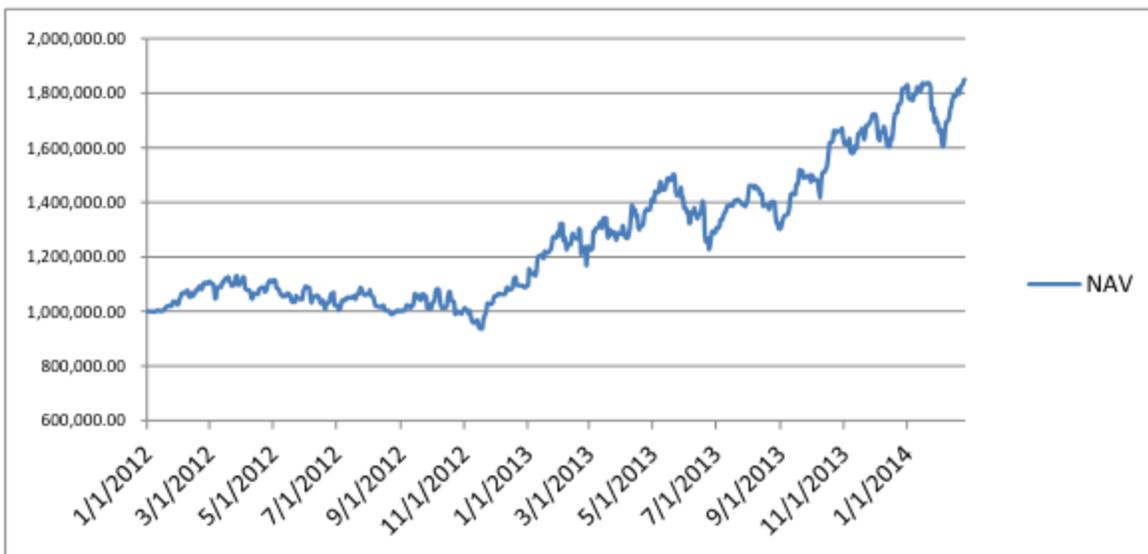


Current Date:	2/25/2014	Change on Day:	0.26%
T12M Return:	58.43%	MSCI World Change on Day	0.07%
Total Return since 1/1/12:	84.98%		
Current Long Exposure @ Cost:	4,578,721		
Current Short Exposure @ Cost:	(1,124,868)		
Net Exposure:	3,453,852		
Current No. of Positions:	456		
Starting Capital:	1,000,000		
Current NAV:	1,849,776		
Current Leverage (Gross Exposures):	3.08		

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	1.02%
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:	1.35
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



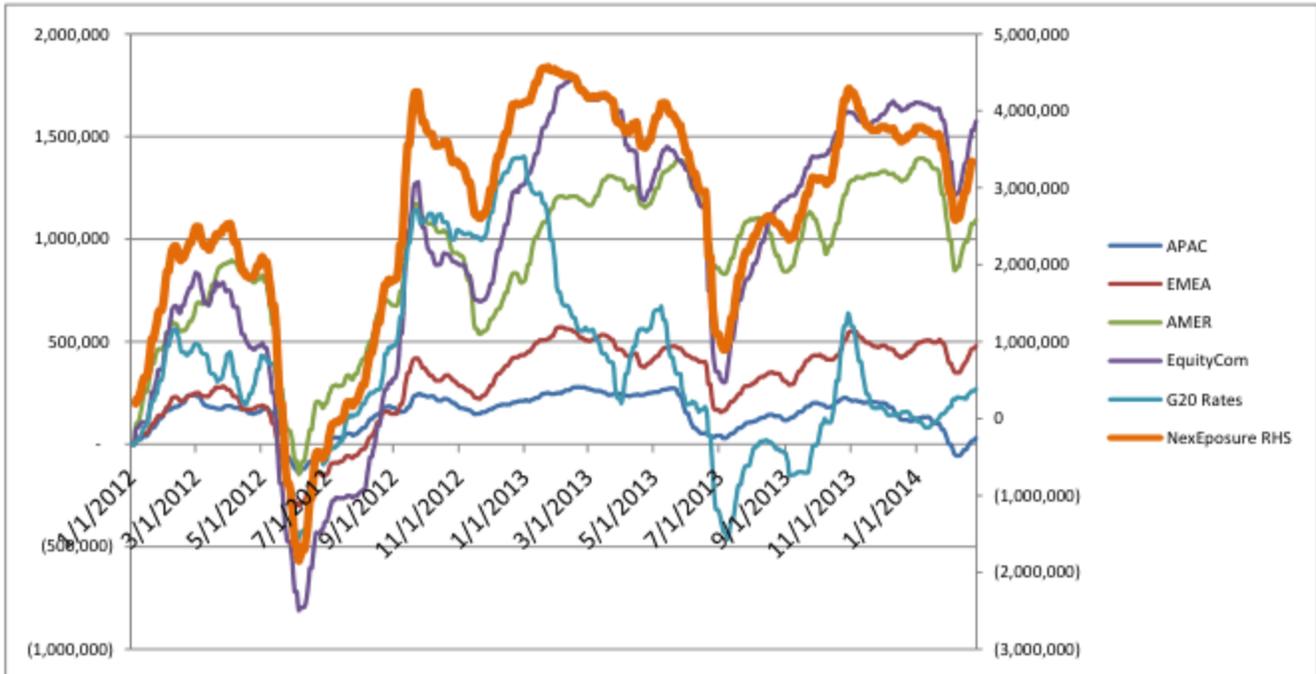
Largest Exposures 99th Percentile 1st Percentile (@ cost ex-MTM)			Largest MTM Gains (95th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
22 Positions		23.19%	53 Positions		31.91%
IBOV Index	(22,524)	0.39%	EDF FP Equity	6,245	0.34%
CO1 Comdty	(24,622)	0.43%	PSI20 Index	6,263	0.34%
MEXBOL Index	(26,146)	0.46%	SX7E Index	6,272	0.34%
NO_TSY CREDIT	(27,378)	0.48%	UTX US Equity	6,281	0.34%
ZA_TSY CREDIT	(33,149)	0.58%	QQQ US Equity	6,364	0.34%
SHCOMP Index	(33,700)	0.59%	HON US Equity	6,387	0.35%
JP_TSY CREDIT	(59,678)	1.05%	CA_TSY CREDIT	6,583	0.36%
CH_TSY CREDIT	60,555	1.06%	CMCSK US Equity	6,601	0.36%
SXDP Index	61,075	1.07%	GS US Equity	6,612	0.36%
SPX Index	62,272	1.09%	DAI GR Equity	6,724	0.36%
AT_TSY CREDIT	64,350	1.13%	ACA FP Equity	6,824	0.37%
FR_TSY CREDIT	65,370	1.15%	MDT US Equity	6,842	0.37%
NL_TSY CREDIT	65,372	1.15%	SX5E Index	6,843	0.37%
FI_TSY CREDIT	66,540	1.17%	IT_TSY CREDIT	6,858	0.37%
DE_TSY CREDIT	66,681	1.17%	ASE Index	6,946	0.38%
BE_TSY CREDIT	67,610	1.19%	BEL20 Index	6,973	0.38%
STBCNZL Index	73,231	1.28%	MAERSKB DC Equity	6,980	0.38%
IE_TSY CREDIT	78,270	1.37%	BMY US Equity	7,007	0.38%
AU_TSY CREDIT	(79,133)	1.39%	SXXP Index	7,027	0.38%
MY_TSY CREDIT	(92,252)	1.62%	SXKP Index	7,143	0.39%
SG_TSY CREDIT	(95,749)	1.68%	AMGN US Equity	7,322	0.40%
CA_TSY CREDIT	(97,153)	1.70%	SMI Index	7,368	0.40%
			ROG VX Equity	7,382	0.40%
			MMM US Equity	7,915	0.43%
			PRU LN Equity	8,300	0.45%
			XLY US Equity	8,446	0.46%
			IBEX Index	8,670	0.47%
			HEX Index	9,086	0.49%
			ES_TSY CREDIT	9,166	0.50%
			BAC US Equity	9,381	0.51%
			DAX Index	9,428	0.51%
			BAYN GR Equity	9,636	0.52%
			TMO US Equity	9,662	0.52%
			LUXXX Index	9,703	0.52%
			SXOP Index	9,780	0.53%
			SXAP Index	10,176	0.55%
			BA US Equity	10,762	0.58%
			TYC US Equity	10,953	0.59%
			MA US Equity	11,119	0.60%
			KFX Index	12,347	0.67%

