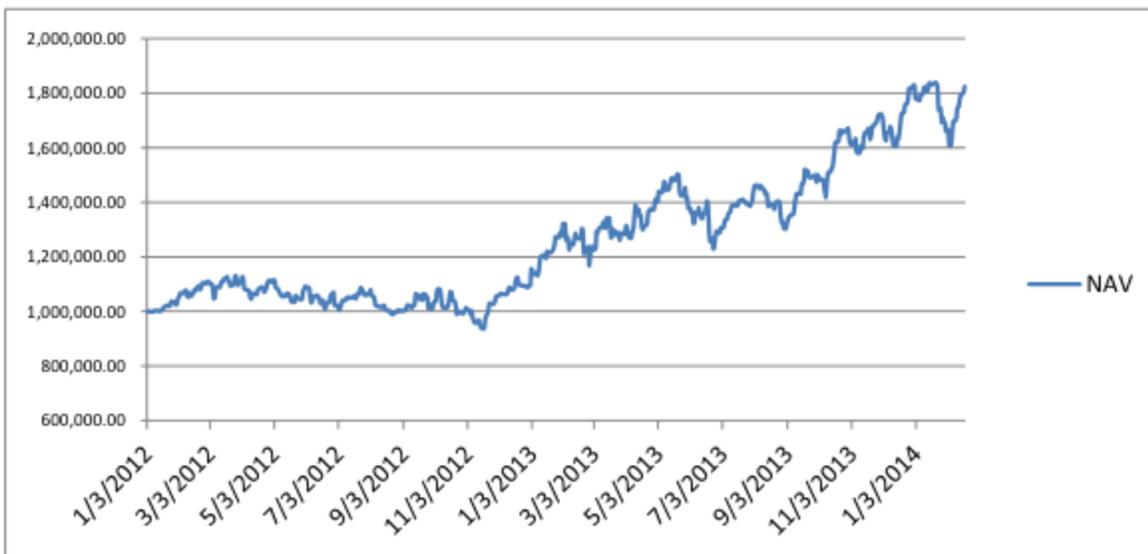


Current Date:	2/18/2014	Change on Day:	1.11%
T12M Return:	39.72%	MSCI World Change on Day	0.42%
Total Return since 1/1/12:	82.38%		
Current Long Exposure @ Cost:	4,331,999		
Current Short Exposure @ Cost:	(1,190,216)		
Net Exposure:	3,141,783		
Current No. of Positions:	456		
Starting Capital:	1,000,000		
Current NAV:	1,823,772		
Current Leverage (Gross Exposures):	3.03		

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:	1.35
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



