEE US Equity	4,069	14,649	72.62	92.79	38.70	0.72%
NEM US Equity	2,467	(7,392)	34.95	23.28	17.77	1.88%
NESN VX Equity	617	9,821	69.64	74.01	7.62	0.83%
NG/ LN Equity	2,112	11,765	11.77	13.88	26.17	0.69%
NKE US Equity	845	2,940	59.26	76.30	34.00	0.85%
NOK US Equity	3,941	4,498	3.96	7.44	59.18	1.48%
NOV US Equity	(62)	4,620	76.19	75.18	-1.75	0.77%
NOVN VX Equity	5,496	18,291	63.81	82.98	44.26	0.68%
NOVOB DC Equity	1,082	7,721	39.08	44.55	12.10	1.16%
NSC US Equity	1,223	9,590	80.49	90.76	10.94	1.17%
NVS US Equity	4,243	15,510	65.07	82.87	40.71	0.67%
OGXP3 BZ Equity	5,051	(5,180)	4.43	0.11	21.50	4.53%
OR FP Equity	(1)	3,253	167.89	167.84	-0.02	1.07%
ORA FP Equity	140	3,351	12.43	12.95	4.73	0.88%
ORCL US Equity	1,100	7,418	33.31	38.25	21.28	0.70%
OXY US Equity	62	4,632	94.24	95.50	1.68	0.80%
PBR US Equity	403	(2,814)	13.30	11.40	9.31	1.54%
PBR/A US Equity	369	(2,795)	13.87	12.04	8.53	1.54%
PCLN US Equity	1,166	3,043	956.05	1,322.40	30.16	1.27%
PCP US Equity	2,916	13,710	212.47	257.66	24.70	0.86%
PEP US Equity	(1)	(831)	78.28	78.34	-0.14	0.64%
PETR3 BZ Equity	377	(2,923)	6.54	5.70	9.39	1.37%
PETR4 BZ Equity	413	(3,123)	6.95	6.03	9.72	1.36%
PFE US Equity	4,597	21,828	26.10	31.60	26.85	0.78%
PG US Equity	62	4,762	77.33	78.34	1.71	0.76%
PHIA NA Equity	1,575	11,244	30.43	34.69	16.82	0.83%
PM US Equity	731	(10,166)	85.47	79.32	9.02	0.80%
PNC US Equity	505	7,645	75.28	80.25	6.93	0.95%
POT CN Equity	(83)	(2,183)	32.18	33.40	-3.55	1.07%
POT US Equity	(93)	(2,151)	32.16	33.56	-3.97	1.10%
PRU LN Equity	7,961	10,521	12.76	22.42	61.43	1.23%
PSA US Equity	461	9,413	158.54	166.29	7.80	0.63%
PSX US Equity	984	6,030	64.65	75.20	16.98	0.96%
PX US Equity	2,112	16,099	113.30	128.16	17.52	0.75%
QCOM US Equity	1,717	12,547	66.83	75.97	18.27	0.75%
QQQ US Equity	6,312	19,920	68.46	90.15	50.39	0.63%
RAI US Equity	(60)	(2,860)	47.66	48.67	-3.44	0.61%
RDS/A US Equity	-	873	73.52	73.52	0.00	0.80%
RDS/B US Equity	200	3,994	75.03	78.78	5.91	0.85%

RDSA LN Equity	262	4,065	34.51	36.73	8.07	0.80%
RDSA NA Equity	-	826	36.80	36.80	0.00	0.85%
RDSB LN Equity	253	3,982	37.08	39.44	7.12	0.89%
REGN US Equity	696	4,722	292.33	335.40	8.06	1.83%
RIO AU Equity	277	5,779	60.05	62.93	5.55	0.86%
RIO LN Equity	554	5,748	54.73	60.00	8.10	1.19%
RIO US Equity	549	4,934	54.04	60.05	8.09	1.38%
ROG VX Equity	6,965	17,035	212.78	299.79	50.33	0.81%
RY CN Equity	7	4,764	65.13	65.23	0.22	0.69%
SAB LN Equity	13	3,321	46.59	46.78	0.44	0.90%
SAN FP Equity	135	(6,174)	103.67	101.40	2.67	0.82%
SAN SM Equity	462	7,256	8.35	8.88	8.19	0.78%
SAN US Equity	402	5,315	8.28	8.90	7.07	1.07%
SAP GR Equity	(121)	5,241	81.50	79.66	-3.02	0.76%
SAP US Equity	(189)	7,101	81.55	79.43	-3.31	0.80%
SBUX US Equity	(19)	861	74.54	72.97	-2.03	1.06%
SGO FP Equity	2,509	7,778	44.00	58.19	34.91	0.92%