XLV US Equity	12,673	0.69%
SXIP Index	12,787	0.69%
SXMP Index	13,318	0.72%
CELG US Equity	13,861	0.75%
NDX Index	13,983	0.76%
RTY Index	14,047	0.76%
SPX Index	16,659	0.90%
SXTP Index	23,239	1.26%
SXDP Index	26,371	1.43%
ISEQ Index	26,790	1.45%
IE_TSY CREDIT	29,328	1.59%
STBCNZL Index	32,344	1.75%
GILD US Equity	34,477	1.86%

No. Names by Category

APAC Long	29
APAC Short	23
EMEA Long	81
EMEA Short	11
AMER Long	172
AMER Short	45
EquityCom Long	63
EquityCom Short	9
G20 Rates Long	14
G20 Rates Short	9
Total Long	359
Total Short	97

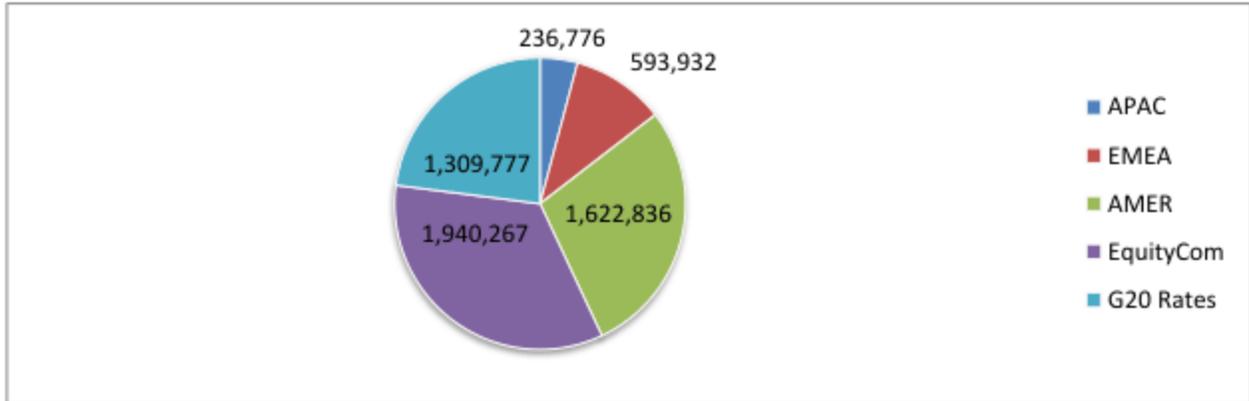
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



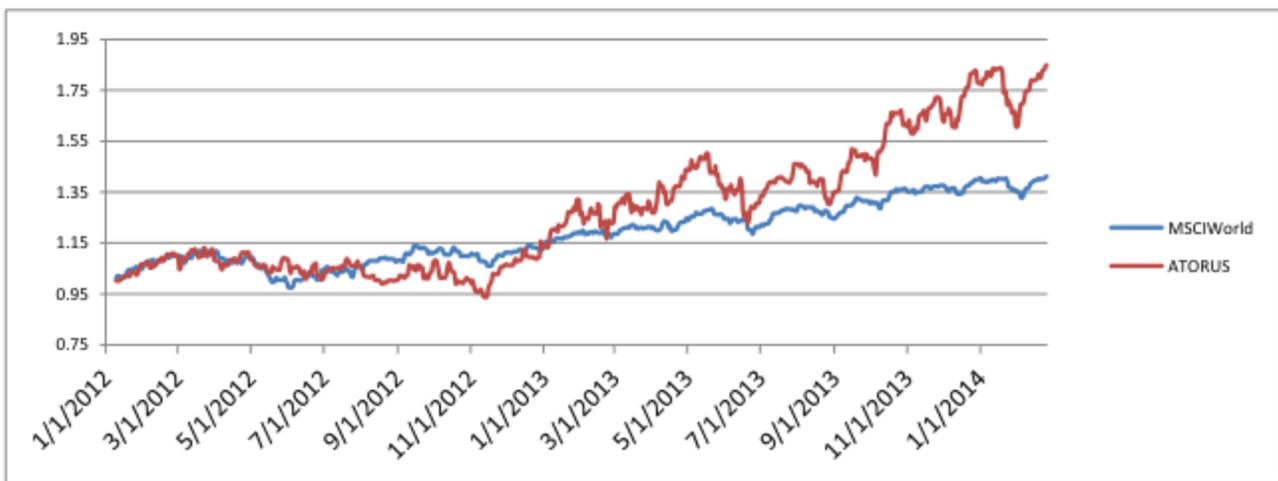
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