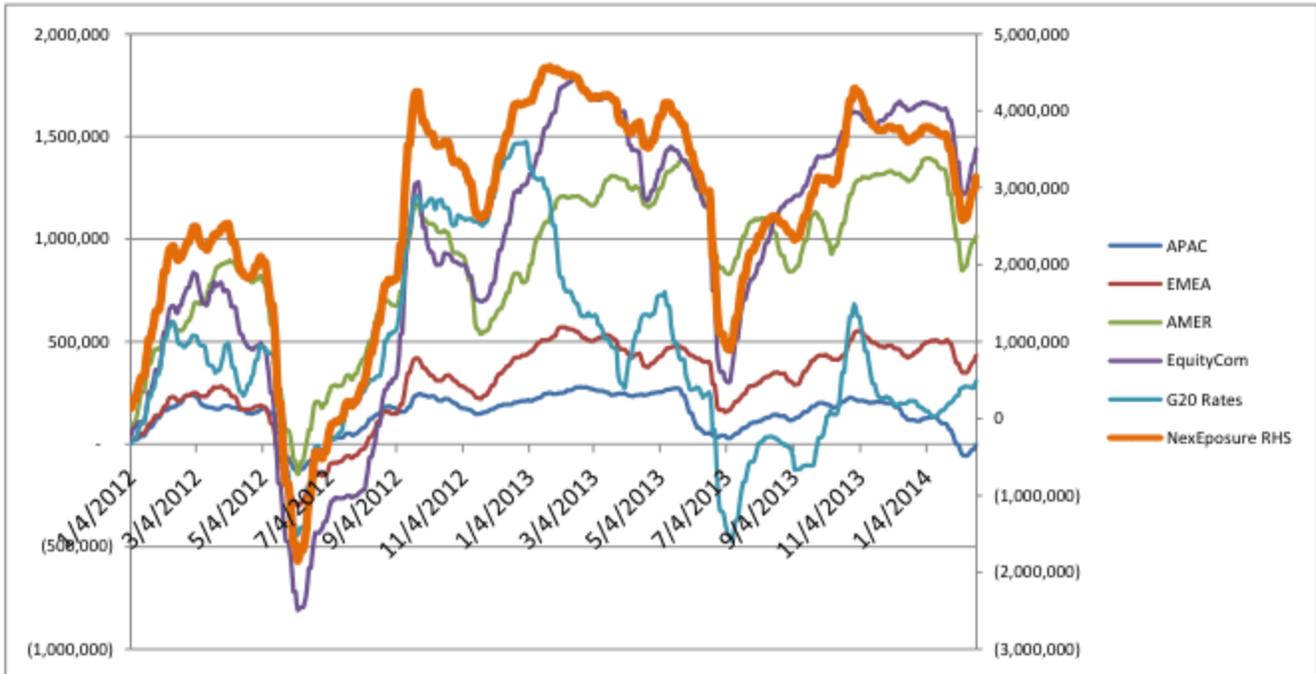
Largest Exposures 99th Percentile 1st Percentile (@ cost ex-MTM)			Largest MTM Gains (95th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
22 Positions		24.16%	53 Positions		31.31%
CO1 Comdty	(24,622)	0.45%	CA_TSY CREDIT	5,851	0.32%
MEXBOL Index	(26,146)	0.47%	UTX US Equity	5,861	0.32%
NO_TSY CREDIT	(27,378)	0.50%	ICEXI Index	5,880	0.32%
SHCOMP Index	(30,695)	0.56%	AEX Index	5,941	0.33%
ZA_TSY CREDIT	(33,149)	0.60%	SX7E Index	5,978	0.33%
XAU Comdty	(41,262)	0.75%	BEL20 Index	6,068	0.33%
CH_TSY CREDIT	59,299	1.07%	MDT US Equity	6,121	0.34%
JP_TSY CREDIT	(59,678)	1.08%	MAERSKB DC Equity	6,198	0.34%
SXDP Index	61,075	1.11%	SXSE Index	6,270	0.34%
SPX Index	62,272	1.13%	ACA FP Equity	6,309	0.35%
FR_TSY CREDIT	62,478	1.13%	QQQ US Equity	6,322	0.35%
AT_TSY CREDIT	64,350	1.16%	SXXP Index	6,470	0.35%
NL_TSY CREDIT	65,372	1.18%	HON US Equity	6,491	0.36%
FI_TSY CREDIT	66,540	1.20%	DAI GR Equity	6,524	0.36%
DE_TSY CREDIT	66,681	1.21%	GS US Equity	6,632	0.36%
BE_TSY CREDIT	67,610	1.22%	SMI Index	6,750	0.37%
STBCNZL Index	73,231	1.33%	ROG VX Equity	6,810	0.37%
IE_TSY CREDIT	78,270	1.42%	IT_TSY CREDIT	7,071	0.39%
AU_TSY CREDIT	(79,133)	1.43%	ASE Index	7,203	0.39%
MY_TSY CREDIT	(92,252)	1.67%	BMY US Equity	7,257	0.40%
SG_TSY CREDIT	(95,749)	1.73%	AMGN US Equity	7,412	0.41%
CA_TSY CREDIT	(97,153)	1.76%	MMM US Equity	7,740	0.42%
			IBEX Index	7,758	0.43%
			PRU LN Equity	7,847	0.43%
			NG1 Comdty	7,860	0.43%
			CMCSK US Equity	7,952	0.44%
			XLY US Equity	8,147	0.45%
			SXOP Index	8,155	0.45%
			HEX Index	8,414	0.46%
			DAX Index	9,247	0.51%
			LUXXX Index	9,274	0.51%
			ES_TSY CREDIT	9,285	0.51%
			BAC US Equity	9,545	0.52%
			KFX Index	9,586	0.53%
			BAYN GR Equity	9,603	0.53%
			TMO US Equity	9,604	0.53%
			SXAP Index	10,135	0.56%
			TYC US Equity	10,749	0.59%
			BA US Equity	11,362	0.62%
			MA US Equity	11,529	0.63%

XLV US Equity	12,454	0.68%
SXIP Index	12,585	0.69%
SXMP Index	13,204	0.72%
RTY Index	13,474	0.74%
NDX Index	13,987	0.77%
CELG US Equity	14,106	0.77%
SPX Index	16,472	0.90%
SXTP Index	22,596	1.24%
ISEQ Index	24,317	1.33%
SXDP Index	24,728	1.36%
IE_TSY CREDIT	28,937	1.59%
STBCNZL Index	30,832	1.69%
GILD US Equity	34,149	1.87%