SI US Equity	1,513	11,259	114.69	130.10	18.16	0.74%
SIE GR Equity	1,202	8,908	114.81	130.31	17.92	0.75%
SLB US Equity	882	6,528	79.94	90.74	17.62	0.77%
SMSN LI Equity	279	(7,260)	644.47	619.68	3.74	1.03%
SO US Equity	-	935	42.50	42.50	0.00	0.49%
SPG US Equity	1	1,683	159.81	159.89	0.07	0.74%
SREN VX Equity	1,694	9,709	80.14	94.12	21.79	0.80%
STAN LN Equity	82	(5,283)	22.30	21.95	1.36	1.15%
STL NO Equity	286	6,281	25.39	26.55	4.72	0.96%
STT US Equity	0	3,457	68.60	68.61	0.00	1.06%
SU CN Equity	(21)	3,655	33.24	33.05	-0.85	0.68%
SU FP Equity	466	6,518	84.31	90.34	7.70	0.93%
SU US Equity	(25)	3,685	33.25	33.02	-1.02	0.68%
SWEDA SS Equity	617	5,950	24.71	27.27	11.51	0.90%
SYNN VX Equity	(186)	(6,282)	357.49	368.07	-2.90	1.02%
T US Equity	327	(8,522)	34.31	32.99	4.90	0.78%
TD CN Equity	(3)	4,716	44.82	44.79	-0.14	0.51%
TEF SM Equity	4	1,745	15.52	15.56	0.30	0.72%
TEF US Equity	8	3,406	15.48	15.52	0.25	0.93%
TGT US Equity	1,194	(10,717)	63.57	56.49	13.10	0.85%
TJX US Equity	2,845	9,492	46.31	60.19	35.33	0.85%
TLS AU Equity	206	6,561	4.59	4.73	4.81	0.65%
TLSN SS Equity	3	3,730	7.61	7.61	0.11	0.76%
TM US Equity	56	(5,170)	117.86	116.58	1.36	0.80%
TMO US Equity	9,679	10,218	63.59	123.82	105.30	0.90%
TOT US Equity	364	4,406	57.66	62.42	9.86	0.84%
TRP CN Equity	(47)	(6,953)	43.75	44.05	-1.06	0.64%
TRV US Equity	1	1,959	83.78	83.83	0.08	0.74%
TSCO LN Equity	112	(7,398)	5.65	5.57	2.03	0.74%
TWC US Equity	888	4,834	118.89	140.73	22.43	0.82%

TWX US Equity	(20)	4,212	65.11	64.80	-0.64	0.75%
TXN US Equity	3,268	12,205	34.93	44.28	33.46	0.80%
TYC US Equity	10,944	24,080	29.17	42.42	68.16	0.67%
UBS US Equity	382	5,489	19.43	20.79	7.62	0.91%
UBSN VX Equity	376	5,158	19.51	20.93	9.88	0.74%
UCG IM Equity	2,353	5,391	5.58	8.02	30.51	1.43%
ULVR LN Equity	(159)	(4,933)	39.29	40.55	-3.48	0.93%
UNA NA Equity	(181)	(6,295)	38.14	39.23	-3.06	0.94%
UNH US Equity	1,515	10,037	64.08	73.75	19.20	0.79%
UNP US Equity	1,089	9,767	161.46	179.46	13.96	0.80%
UPS US Equity	3,045	14,806	79.87	96.30	34.95	0.59%
USB US Equity	2,338	14,238	34.71	40.41	25.67	0.64%
UTX US Equity	6,213	15,190	82.05	115.61	53.49	0.76%
V US Equity	3,913	3,914	111.85	223.67	104.97	0.95%
VALE US Equity	92	(3,908)	15.08	14.72	1.81	1.30%
VALE3 BZ Equity	99	(4,586)	15.04	14.72	1.72	1.25%
VIAB US Equity	4,103	7,376	55.90	86.99	57.28	0.97%
VIV FP Equity	247	2,668	26.19	28.61	11.88	0.78%
VMW US Equity	451	4,244	87.26	96.55	8.69	1.22%
VOD LN Equity	1,894	7,591	3.94	4.92	24.59	1.01%
VOD US Equity	1,756	7,517	39.50	48.73	23.10	1.01%
VOW3 GR Equity	1,374	6,826	228.75	274.78	17.96	1.12%
VRX CN Equity	938	1,611	92.95	147.04	50.47	1.15%
VRX US Equity	1,085	1,880	93.20	147.03	57.59	1.00%
VTI US Equity	556	5,134	86.91	96.33	20.17	0.54%
VWO US Equity	232	(7,247)	40.33	39.04	3.40	0.94%