Current Gross Notional Risk by Category



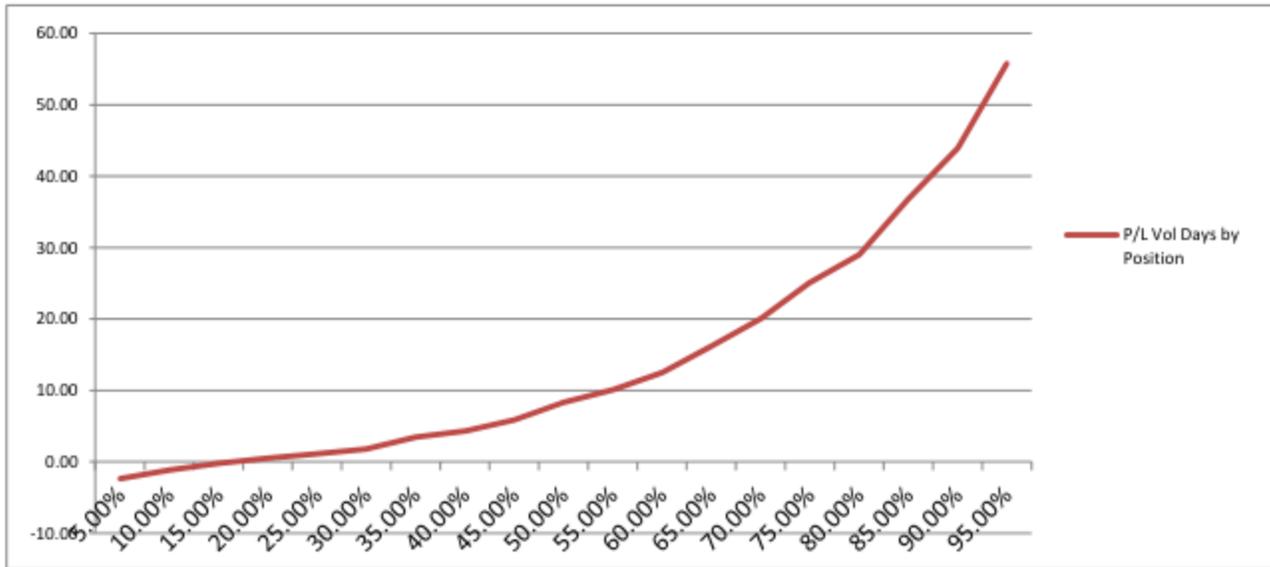
Performance Vs. MSCI World Index



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	MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)
0.00%	-8.45		
5.00%	-2.34		
10.00%	-1.15		
15.00%	-0.22		
20.00%	0.50		
25.00%	1.13		
30.00%	1.81		
35.00%	3.48		
40.00%	4.29		
45.00%	5.87		
50.00%	8.34		
55.00%	10.08		
60.00%	12.48		
65.00%	16.22		
70.00%	20.06		
75.00%	25.09		
80.00%	29.01		
85.00%	36.82		
90.00%	43.96		
95.00%	55.79		
100.00%	178.82		
		MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	1.24%
		MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	52.21%

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	149	(4,506)	51.62	49.91	3.11	1.06%
005380 KS Equity	1	1,439	216.14	216.26	0.04	1.38%
005490 KS Equity	39	(3,782)	273.49	270.69	1.26	0.81%
005930 KS Equity	213	(6,558)	1,285.62	1,243.89	3.38	0.96%
012330 KS Equity	994	5,282	244.69	290.74	15.02	1.25%
1 HK Equity	51	4,619	15.20	15.37	1.50	0.73%
1299 HK Equity	(10)	3,412	4.82	4.81	-0.26	1.11%
13 HK Equity	1,913	12,243	11.40	13.18	18.33	0.85%
16 HK Equity	(15)	(9,935)	12.66	12.68	-0.23	0.65%
27 HK Equity	(1)	123	9.68	9.61	-0.34	2.20%
2914 JP Equity	(41)	(4,719)	32.47	32.75	-0.72	1.20%
3382 JP Equity	156	3,411	37.70	39.42	3.63	1.26%
4063 JP Equity	(4)	(4,536)	56.40	56.45	-0.06	1.35%
4502 JP Equity	54	2,102	46.69	47.90	3.59	0.72%
4689 JP Equity	55	941	6.03	6.38	3.88	1.52%
5 HK Equity	(72)	3,785	10.74	10.54	-2.32	0.82%
5108 JP Equity	(5)	3,498	36.36	36.31	-0.10	1.36%
5401 JP Equity	47	(3,709)	2.99	2.95	0.82	1.54%
6301 JP Equity	(60)	(3,515)	20.64	20.99	-1.19	1.44%
6752 JP Equity	1,250	4,145	9.01	11.73	11.31	2.67%
6902 JP Equity	2,794	9,730	41.48	53.39	23.09	1.24%
6954 JP Equity	487	6,393	157.65	169.65	4.52	1.68%
7201 JP Equity	(69)	(3,743)	8.85	9.01	-1.50	1.23%
7203 JP Equity	(57)	(3,073)	57.44	58.50	-1.46	1.27%
7267 JP Equity	19	(4,885)	36.43	36.29	0.29	1.31%
762 HK Equity	388	(4,155)	1.43	1.30	8.57	1.09%
7751 JP Equity	73	(6,865)	31.44	31.10	0.98	1.09%
8031 JP Equity	8	3,010	15.31	15.35	0.22	1.15%
8058 JP Equity	53	3,003	19.28	19.61	1.50	1.17%
8306 JP Equity	(42)	(2,383)	5.88	5.99	-1.29	1.37%
8316 JP Equity	(12)	(946)	46.29	46.87	-0.81	1.55%
8411 JP Equity	(21)	3,774	2.12	2.11	-0.41	1.32%
8604 JP Equity	(31)	(1,201)	6.77	6.95	-1.79	1.46%
8801 JP Equity	36	(2,516)	31.09	30.65	0.88	1.60%
8802 JP Equity	41	(3,308)	24.73	24.42	0.89	1.40%
9020 JP Equity	77	(3,967)	77.53	76.03	1.66	1.17%
941 HK Equity	830	(11,351)	10.25	9.50	10.85	0.67%
9432 JP Equity	390	6,077	53.19	56.61	4.41	1.45%
9433 JP Equity	4,023	9,476	42.13	60.02	25.20	1.69%
9437 JP Equity	(273)	(4,599)	15.71	16.64	-5.61	1.06%
9983 JP Equity	(90)	3,177	368.78	358.59	-1.73	1.64%