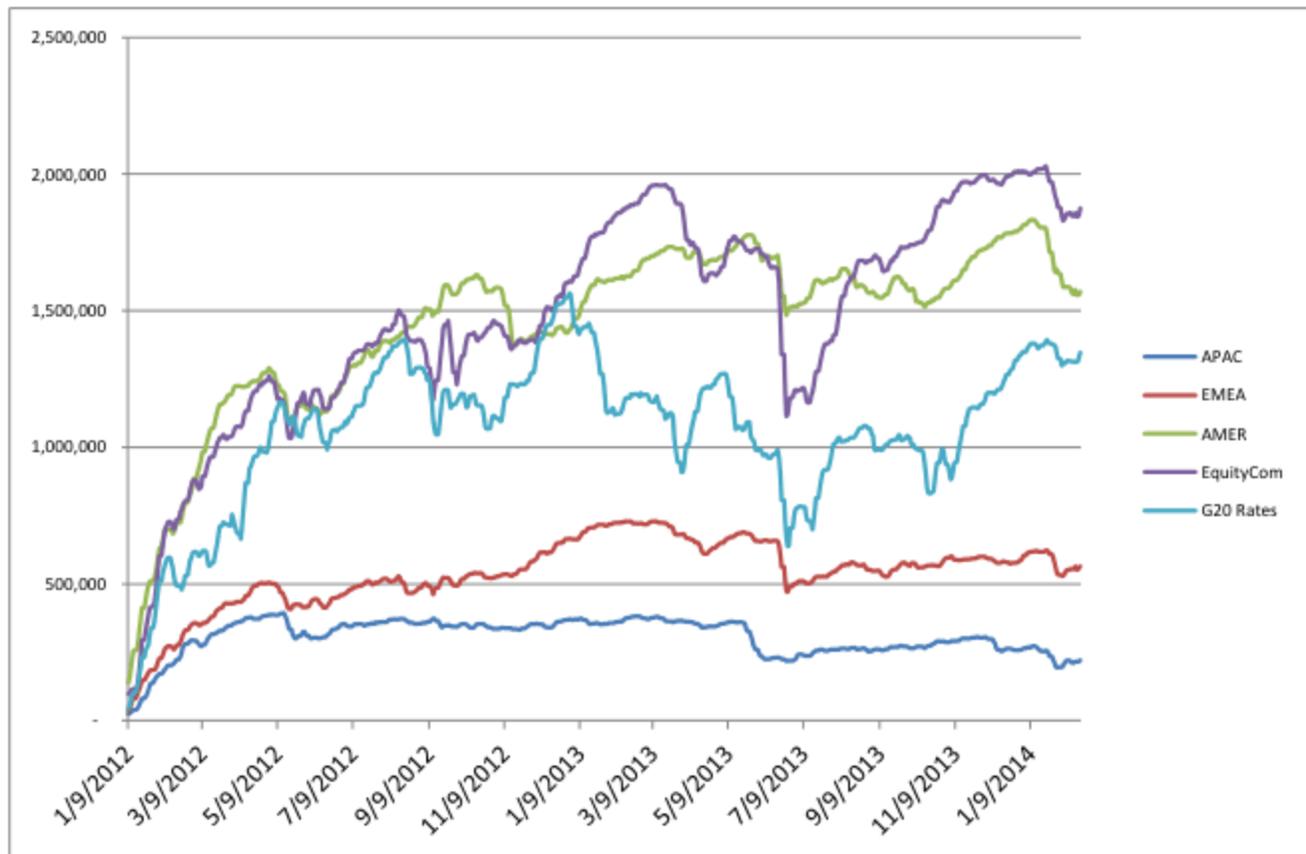
No. Names by Category

APAC Long	28
APAC Short	24
EMEA Long	75
EMEA Short	17
AMER Long	166
AMER Short	51
EquityCom Long	59
EquityCom Short	12
G20 Rates Long	15
G20 Rates Short	9
Total Long	343
Total Short	113

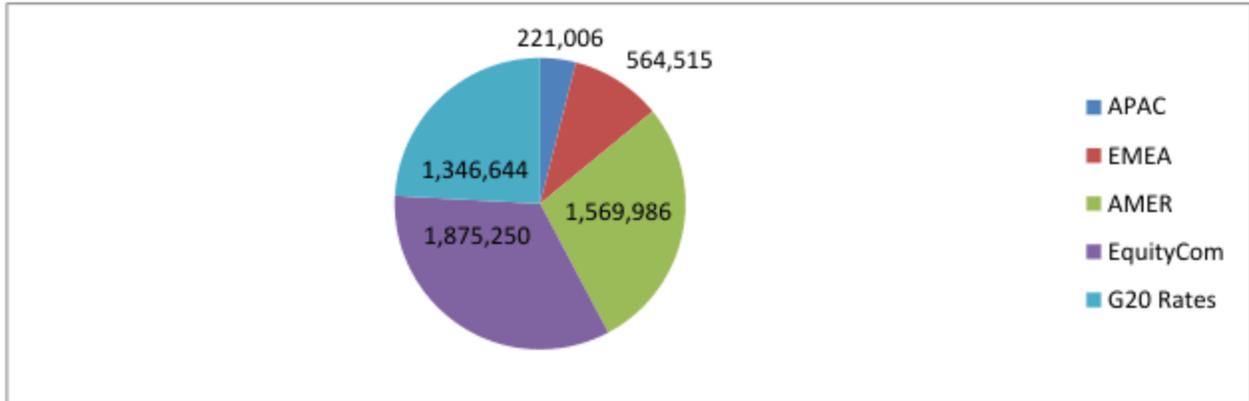
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