VZ US Equity	70	(6,121)	48.12	47.57	1.37	0.84%
WBC AU Equity	43	3,018	29.45	29.87	1.50	0.95%
WES AU Equity	32	4,743	39.02	39.28	0.82	0.81%
WFC US Equity	2,184	10,067	37.56	45.71	33.46	0.65%
WLP US Equity	1,988	10,369	74.31	88.56	19.51	0.98%
WMT US Equity	(63)	2,403	75.02	73.10	-4.35	0.60%
WOW AU Equity	(373)	(8,665)	31.30	32.65	-6.14	0.70%
XOM US Equity	580	10,902	90.48	95.29	7.48	0.71%
XTA LN Equity	2	(2,238)		#N/A N/A	0.04	2.26%
YHOO US Equity	285	1,282	30.64	37.45	17.09	1.30%
YUM US Equity	1	5,221	72.83	72.85	0.03	1.02%
ZURN VX Equity	150	6,394	291.95	298.80	3.16	0.74%

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	16,279	62,272	1,455.70	1,836.25	38.08	0.69%
NDX Index	13,710	46,686	2,831.19	3,662.60	35.70	0.82%
RTY Index	13,619	39,938	868.48	1,164.63	36.36	0.94%

SPTSX Index	9	19,447	12,764.15	12,770.33	0.09	0.57%
MEXBOL Index	1,232	(26,146)	3,142.70	2,994.65	4.85	0.97%
IBOV Index	1,966	(22,524)	22,076.65	20,149.80	6.94	1.26%
MERVAL Index	(81)	4,427	767.58	753.73	-0.82	2.25%
UKX Index	4,235	39,963	10,288.22	11,378.53	16.92	0.63%
DAX Index	9,170	36,674	10,610.77	13,263.82	38.82	0.64%
CAC Index	1,407	18,831	5,599.03	6,017.39	12.74	0.59%
IBEX Index	7,824	38,422	11,492.37	13,832.52	26.35	0.77%
SMI Index	6,861	43,402	8,201.97	9,498.46	30.31	0.52%
FTSEMIB Index	5,343	24,516	22,996.24	28,008.28	30.94	0.70%
PSI20 Index	5,754	24,289	8,026.78	9,928.33	24.05	0.99%
ISEQ Index	24,816	40,099	4,246.25	6,874.16	91.50	0.68%
ICEXI Index	5,971	35,800	6.60	7.69	29.78	0.56%
AEX Index	5,724	42,240	484.27	549.89	22.41	0.60%
BEL20 Index	6,541	43,551	3,605.64	4,147.20	26.66	0.56%
LUXXX Index	9,418	39,715	1,655.49	2,048.08	34.83	0.68%
KFX Index	10,286	38,048	100.82	128.08	34.58	0.78%
HEX Index	8,742	40,933	8,513.92	10,332.17	27.95	0.76%
OMX Index	1,856	21,684	190.26	206.55	12.75	0.67%
ATX Index	3,889	28,102	3,213.33	3,658.00	16.59	0.83%
ASE Index	6,682	17,693	1,246.19	1,716.82	29.95	1.26%
OSEBX Index	1,837	22,138	84.29	91.28	12.19	0.68%
INDEXCF Index	(99)	(14,836)	41.60	41.88	-0.76	0.88%
TOP40 Index	113	16,821	3,903.12	3,929.25	0.80	0.83%
SENSEX Index	(121)	(16,223)	330.60	333.08	-0.88	0.85%
NKY Index	574	9,180	136.31	144.83	4.45	1.41%
HSI Index	7	12,462	2,908.03	2,909.74	0.07	0.82%
SHCOMP Index	(242)	(33,700)	344.53	347.01	-0.94	0.76%
KOSPI Index	26	16,497	1.82	1.82	0.21	0.74%
AS51 Index	132	12,591	4,825.68	4,876.33	1.49	0.71%
STBCNZL Index	31,202	73,231	444.47	633.85	83.66	0.51%
EEM US Equity	199	(6,119)	40.76	39.43	3.16	1.03%
IYR US Equity	1	2,416	67.60	67.64	0.10	0.55%
MDY US Equity	4,881	14,269	184.03	246.98	38.99	0.88%
JNK US Equity	2	1,848	41.12	41.15	0.43	0.20%
XLF US Equity	5,162	13,610	15.57	21.48	45.84	0.83%
XLU US Equity	411	7,997	38.57	40.55	8.49	0.61%
XLK US Equity	2,150	12,860	30.80	35.95	24.12	0.69%
XLI US Equity	5,575	16,147	38.20	51.39	42.50	0.81%