9984 JP Equity	2,358	2,797	42.69	78.69	48.37	1.74%
AAPL US Equity	99	7,877	518.25	524.74	1.17	1.07%
ABB US Equity	703	10,408	23.59	25.18	6.62	1.02%
ABBN VX Equity	578	8,703	23.63	25.20	6.03	1.10%
ABBV US Equity	137	5,335	49.49	50.76	2.53	1.01%
ABEV US Equity	167	(7,232)	7.25	7.08	1.62	1.43%
ABEV3 BZ Equity	161	(6,923)	7.29	7.12	1.70	1.37%
ABI BB Equity	40	4,988	101.36	102.18	0.93	0.87%
ABT US Equity	43	4,097	38.87	39.28	1.46	0.73%
ABX CN Equity	18	1,590	21.02	21.26	0.69	1.63%
ABX US Equity	17	1,618	21.02	21.24	0.66	1.63%
ACA FP Equity	6,824	5,408	6.83	15.46	102.33	1.23%
ACE US Equity	107	3,677	93.86	96.60	4.36	0.67%
ACN US Equity	745	9,052	77.04	83.38	9.94	0.83%
ADP US Equity	75	1,193	72.36	76.90	10.07	0.62%
AFL US Equity	(15)	4,556	62.74	62.54	-0.60	0.53%
AGN US Equity	1,321	8,057	107.54	125.17	15.39	1.06%
AI FP Equity	20	4,497	135.51	136.10	0.66	0.67%
AIG US Equity	35	4,012	48.66	49.09	0.85	1.03%
AIR FP Equity	4,700	6,526	42.47	73.06	65.66	1.10%
ALV GR Equity	3,260	7,550	125.64	179.91	46.86	0.92%
ALVG IX Equity	2,442	5,742	126.13	179.77	45.97	0.93%
AMGN US Equity	7,322	22,886	94.49	124.72	32.22	0.99%
AMT US Equity	647	10,655	76.29	80.92	7.13	0.85%
AMZN US Equity	3,421	14,103	287.66	357.43	18.98	1.28%
ANZ AU Equity	52	3,602	28.48	28.89	1.64	0.88%
APA US Equity	(6)	(6,870)	82.74	82.81	-0.09	1.04%
APC US Equity	(125)	(6,360)	81.31	82.91	-2.01	0.98%
AXP US Equity	2,651	10,373	71.56	89.86	24.30	1.05%
AZN LN Equity	4,708	12,676	49.80	68.30	38.87	0.96%
AZN SS Equity	4,123	11,669	50.40	68.21	37.62	0.94%
AZN US Equity	4,490	12,432	49.96	68.00	33.71	1.07%
BA US Equity	10,762	17,951	79.84	127.71	51.38	1.17%
BAC US Equity	9,381	10,884	8.82	16.43	98.13	0.88%
BARC LN Equity	(143)	5,295	4.41	4.29	-2.32	1.17%
BAS GR Equity	1,231	7,333	97.30	113.63	20.74	0.81%
BATS LN Equity	58	4,163	52.24	52.97	1.58	0.89%
BAX US Equity	(241)	(8,047)	66.82	68.82	-4.97	0.60%
BAYN GR Equity	9,636	11,757	76.64	139.44	85.98	0.95%
BBAS3 BZ Equity	55	(1,954)	8.70	8.46	1.69	1.66%
BBD US Equity	745	(6,743)	12.96	11.53	8.80	1.26%
BBDC4 BZ Equity	660	(7,252)	12.74	11.58	7.57	1.20%
BBL US Equity	(27)	1,921	64.91	64.01	-1.25	1.12%
BBVA SM Equity	1,381	5,723	10.09	12.53	21.72	1.11%
BCE CN Equity	(9)	(6,644)	43.17	43.23	-0.22	0.58%
BCS US Equity	(186)	6,397	17.71	17.21	-2.24	1.30%
BEN US Equity	68	4,618	52.08	52.85	1.38	1.07%

BG/ LN Equity	(171)	(3,003)	17.35	18.34	-3.91	1.45%
BHP AU Equity	104	5,172	34.61	35.30	2.04	0.99%
BHP US Equity	40	4,501	69.12	69.74	0.95	0.94%
BIIB US Equity	432	1,066	245.93	345.57	27.92	1.45%
BIL SJ Equity	(32)	2,374	32.74	32.30	-1.12	1.22%
BK US Equity	32	3,465	31.22	31.51	1.02	0.90%
BLK US Equity	116	1,171	274.17	301.38	10.44	0.95%
BLT LN Equity	(33)	2,749	32.53	32.15	-1.10	1.08%
BMO CN Equity	39	5,545	65.32	65.79	1.09	0.65%
BMW GR Equity	881	5,076	98.63	115.75	20.34	0.85%
BMY US Equity	7,007	13,669	35.71	54.02	41.91	1.22%
BN FP Equity	6	(3,684)	70.54	70.43	0.16	0.95%
BNP FP Equity	1,752	5,498	61.78	81.47	28.27	1.13%
BNS CN Equity	(14)	4,379	57.47	57.29	-0.41	0.77%
BP/ LN Equity	890	9,797	7.76	8.47	13.50	0.67%
BRK/B US Equity	(17)	4,878	114.00	113.60	-0.58	0.60%
BSBR US Equity	1,537	(8,171)	6.18	5.02	13.21	1.42%
BUD US Equity	46	5,084	101.31	102.24	1.05	0.87%
BX US Equity	253	2,976	30.31	32.89	7.83	1.09%
C US Equity	(26)	2,306	49.20	48.65	-0.96	1.18%
CA FP Equity	405	1,959	30.49	36.80	19.88	1.04%
CAT US Equity	1,093	10,300	87.23	96.48	10.19	1.04%
CBA AU Equity	36	6,284	67.74	68.13	0.70	0.83%
CBS US Equity	424	1,267	49.35	65.86	25.46	1.31%
CCL US Equity	829	7,821	36.20	40.04	10.48	1.01%
CELG US Equity	13,861	15,111	85.54	164.00	82.43	1.11%
CFR VX Equity	20	3,162	99.43	100.05	0.57	1.08%
CL US Equity	947	18,685	58.99	61.98	9.45	0.54%
CM CN Equity	25	5,611	81.17	81.53	0.87	0.52%
CMCSA US Equity	4,265	17,408	40.65	50.60	25.93	0.94%
CMCSK US Equity	6,601	18,900	36.26	48.93	37.97	0.92%
CNI US Equity	1,120	12,873	51.38	55.84	12.38	0.70%
CNQ CN Equity	220	6,397	35.48	36.70	3.57	0.96%
CNR CN Equity	1,097	12,425	51.30	55.83	12.61	0.70%
COF US Equity	302	6,077	67.68	71.05	5.18	0.96%
COP US Equity	11	(7,980)	66.64	66.55	0.19	0.71%
COST US Equity	(1)	4,526	115.31	115.28	-0.03	0.70%
COV LN Equity	186	2,442		#N/A N/A	25.05	0.30%
COV US Equity	715	6,347	63.38	70.52	13.36	0.84%
CRM US Equity	244	2,054	56.89	63.66	9.68	1.23%
CS FP Equity	2,530	6,734	19.39	26.67	39.59	0.95%
CSCO US Equity	(34)	(4,977)	21.79	21.94	-0.76	0.89%
CSX US Equity	828	8,914	25.07	27.40	8.74	1.06%
CVE CN Equity	1,014	(10,449)	28.70	25.91	13.80	0.70%
CVS US Equity	1,517	10,312	62.75	71.98	20.13	0.73%
CVX US Equity	(186)	(8,207)	112.39	114.94	-3.06	0.74%
D US Equity	2,332	12,240	60.05	71.49	31.31	0.61%