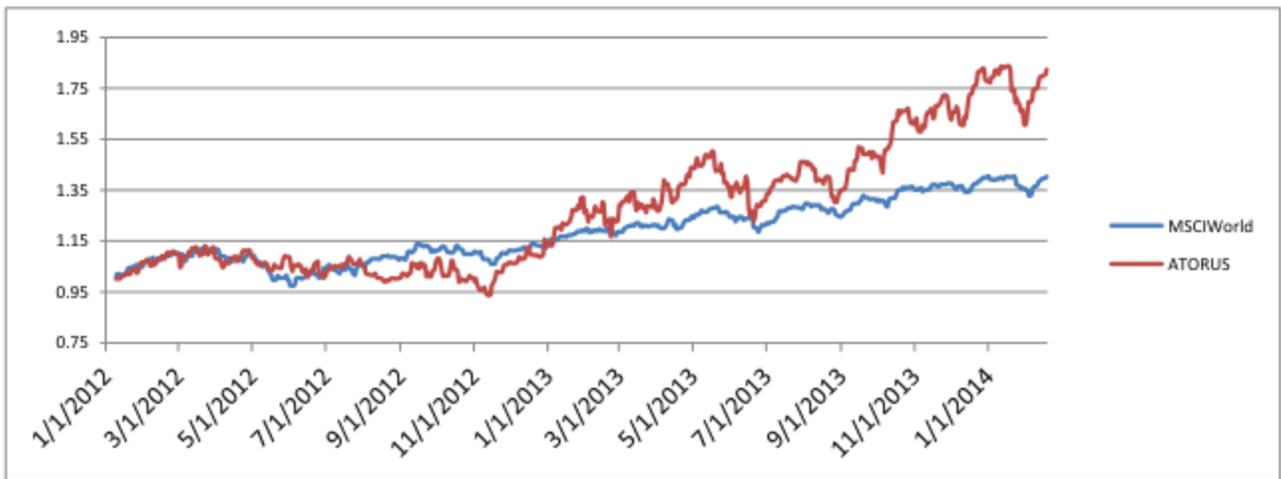
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