XLP US Equity	39	7,329	41.38	41.60	0.92	0.59%
XLY US Equity	8,125	20,539	46.72	65.20	49.53	0.80%
XLE US Equity	120	4,209	84.01	86.41	3.54	0.81%
XLB US Equity	3,424	14,930	37.57	46.19	27.96	0.82%
XLV US Equity	12,491	24,346	38.87	58.81	62.07	0.83%
SXXP Index	6,623	43,407	400.51	461.62	27.88	0.55%
SXAP Index	10,538	28,526	520.28	712.49	39.50	0.94%
SXKP Index	6,503	47,032	366.14	416.76	19.94	0.69%

SX6P Index	5,300	32,732	350.61	407.38	26.02	0.62%
SXEP Index	1,305	29,339	441.65	461.29	7.10	0.63%
SXIP Index	12,421	28,923	222.31	317.77	56.60	0.76%
SXNP Index	4,860	28,384	482.69	565.33	26.49	0.65%
SX3P Index	322	15,055	659.00	673.08	3.15	0.68%
SXDP Index	24,995	61,075	609.16	858.45	68.50	0.60%
SX4P Index	3,377	25,840	917.36	1,037.25	19.25	0.68%
SX8P Index	2,503	17,778	343.07	391.38	20.38	0.69%
SXOP Index	8,579	40,520	380.28	460.80	26.47	0.80%
SXQP Index	199	20,335	796.99	804.77	1.33	0.73%
SXRP Index	720	29,339	434.81	445.48	4.57	0.54%
SXMP Index	12,866	35,766	261.12	355.05	56.37	0.64%
SXTP Index	22,238	39,247	172.05	269.54	89.06	0.64%
SX7E Index	5,827	18,322	158.64	209.10	31.10	1.02%
SX5E Index	6,413	38,898	3,692.60	4,301.35	26.85	0.61%
SPGSCITR Index	-	3,309	4,974.00	4,974.00	0.00	0.50%
XAG Curncy	871	(20,150)	22.78	21.79	4.21	1.03%
CO1 Comdty	(215)	(24,622)	108.90	109.85	-1.64	0.53%
CL1 Comdty	949	23,341	98.21	102.20	5.12	0.79%
NG1 Comdty	10,435	16,608	3.77	6.14	14.76	4.26%
XAU Comdty	2,892	(33,009)	112.76	102.88	13.22	0.66%
IBOXHY Index	2,590	53,418	220.12	230.80	47.34	0.10%
US_TSY CREDIT	1	3,988	758.07	758.23	0.16	0.13%
CA_TSY CREDIT	7,131	(97,153)	1,274.46	1,180.92	20.04	0.37%
MX_TSY CREDIT	63	(13,747)	208.23	207.28	0.89	0.51%
AU_TSY CREDIT	1,709	(79,133)	1,465.81	1,434.15	4.78	0.45%
JP_TSY CREDIT	1,014	(59,678)	825.68	811.65	4.24	0.40%
MY_TSY CREDIT	1,542	(92,252)	166.80	164.01	6.35	0.26%
SG_TSY CREDIT	975	(95,749)	219.93	217.69	4.32	0.24%
AT_TSY CREDIT	2,478	64,350	352.99	366.58	12.83	0.30%
BE_TSY CREDIT	3,271	67,610	471.11	493.90	16.56	0.29%
FI_TSY CREDIT	2,423	66,540	344.67	357.22	12.56	0.29%
FR_TSY CREDIT	2,831	63,924	1,655.13	1,728.43	15.14	0.29%
DE_TSY CREDIT	2,065	66,681	1,230.56	1,268.67	10.34	0.30%
IE_TSY CREDIT	29,291	78,270	335.59	461.17	119.73	0.31%
IT_TSY CREDIT	6,868	54,111	1,605.22	1,808.95	36.87	0.34%
NL_TSY CREDIT	2,345	65,372	1,311.78	1,358.84	12.40	0.29%
ES_TSY CREDIT	9,157	50,187	390.47	461.72	54.00	0.34%
DK_TSY CREDIT	2,236	60,407	722.45	749.20	11.31	0.33%
NO_TSY CREDIT	(221)	(27,378)	331.43	334.11	-1.62	0.50%
PL_TSY CREDIT	912	22,143	416.86	434.03	7.80	0.53%
ZA_TSY CREDIT	2,013	(33,149)	82.52	77.51	6.97	0.87%
SE_TSY CREDIT	(307)	(21,138)	451.96	458.52	-4.72	0.31%
CH_TSY CREDIT	3,053	60,555	997.29	1,047.57	14.64	0.34%
GB_TSY CREDIT	598	56,841	1,483.81	1,499.41	3.07	0.34%