DAI GR Equity	6,724	13,908	62.20	92.28	43.76	1.10%
DBK GR Equity	191	4,052	46.61	48.82	4.30	1.10%
DD US Equity	2,370	12,305	54.46	64.95	23.55	0.82%
DDAIF US Equity	3,817	8,377	63.20	92.00	36.96	1.23%
DE US Equity	(134)	8,122	85.63	84.24	-2.66	0.62%
DELL US Equity	14	6,715		#N/A N/A	2.65	0.08%
DG FP Equity	4,366	9,889	51.34	74.00	46.66	0.95%
DGE LN Equity	(0)	595	31.67	31.67	0.00	2.55%
DHR US Equity	4,390	14,097	58.57	76.81	44.11	0.71%
DIS US Equity	1,755	9,908	68.36	80.47	16.38	1.08%
DISCA US Equity	(9)	3,650	82.02	81.82	-0.22	1.10%
DNB NO Equity	1,013	9,735	15.77	17.41	15.31	0.68%
DOW US Equity	2,062	6,446	35.84	47.30	28.05	1.14%
DPW GR Equity	165	547	28.24	36.77	32.69	0.92%
DTE GR Equity	5,613	13,640	12.22	17.25	39.37	1.05%
DTV US Equity	2,283	9,349	60.30	75.03	31.56	0.77%
DUK US Equity	(211)	(8,822)	69.60	71.26	-4.85	0.49%
DVN US Equity	215	7,132	61.93	63.80	3.60	0.84%
EBAY US Equity	297	5,059	52.95	56.07	6.18	0.95%
ECL US Equity	123	3,983	101.15	104.28	4.27	0.72%
EDF FP Equity	6,245	9,189	23.45	39.38	73.91	0.92%
EMC US Equity	273	8,839	24.88	25.65	3.72	0.83%
EMR US Equity	(17)	(1,356)	63.75	64.56	-1.78	0.72%
ENB CN Equity	(186)	(7,004)	41.70	42.80	-5.50	0.48%
ENEL IM Equity	1,444	7,503	4.32	5.15	20.23	0.95%
ENI IM Equity	54	5,901	23.74	23.95	1.27	0.72%
EOAN GR Equity	119	2,996	18.77	19.51	4.37	0.91%
EOG US Equity	1,506	5,573	143.99	182.91	26.02	1.04%
EPD US Equity	567	10,466	62.42	65.80	8.31	0.65%
ERICB SS Equity	239	6,004	12.27	12.76	4.91	0.81%
ESRX US Equity	1,110	9,815	66.69	74.23	14.92	0.76%
ETN US Equity	207	3,907	71.50	75.28	4.90	1.08%
F US Equity	(87)	(3,621)	14.82	15.17	-2.39	1.01%
FB US Equity	1,545	2,630	44.06	69.94	37.50	1.57%
FCX US Equity	(62)	2,977	33.54	32.85	-1.79	1.17%
FDX US Equity	534	5,338	120.94	133.04	10.50	0.95%
FOX US Equity	41	3,520	31.89	32.26	1.30	0.89%
FOXA US Equity	56	3,246	32.65	33.21	1.69	1.01%
FP FP Equity	514	8,334	59.78	63.47	8.60	0.72%
G IM Equity	338	5,607	21.32	22.60	7.09	0.85%
GE US Equity	2,214	16,425	22.32	25.32	14.53	0.93%
GILD US Equity	34,477	13,861	24.02	83.78	178.82	1.39%
GIS US Equity	243	11,048	48.98	50.06	4.09	0.54%
GLE FP Equity	1,037	3,248	49.51	65.32	23.21	1.38%
GLEN LN Equity	(11)	791	5.63	5.55	-1.09	1.28%
GLW US Equity	2,172	11,376	16.17	19.26	16.97	1.13%
GM US Equity	719	2,560	28.27	36.21	25.61	1.10%

GOOG US Equity	5,228	12,428	857.75	1,218.60	47.90	0.88%
GS US Equity	6,612	13,671	110.98	164.65	66.79	0.72%
GSK LN Equity	376	4,319	25.71	27.94	7.40	1.18%
GSZ FP Equity	158	5,466	23.77	24.46	3.66	0.79%
HAL US Equity	821	4,882	47.34	55.30	16.21	1.04%
HD US Equity	2,687	13,333	66.67	80.10	31.41	0.64%
HMB SS Equity	600	6,110	40.79	44.79	10.50	0.93%
HON US Equity	6,387	11,930	61.10	93.81	82.83	0.65%
HPQ US Equity	1,276	6,863	25.14	29.81	17.88	1.04%
HSBA LN Equity	(56)	1,529	10.86	10.48	-1.51	2.41%
IBE SM Equity	1,361	7,064	5.50	6.56	34.87	0.55%
IBM US Equity	59	(8,393)	184.74	183.45	0.99	0.71%
IMT LN Equity	1,286	10,924	35.95	40.18	9.69	1.22%
INTC US Equity	312	9,784	23.81	24.57	3.75	0.85%
ISP IM Equity	3,311	5,585	1.91	3.05	49.02	1.21%
ITUB US Equity	245	(5,909)	13.81	13.24	3.00	1.38%
ITUB4 BZ Equity	130	(6,366)	13.59	13.32	1.57	1.30%
ITW US Equity	2,922	14,011	67.84	81.98	30.85	0.68%
ITX SM Equity	140	(4,648)	149.71	145.20	3.44	0.87%
JCI US Equity	4,523	9,883	34.13	49.74	42.27	1.08%
JNJ US Equity	3,969	12,630	69.31	91.10	43.05	0.73%
JPM US Equity	821	8,516	52.29	57.33	11.91	0.81%
KMB US Equity	261	7,934	106.69	110.19	4.98	0.66%
KMI US Equity	493	(6,752)	35.17	32.60	8.81	0.83%
KO US Equity	188	(6,962)	38.83	37.78	3.95	0.68%
LBTYA US Equity	25	2,272	84.93	85.89	1.27	0.88%
LBTYK US Equity	176	1,975	78.04	85.00	10.21	0.87%
LIN GR Equity	305	8,087	198.03	205.49	4.95	0.76%
LLOY LN Equity	3,647	7,073	0.89	1.36	51.21	1.01%
LLY US Equity	1	1,210	58.38	58.43	0.09	0.92%
LMT US Equity	692	2,016	122.48	164.53	31.17	1.10%
LNKD US Equity	(144)	(1,666)	192.19	208.78	-4.68	1.84%
LOW US Equity	102	4,470	47.00	48.08	2.87	0.80%
LVS US Equity	2,475	6,808	61.33	83.62	25.55	1.42%
LYB US Equity	1,043	2,297	59.29	86.21	40.89	1.11%
MA US Equity	11,119	17,711	47.01	76.52	49.41	1.27%
MAERSKB DC Equity	6,980	14,148	8,212.58	12,264.05	47.14	1.05%
MC FP Equity	105	3,466	183.43	188.98	3.23	0.94%
MCD US Equity	(117)	(6,973)	94.88	96.47	-3.68	0.46%
MCK US Equity	168	1,762	161.77	177.24	10.81	0.88%
MDLZ US Equity	2,625	13,641	28.68	34.20	24.98	0.77%
MDT US Equity	6,842	20,811	43.22	57.43	41.28	0.80%
MET US Equity	1,051	7,556	44.37	50.54	12.91	1.08%
MFC CN Equity	4,371	8,003	12.38	19.14	52.58	1.04%
MHS US Equity	1,755	13,962		#N/A N/A	11.02	1.14%
MMM US Equity	7,915	21,331	96.89	132.85	51.54	0.72%
MO US Equity	6	3,964	35.61	35.66	0.23	0.70%