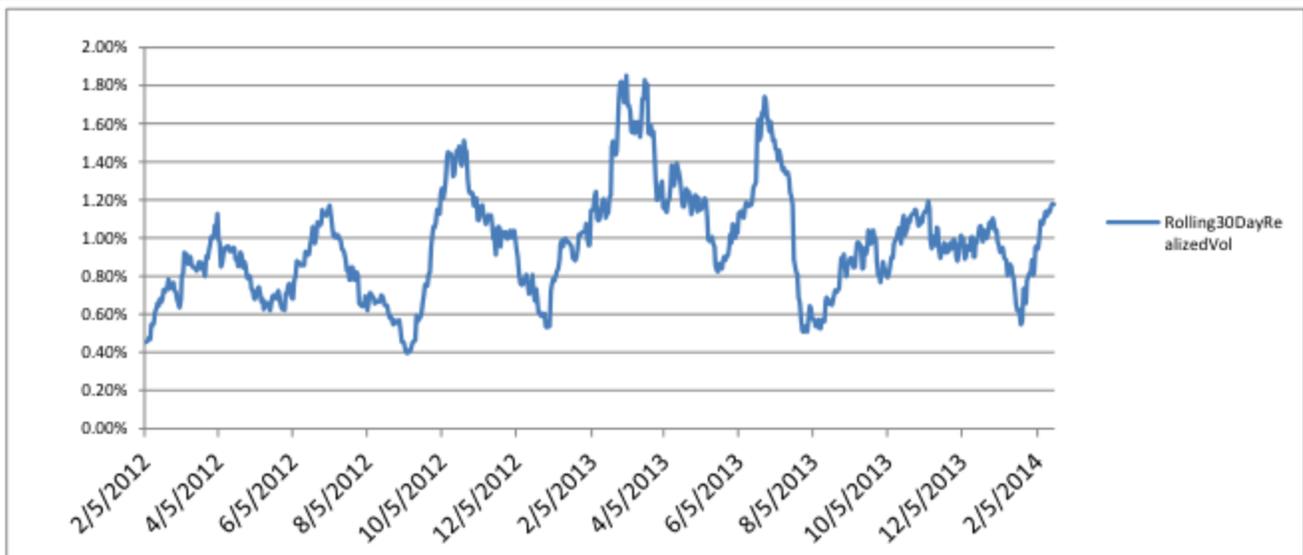
Current Gross Notional Risk by Category



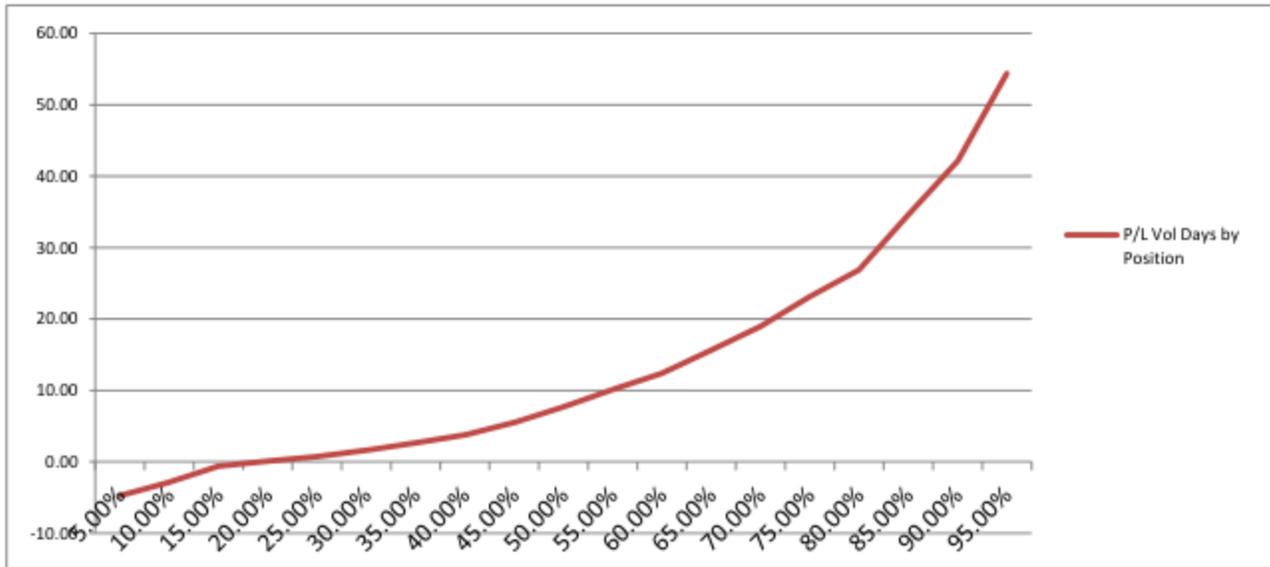
Performance Vs. MSCI World Index



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%	-4.72
10.00%	-2.87
15.00%	-0.61
20.00%	0.12
25.00%	0.74
30.00%	1.64
35.00%	2.64
40.00%	3.76
45.00%	5.53
50.00%	7.69
55.00%	10.12
60.00%	12.38
65.00%	15.67
70.00%	18.99
75.00%	23.16
80.00%	26.91
85.00%	34.62
90.00%	42.15
95.00%	54.39
100.00%	169.93

MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	0.89%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	50.26%

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)	49.54	50.27	1.99	1.31%
005380 KS Equity	0	1,799	216.67	218.10	0.02	1.30%
005490 KS Equity	(64)	(3,392)	275.86	279.28	-2.12	0.89%
005930 KS Equity	289	(6,558)	1211.21	1229.04	4.36	1.01%
012330 KS Equity	1,161	5,282	286.84	298.46	17.71	1.24%
1 HK Equity	(64)	(1,592)	15.17	15.27	-6.29	0.64%
1299 HK Equity	(102)	(2,630)	4.81	4.74	-3.59	1.07%
13 HK Equity	1,879	12,243	13.07	13.15	16.48	0.93%
16 HK Equity	176	(9,935)	12.50	12.44	2.88	0.62%
27 HK Equity	(2)	123	9.37	9.51	-0.74	2.35%
2914 JP Equity	11	(4,719)	32.70	32.39	0.17	1.34%
3382 JP Equity	45	3,411	38.32	38.20	1.07	1.23%
4063 JP Equity	98	(4,536)	54.87	55.19	1.81	1.19%
4502 JP Equity	(10)	1,933	46.91	46.46	-0.63	0.85%
4689 JP Equity	(2)	752	6.08	5.99	-0.18	1.70%
5 HK Equity	(147)	(3,773)	10.74	10.60	-5.27	0.74%
5108 JP Equity	(23)	3,498	36.75	36.11	-0.59	1.13%
5401 JP Equity	74	(3,709)	3.00	2.93	1.36	1.47%
6301 JP Equity	(20)	(3,515)	20.72	20.75	-0.40	1.41%
6752 JP Equity	1,072	4,145	11.32	11.34	10.04	2.58%
6902 JP Equity	2,568	9,730	52.92	52.43	20.50	1.29%
6954 JP Equity	135	6,393	165.37	160.99	1.20	1.77%
7201 JP Equity	(27)	(3,743)	9.15	8.91	-0.54	1.31%
7203 JP Equity	4	(2,574)	57.33	57.37	0.11	1.20%
7267 JP Equity	(46)	(3,471)	37.11	36.81	-1.13	1.17%
762 HK Equity	231	(4,155)	1.33	1.35	5.05	1.10%
7751 JP Equity	381	(6,865)	29.97	29.69	5.96	0.93%
8031 JP Equity	(204)	(2,695)	15.33	14.98	-6.35	1.19%
8058 JP Equity	-	612	19.43	19.03	0.00	1.15%
8306 JP Equity	16	(3,210)	6.04	5.84	0.41	1.25%
8316 JP Equity	34	(2,955)	46.87	45.76	0.80	1.41%
8411 JP Equity	(118)	3,774	2.11	2.05	-2.29	1.36%
8604 JP Equity	27	(2,508)	6.92	6.71	0.78	1.41%
8801 JP Equity	68	(1,911)	31.09	30.23	2.27	1.56%
8802 JP Equity	69	(3,308)	24.45	24.21	1.51	1.38%
9020 JP Equity	154	(3,967)	74.03	74.53	3.71	1.04%
941 HK Equity	853	(11,130)	9.49	9.48	11.15	0.69%
9432 JP Equity	210	6,077	54.75	55.03	2.62	1.32%
9433 JP Equity	2,928	9,476	55.36	55.15	21.57	1.43%
9437 JP Equity	(145)	(5,749)	16.10	16.11	-2.42	1.04%
9983 JP Equity	(193)	3,177	350.53	346.69	-3.63	1.67%

9984 JP Equity	2,076	2,797	75.23	74.38	47.16	1.57%
AAPL US Equity	384	7,877	548.17	543.49	4.67	1.04%
ABB US Equity	774	10,408	25.23	25.34	7.08	1.05%
ABBN VX Equity	607	8,703	25.13	25.28	6.53	1.07%
ABBV US Equity	121	5,335	51.33	50.61	2.09	1.08%
ABEV US Equity	330	(7,232)	6.80	6.92	3.06	1.49%
ABEV3 BZ Equity	324	(6,923)	6.81	6.95	3.53	1.33%
ABI BB Equity	5	1,522	101.58	100.69	0.36	0.92%
ABT US Equity	(2)	4,097	39.00	38.85	-0.06	0.83%
ABX CN Equity	(402)	(2,109)	20.38	20.44	-11.76	1.62%
ABX US Equity	(394)	(2,087)	20.39	20.45	-11.72	1.61%
ACA FP Equity	6,168	5,408	14.81	14.63	80.22	1.42%
ACE US Equity	110	3,677	97.34	96.68	4.38	0.69%
ACN US Equity	591	9,052	82.48	82.07	7.88	0.83%
ADP US Equity	62	1,193	76.31	76.12	6.68	0.78%
AFL US Equity	23	3,463	63.03	63.06	1.00	0.65%
AGL SJ Equity	(581)	(4,054)	25.91	25.99	-10.16	1.41%
AGN US Equity	1,281	6,808	125.57	124.49	15.83	1.19%
AI FP Equity	10	1,683	135.02	136.74	0.75	0.75%
AIG US Equity	1	4,012	49.80	48.68	0.03	0.94%
AIR FP Equity	4,619	6,526	72.60	72.53	63.19	1.12%
ALV GR Equity	3,116	7,550	177.65	177.50	42.70	0.97%
ALVG IX Equity	2,338	5,742	177.68	177.49	43.50	0.94%
AMGN US Equity	7,084	22,886	125.09	123.73	31.12	0.99%
AMT US Equity	937	10,655	83.23	83.00	10.88	0.81%
AMZN US Equity	3,365	14,103	352.30	356.30	18.12	1.32%
ANZ AU Equity	-	794	28.54	28.17	0.00	0.89%
APA US Equity	(10)	(6,870)	83.26	82.86	-0.15	0.95%
APC US Equity	(28)	(5,635)	82.99	81.36	-0.58	0.84%
AXP US Equity	2,496	10,373	88.79	88.78	23.66	1.02%
AZN LN Equity	4,610	12,676	68.14	67.92	36.63	0.99%
AZN SS Equity	4,045	11,669	68.01	67.87	35.08	0.99%
AZN US Equity	4,408	12,432	68.13	67.67	34.84	1.02%
BA US Equity	11,147	17,951	130.38	129.42	54.17	1.15%
BAC US Equity	9,716	10,884	16.56	16.70	97.32	0.92%
BARC LN Equity	(193)	5,295	4.33	4.25	-2.93	1.24%
BAS GR Equity	1,142	7,333	113.29	112.45	17.72	0.88%
BATS LN Equity	(197)	(5,600)	52.10	50.80	-3.68	0.95%
BAX US Equity	(275)	(8,047)	69.34	69.11	-6.14	0.56%
BAYN GR Equity	9,435	11,757	139.23	138.13	82.11	0.98%
BBAS3 BZ Equity	22	(797)	8.50	8.63	1.68	1.64%
BBD US Equity	973	(6,743)	11.11	11.09	11.35	1.27%
BBDC4 BZ Equity	915	(7,252)	11.12	11.14	11.21	1.13%
BBL US Equity	(185)	(4,014)	65.01	63.24	-4.33	1.07%
BBVA SM Equity	1,262	5,723	12.25	12.32	17.18	1.28%
BCE CN Equity	47	(6,644)	42.99	42.87	1.05	0.68%
BCS US Equity	(234)	6,397	17.56	17.07	-2.90	1.26%