MON US Equity	348	11,917	106.02	109.11	3.83	0.76%
MOS US Equity	(129)	(2,683)	45.85	48.05	-4.57	1.05%
MRK US Equity	1,390	9,350	48.80	56.06	14.93	1.00%
MS US Equity	139	1,649	27.57	29.88	7.14	1.18%
MSFT US Equity	578	7,177	34.82	37.63	8.64	0.93%
MUV2 GR Equity	784	7,645	197.70	217.97	16.55	0.62%
NAB AU Equity	16	6,672	31.16	31.23	0.25	0.95%
NCM AU Equity	1,598	(3,058)	21.94	10.47	23.87	2.19%
NEE US Equity	3,884	14,649	72.62	91.87	39.11	0.68%
NEM US Equity	2,361	(7,392)	34.95	23.79	17.35	1.84%
NESN VX Equity	738	9,821	69.64	74.87	8.98	0.84%
NG/ LN Equity	2,201	12,114	11.82	13.97	28.05	0.65%
NKE US Equity	939	3,822	62.73	78.15	26.99	0.91%
NOK US Equity	4,195	4,498	3.96	7.66	60.75	1.54%
NOV US Equity	(81)	3,696	76.17	74.53	-2.61	0.84%
NOVN VX Equity	5,824	18,291	63.81	84.12	45.25	0.70%
NOVOB DC Equity	1,615	7,721	39.08	47.25	16.16	1.29%
NSC US Equity	1,204	9,590	80.49	90.60	10.86	1.16%
NVS US Equity	4,491	15,510	65.07	83.91	43.80	0.66%
OGXP3 BZ Equity	5,051	(5,180)	4.43	0.11	21.05	4.63%
OR FP Equity	73	3,253	167.89	171.64	2.00	1.12%
ORA FP Equity	197	4,131	12.56	13.16	5.40	0.88%
ORCL US Equity	1,097	7,418	33.31	38.23	22.24	0.67%
OXY US Equity	71	4,632	94.24	95.70	1.91	0.81%
PBR US Equity	373	(2,814)	13.30	11.54	9.24	1.43%
PBR/A US Equity	332	(2,795)	13.87	12.22	8.36	1.42%
PCLN US Equity	1,234	3,043	956.05	1,343.92	30.62	1.33%
PCP US Equity	2,789	13,710	212.47	255.69	23.59	0.86%
PEP US Equity	(20)	(1,412)	78.31	79.43	-2.21	0.65%
PETR3 BZ Equity	335	(2,923)	6.54	5.79	8.38	1.37%
PETR4 BZ Equity	373	(3,123)	6.95	6.12	8.73	1.37%
PFE US Equity	4,802	21,828	26.10	31.84	27.11	0.81%
PG US Equity	42	4,762	77.33	78.02	1.15	0.77%
PHIA NA Equity	1,663	11,244	30.43	34.93	17.44	0.85%
PM US Equity	669	(10,166)	85.47	79.85	8.26	0.80%
PNC US Equity	547	7,645	75.28	80.67	7.29	0.98%
POT CN Equity	(65)	(3,323)	32.57	33.20	-1.86	1.05%
POT US Equity	(60)	(3,554)	32.66	33.21	-1.56	1.09%
PRU LN Equity	8,300	10,521	12.76	22.83	64.92	1.22%
PSA US Equity	563	9,413	158.54	168.01	10.55	0.57%
PSX US Equity	1,197	6,030	64.65	77.49	19.69	1.01%
PX US Equity	2,179	16,099	113.30	128.63	18.25	0.74%
QCOM US Equity	1,543	12,547	66.83	75.05	16.23	0.76%
QQQ US Equity	6,364	19,920	68.46	90.33	49.82	0.64%
RAI US Equity	(171)	(3,814)	47.66	49.80	-6.58	0.68%
RDS/A US Equity	(8)	2,548	73.55	73.31	-0.42	0.78%
RDS/B US Equity	192	4,593	75.48	78.64	5.15	0.81%

RDSA LN Equity	260	4,065	34.51	36.72	7.90	0.81%
RDSA NA Equity	(3)	2,464	36.79	36.75	-0.13	0.83%
RDSB LN Equity	243	4,580	37.36	39.35	6.05	0.88%
REGN US Equity	775	4,722	292.33	340.30	8.69	1.89%
RIO AU Equity	203	5,779	60.05	62.16	3.99	0.88%
RIO LN Equity	274	5,748	54.73	57.33	3.59	1.33%
RIO US Equity	267	4,934	54.04	56.96	3.74	1.44%
ROG VX Equity	7,382	17,035	212.78	305.00	52.16	0.83%
RY CN Equity	29	4,764	65.13	65.53	0.89	0.69%
SAB LN Equity	96	4,132	46.80	47.89	2.42	0.96%
SAN FP Equity	94	(6,174)	103.67	102.08	2.05	0.74%
SAN SM Equity	623	7,256	8.35	9.06	10.45	0.82%
SAN US Equity	525	5,315	8.28	9.10	9.20	1.07%
SAP GR Equity	(101)	5,241	81.51	79.97	-2.68	0.72%
SAP US Equity	(143)	7,101	81.57	79.96	-2.70	0.75%
SBUX US Equity	(12)	287	74.44	71.33	-3.91	1.11%
SGO FP Equity	2,806	7,836	44.08	59.87	37.25	0.96%
SI US Equity	1,742	11,259	114.69	132.43	19.71	0.78%
SIE GR Equity	1,378	8,908	114.81	132.58	19.70	0.79%
SLB US Equity	1,001	6,528	79.94	92.19	18.48	0.83%
SMSN LI Equity	294	(7,260)	644.51	618.39	4.31	0.94%
SO US Equity	(3)	544	42.50	42.24	-1.40	0.44%
SPG US Equity	(5)	3,552	159.97	159.73	-0.21	0.71%
SREN VX Equity	1,703	9,709	80.14	94.19	22.30	0.79%
STAN LN Equity	203	(5,283)	22.30	21.44	3.33	1.15%
STL NO Equity	277	6,281	25.39	26.51	4.64	0.95%
STT US Equity	(26)	3,457	68.60	68.09	-0.67	1.12%
SU CN Equity	(6)	4,576	33.28	33.23	-0.21	0.67%
SU FP Equity	412	6,518	84.31	89.65	6.82	0.93%
SU US Equity	(7)	4,606	33.29	33.24	-0.24	0.68%
SWEDA SS Equity	657	5,950	24.71	27.44	12.74	0.87%
SYNN VX Equity	(131)	(8,069)	359.52	365.35	-1.59	1.02%
T US Equity	528	(8,522)	34.31	32.18	7.81	0.79%
TD CN Equity	(24)	4,716	44.82	44.59	-1.04	0.49%
TEF SM Equity	13	3,512	15.60	15.66	0.50	0.73%
TEF US Equity	20	3,406	15.48	15.57	0.66	0.88%
TGT US Equity	1,225	(10,717)	63.57	56.30	13.86	0.82%
TJX US Equity	2,967	9,492	46.31	60.79	36.68	0.85%
TLS AU Equity	70	6,561	4.59	4.63	1.57	0.68%
TLSN SS Equity	58	4,427	7.62	7.72	1.70	0.77%
TM US Equity	60	(5,170)	117.86	116.49	1.44	0.81%
TMO US Equity	9,662	10,218	63.59	123.72	105.23	0.90%
TOT US Equity	443	4,406	57.66	63.45	11.83	0.85%
TRP CN Equity	(87)	(6,953)	43.75	44.30	-1.98	0.63%
TRV US Equity	(24)	3,828	83.64	83.13	-0.81	0.77%
TSCO LN Equity	99	(7,398)	5.65	5.58	1.92	0.70%
TWC US Equity	776	4,994	119.45	138.02	17.65	0.88%

TWX US Equity	(23)	4,212	65.11	64.76	-0.71	0.77%
TXN US Equity	3,307	12,205	34.93	44.39	32.75	0.83%
TYC US Equity	10,953	24,080	29.17	42.43	66.84	0.68%
UBS US Equity	346	5,489	19.43	20.66	6.98	0.90%
UBSN VX Equity	320	5,158	19.51	20.72	8.93	0.69%
UCG IM Equity	2,431	5,391	5.58	8.10	32.78	1.38%
ULVR LN Equity	(140)	(2,960)	39.29	41.14	-5.16	0.91%
UNA NA Equity	(238)	(6,295)	38.14	39.58	-4.08	0.93%
UNH US Equity	1,773	10,037	64.08	75.40	20.54	0.86%
UNP US Equity	1,051	10,100	161.98	178.83	13.15	0.79%
UPS US Equity	2,894	14,806	79.87	95.48	31.70	0.62%
USB US Equity	2,520	14,238	34.71	40.86	28.28	0.63%
UTX US Equity	6,281	15,190	82.05	115.98	50.63	0.82%
V US Equity	4,039	3,914	111.85	227.25	105.68	0.98%
VALE US Equity	287	(3,908)	15.08	13.97	5.39	1.36%
VALE3 BZ Equity	316	(4,586)	15.04	14.01	4.99	1.38%
VIAB US Equity	4,035	7,376	55.90	86.48	55.73	0.98%
VIV FP Equity	223	2,668	26.19	28.38	9.98	0.84%
VMW US Equity	445	4,244	87.26	96.42	8.78	1.20%
VOD LN Equity	251	4,554	3.91	4.12	3.78	1.46%
VOD US Equity	181	4,510	39.50	41.08	2.64	1.52%
VOW3 GR Equity	962	6,826	228.75	260.99	10.94	1.29%
VRX CN Equity	900	1,611	92.95	144.86	49.66	1.12%
VRX US Equity	1,040	1,880	93.20	144.75	55.98	0.99%
VTI US Equity	574	5,134	86.91	96.63	19.97	0.56%
VWO US Equity	295	(7,247)	40.33	38.69	4.55	0.90%
VZ US Equity	219	(6,121)	48.12	46.40	4.20	0.85%
WBC AU Equity	81	3,018	29.45	30.24	2.91	0.92%
WES AU Equity	(54)	4,743	39.01	38.58	-1.37	0.82%
WFC US Equity	2,280	10,067	37.56	46.07	34.72	0.65%
WLP US Equity	2,211	10,369	74.31	90.16	20.50	1.04%
WMT US Equity	(19)	801	75.03	73.29	-3.83	0.62%
WOW AU Equity	(297)	(5,199)	31.30	33.09	-8.45	0.68%
XOM US Equity	715	10,902	90.48	96.42	8.87	0.74%
XTA LN Equity	2	(2,238)		#N/A N/A	0.04	2.26%
YHOO US Equity	279	1,282	30.64	37.30	17.37	1.25%
YUM US Equity	29	5,221	72.83	73.24	0.58	0.96%
ZURN VX Equity	229	6,394	291.95	302.39	4.75	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	16,659	62,272	1,455.70	1,845.12	38.07	0.70%
NDX Index	13,983	46,686	2,831.19	3,679.14	36.35	0.82%
RTY Index	14,047	39,938	868.48	1,173.95	37.12	0.95%