BEN US Equity	55	4,618	53.44	52.71	1.26	0.95%
BG/ LN Equity	(101)	(3,003)	18.18	17.94	-2.42	1.39%
BHP AU Equity	11	1,570	35.00	34.04	0.74	0.93%
BHP US Equity	19	2,162	70.07	68.40	0.93	0.94%
BIIB US Equity	361	1,066	333.21	329.19	23.14	1.46%
BIL SJ Equity	(196)	(3,561)	32.41	31.92	-4.71	1.16%
BK US Equity	60	1,539	31.80	31.81	4.50	0.86%
BLK US Equity	127	1,171	305.30	303.93	11.69	0.93%
BLT LN Equity	(191)	(3,958)	32.42	31.69	-4.74	1.02%
BMO CN Equity	-	941	65.52	64.97	0.00	0.68%
BMW GR Equity	978	5,076	115.71	117.62	25.33	0.76%
BMY US Equity	7,074	13,669	54.67	54.19	39.94	1.30%
BN FP Equity	85	(3,684)	69.05	68.91	2.53	0.91%
BNP FP Equity	1,652	5,498	79.88	80.34	25.08	1.20%
BNS CN Equity	(199)	(3,682)	57.92	57.73	-6.45	0.84%
BP/ LN Equity	496	8,446	8.23	8.13	9.09	0.65%
BRK/B US Equity	-	941	114.73	114.78	0.00	0.61%
BSBR US Equity	1,643	(8,171)	4.86	4.94	12.39	1.62%
BUD US Equity	12	1,560	101.06	101.26	0.83	0.90%
BX US Equity	95	2,976	31.47	31.28	3.00	1.06%
C US Equity	(1)	1,229	49.58	49.57	-0.05	1.20%
CA FP Equity	393	1,959	36.11	36.61	20.60	0.97%
CAT US Equity	1,084	10,300	96.50	96.41	10.14	1.04%
CBA AU Equity	2	2,411	67.31	68.53	0.13	0.72%
CBS US Equity	402	1,267	66.10	65.00	24.85	1.28%
CCL US Equity	949	7,821	39.91	40.60	12.21	0.99%
CELG US Equity	13,966	15,111	165.38	164.59	70.06	1.32%
CFR VX Equity	4	1,675	98.90	99.62	0.21	1.30%
CL US Equity	1,154	18,685	62.37	62.63	10.41	0.59%
CM CN Equity	18	2,706	81.91	81.49	1.09	0.60%
CMCSA US Equity	5,559	17,408	53.55	53.63	34.65	0.92%
CMCSK US Equity	7,925	18,900	51.52	51.47	47.55	0.88%
CNI US Equity	1,247	12,873	56.00	56.35	12.22	0.79%
CNQ CN Equity	68	3,653	35.69	35.28	2.26	0.82%
CNR CN Equity	1,234	12,425	56.03	56.39	12.59	0.79%
COF US Equity	417	6,077	72.65	72.33	8.24	0.83%
COP US Equity	155	(7,980)	65.42	65.35	2.91	0.67%
COST US Equity	12	2,726	115.42	115.97	0.57	0.80%
COV LN Equity	186	2,442	#N/A N/A	#N/A N/A	25.05	0.30%
COV US Equity	762	6,347	71.29	71.00	13.27	0.91%
CRM US Equity	215	2,054	63.38	62.85	8.10	1.29%
CS FP Equity	2,795	6,734	27.34	27.44	42.10	0.99%
CSCO US Equity	(179)	(4,977)	22.44	22.57	-3.99	0.90%
CSX US Equity	859	8,914	27.33	27.49	8.93	1.08%
CVE CN Equity	998	(10,449)	25.89	25.96	13.99	0.68%
CVS US Equity	1,189	10,312	70.32	69.98	15.54	0.74%
CVX US Equity	(57)	(6,322)	113.18	113.01	-1.21	0.74%