SPTSX Index	60	19,447	12,764.15	12,803.63	0.54	0.58%
MEXBOL Index	1,589	(26,146)	3,142.70	2,951.73	6.55	0.93%
IBOV Index	2,104	(22,524)	22,076.65	20,014.53	7.24	1.29%
MERVAL Index	(165)	5,530	765.95	743.73	-1.29	2.32%
UKX Index	4,340	39,963	10,288.22	11,405.57	17.67	0.61%
DAX Index	9,428	36,674	10,610.77	13,338.55	40.53	0.63%
CAC Index	1,587	20,042	5,625.44	6,070.89	13.36	0.59%
IBEX Index	8,670	38,422	11,492.37	14,085.49	28.24	0.80%
SMI Index	7,368	43,402	8,201.97	9,594.28	32.53	0.52%
FTSEMIB Index	5,500	24,891	23,059.74	28,154.70	32.04	0.69%
PSI20 Index	6,263	24,289	8,026.78	10,096.62	26.01	0.99%
ISEQ Index	26,790	40,099	4,246.25	7,083.19	90.49	0.74%
ICEXI Index	4,855	35,800	6.60	7.49	22.02	0.62%
AEX Index	5,832	42,240	484.27	551.14	23.21	0.59%
BEL20 Index	6,973	44,003	3,610.75	4,182.96	27.30	0.58%
LUXXX Index	9,703	39,715	1,655.49	2,059.96	36.47	0.67%
KFX Index	12,347	38,048	100.82	133.54	35.33	0.92%
HEX Index	9,086	40,933	8,513.92	10,403.83	29.01	0.77%
OMX Index	2,404	22,162	190.67	211.36	15.29	0.71%
ATX Index	4,167	28,102	3,213.33	3,689.84	17.51	0.85%
ASE Index	6,946	17,693	1,246.19	1,735.39	28.57	1.37%
OSEBX Index	1,880	22,138	84.29	91.45	12.12	0.70%
INDEXCF Index	72	(15,948)	41.62	41.43	0.50	0.90%
TOP40 Index	238	21,208	3,915.86	3,959.78	1.29	0.87%
SENSEX Index	(331)	(16,223)	330.60	337.35	-2.50	0.81%
NKY Index	793	14,214	139.54	147.33	4.01	1.39%
HSI Index	(150)	15,574	2,903.21	2,875.52	-1.17	0.82%
SHCOMP Index	1,213	(33,700)	344.53	332.13	4.29	0.84%
KOSPI Index	96	16,497	1.82	1.83	0.77	0.75%
AS51 Index	210	12,591	4,825.68	4,906.22	2.37	0.71%
STBCNZL Index	32,344	73,231	444.47	640.78	96.41	0.46%
EEM US Equity	267	(6,119)	40.76	38.98	4.40	0.99%
IYR US Equity	7	4,214	67.67	67.78	0.31	0.52%
MDY US Equity	4,953	14,269	184.03	247.90	40.27	0.86%
JNK US Equity	11	3,717	41.19	41.31	1.48	0.20%
XLF US Equity	5,189	13,610	15.57	21.51	44.63	0.85%
XLU US Equity	380	8,406	38.65	40.40	8.20	0.55%
XLK US Equity	2,167	12,860	30.80	35.99	24.52	0.69%
XLI US Equity	5,668	16,147	38.20	51.61	42.43	0.83%
XLP US Equity	94	7,329	41.38	41.91	2.19	0.59%
XLY US Equity	8,446	20,539	46.72	65.93	49.83	0.83%
XLE US Equity	184	4,209	84.01	87.67	5.14	0.85%
XLB US Equity	3,428	14,930	37.57	46.20	27.98	0.82%
XLV US Equity	12,673	24,346	38.87	59.10	63.32	0.82%
SXXP Index	7,027	43,407	400.51	465.35	29.10	0.56%
SXAP Index	10,176	28,526	520.28	705.89	38.38	0.93%
SXKP Index	7,143	47,032	366.14	421.75	21.69	0.70%

SX6P Index	5,374	33,735	352.10	408.19	26.90	0.59%
SXEP Index	1,536	29,339	441.65	464.78	8.26	0.63%
SXIP Index	12,787	28,923	222.31	320.59	57.61	0.77%
SXNP Index	5,208	28,384	482.69	571.26	27.97	0.66%
SX3P Index	457	18,170	662.20	678.84	3.69	0.68%
SXDP Index	26,371	61,075	609.16	872.18	68.81	0.63%
SX4P Index	3,541	25,840	917.36	1,043.06	19.89	0.69%
SX8P Index	2,677	17,778	343.07	394.72	21.20	0.71%
SXOP Index	9,780	40,520	380.28	472.06	28.64	0.84%
SXQP Index	431	20,335	796.99	813.88	2.91	0.73%
SXRP Index	1,020	29,339	434.81	449.92	6.44	0.54%
SXMP Index	13,318	35,766	261.12	358.35	59.41	0.63%
SXTP Index	23,239	39,247	172.05	273.93	88.78	0.67%
SX7E Index	6,272	18,463	158.95	212.95	33.55	1.01%
SX5E Index	6,843	39,315	3,698.47	4,342.17	27.88	0.62%
SPGSCITR Index	(25)	9,392	4,973.47	4,960.17	-0.56	0.47%
XAG Curncy	812	(20,150)	22.78	21.86	4.01	1.01%
CO1 Comdty	(138)	(24,622)	108.90	109.51	-0.99	0.56%
CL1 Comdty	861	23,341	98.21	101.83	4.71	0.78%
NG1 Comdty	5,855	16,608	3.77	5.10	7.60	4.64%
XAU Comdty	1,261	(16,505)	110.01	101.60	11.42	0.67%
IBOXHY Index	2,779	53,418	220.12	231.57	47.88	0.11%
US_TSY CREDIT	3	11,965	759.73	759.93	0.20	0.13%
CA_TSY CREDIT	6,583	(97,153)	1,269.35	1,183.33	20.00	0.34%
MX_TSY CREDIT	12	(13,747)	209.03	208.85	0.18	0.48%
AU_TSY CREDIT	915	(79,133)	1,457.62	1,440.76	2.68	0.43%
JP_TSY CREDIT	653	(59,678)	822.10	813.10	2.77	0.40%
MY_TSY CREDIT	1,128	(92,252)	167.43	165.38	4.50	0.27%
SG_TSY CREDIT	648	(95,749)	219.11	217.63	3.04	0.22%
AT_TSY CREDIT	2,476	64,350	354.64	368.29	12.72	0.30%
BE_TSY CREDIT	3,277	67,610	473.36	496.30	16.78	0.29%
FI_TSY CREDIT	2,439	66,540	346.05	358.73	12.48	0.29%
FR_TSY CREDIT	2,858	65,370	1,664.46	1,737.23	14.82	0.30%
DE_TSY CREDIT	2,044	66,681	1,235.81	1,273.69	10.11	0.30%
IE_TSY CREDIT	29,328	78,270	336.92	463.17	123.26	0.30%
IT_TSY CREDIT	6,858	54,111	1,612.72	1,817.12	36.87	0.34%
NL_TSY CREDIT	2,346	65,372	1,317.53	1,364.82	12.22	0.29%
ES_TSY CREDIT	9,166	50,187	392.28	463.93	55.50	0.33%
DK_TSY CREDIT	2,256	60,407	725.64	752.74	11.40	0.33%
NO_TSY CREDIT	(413)	(27,378)	333.32	338.35	-3.17	0.48%
PL_TSY CREDIT	985	22,143	420.32	439.01	8.61	0.52%
ZA_TSY CREDIT	1,172	(33,149)	83.13	80.19	3.91	0.90%
SE_TSY CREDIT	(438)	(21,138)	452.11	461.49	-7.08	0.29%
CH_TSY CREDIT	3,065	60,555	1,000.12	1,050.75	14.66	0.35%
GB_TSY CREDIT	765	56,841	1,489.15	1,509.20	3.95	0.34%