D US Equity	2,175	12,109	70.97	70.71	23.16	0.78%
DAI GR Equity	6,579	13,908	91.38	91.63	45.75	1.03%
DBK GR Equity	211	4,052	49.41	49.04	4.04	1.29%
DD US Equity	2,236	12,305	64.80	64.35	20.06	0.91%
DDAIF US Equity	3,757	8,377	91.44	91.55	38.45	1.17%
DE US Equity	20	8,122	85.06	85.86	0.36	0.66%
DELL US Equity	14	6,715	#N/A N/A	#N/A N/A	2.65	0.08%
DG FP Equity	3,947	9,889	72.30	71.83	48.96	0.82%
DGE LN Equity	(40)	(1,078)	31.22	30.64	-3.19	1.18%
DHR US Equity	4,280	14,097	76.03	76.35	41.93	0.72%
DIS US Equity	1,543	9,908	79.69	79.01	14.89	1.05%
DISCA US Equity	(75)	3,650	80.71	80.32	-1.81	1.14%
DNB NO Equity	1,224	9,129	17.72	17.75	18.46	0.73%
DOW US Equity	1,940	6,446	46.69	46.62	25.48	1.18%
DPW GR Equity	151	547	36.50	36.02	34.58	0.80%
DTE GR Equity	4,845	13,640	16.79	16.56	36.44	0.97%
DTV US Equity	1,812	9,349	72.74	71.99	25.39	0.76%
DUK US Equity	(228)	(8,822)	71.76	71.40	-4.60	0.56%
DVN US Equity	16	6,359	62.85	61.93	0.32	0.80%
EBAY US Equity	161	5,059	55.15	54.64	2.80	1.14%
ECL US Equity	71	3,983	103.33	102.96	2.41	0.74%
EDF FP Equity	5,757	9,189	38.22	38.13	67.05	0.93%
EMC US Equity	197	8,839	25.44	25.43	2.49	0.89%
EMR US Equity	124	2,174	63.98	64.58	8.32	0.68%
ENB CN Equity	(269)	(7,004)	43.38	43.29	-7.40	0.52%
ENEL IM Equity	1,275	6,725	5.06	5.05	18.52	1.02%
ENI IM Equity	(189)	(3,384)	23.66	23.52	-7.28	0.77%
EOAN GR Equity	44	2,606	19.19	18.97	1.87	0.90%
EOG US Equity	1,257	5,573	179.25	176.46	23.23	0.97%
EPD US Equity	714	9,800	66.72	66.69	10.90	0.67%
ERICB SS Equity	161	4,975	12.57	12.59	3.71	0.87%
ESRX US Equity	1,442	9,815	76.94	76.49	21.39	0.69%
ETN US Equity	88	3,006	72.47	72.54	2.90	1.01%
F US Equity	(96)	(3,621)	15.40	15.21	-2.44	1.09%
FB US Equity	1,379	2,610	66.88	67.15	34.33	1.54%
FCX US Equity	(163)	(2,387)	33.74	33.73	-5.54	1.24%
FDX US Equity	576	5,338	133.23	134.00	12.82	0.84%
FOX US Equity	3	2,116	32.15	31.81	0.16	0.96%
FOXA US Equity	3	1,952	33.02	32.50	0.12	1.09%
FP FP Equity	161	4,762	61.03	60.66	4.86	0.70%
G IM Equity	413	4,115	23.05	22.85	10.85	0.92%
GE US Equity	2,465	16,425	25.75	25.67	17.48	0.86%
GILD US Equity	33,051	13,861	83.22	81.31	169.93	1.40%
GIS US Equity	171	7,619	49.65	49.67	3.73	0.60%
GLE FP Equity	1,008	3,248	64.69	64.87	20.22	1.53%
GLEN LN Equity	(264)	(2,614)	5.75	5.65	-8.10	1.24%
GLW US Equity	2,085	11,376	19.10	19.14	15.57	1.18%

GM US Equity	682	2,560	36.24	35.80	22.99	1.16%
GOOG US Equity	4,963	12,428	1208.32	1200.31	42.23	0.95%
GS US Equity	6,480	13,671	164.81	163.58	67.31	0.70%
GSK LN Equity	362	4,319	28.19	27.86	6.77	1.24%
GSZ FP Equity	39	2,561	23.89	23.77	2.14	0.72%
HAL US Equity	682	4,093	53.95	53.65	18.59	0.90%
HD US Equity	2,230	13,333	77.54	77.82	32.65	0.51%
HMB SS Equity	653	6,110	44.29	45.15	12.09	0.88%
HON US Equity	6,518	11,930	94.34	94.48	89.66	0.61%
HPQ US Equity	1,324	6,297	29.78	30.00	19.14	1.10%
HSBA LN Equity	(64)	(1,445)	10.88	10.68	-1.88	2.34%
IBE SM Equity	1,050	6,918	6.34	6.31	23.16	0.66%
IBM US Equity	52	(8,393)	183.46	183.60	0.80	0.78%
IMT LN Equity	836	10,924	39.80	38.70	6.11	1.25%
INTC US Equity	340	9,784	24.71	24.64	4.11	0.85%
ISP IM Equity	3,033	5,555	3.04	2.95	42.67	1.28%
ITUB US Equity	282	(5,909)	13.04	13.15	3.53	1.35%
ITUB4 BZ Equity	199	(6,366)	13.12	13.17	2.47	1.27%
ITW US Equity	2,208	14,011	79.59	78.52	26.42	0.60%
ITX SM Equity	(47)	(2,635)	145.62	152.35	-2.51	0.70%
JCI US Equity	4,297	9,883	49.15	48.96	39.84	1.09%
JNJ US Equity	4,249	12,630	92.29	92.63	42.93	0.78%
JPM US Equity	936	8,516	58.39	58.03	13.68	0.80%
KMB US Equity	230	7,934	109.62	109.79	4.37	0.67%
KMI US Equity	277	(6,752)	33.79	33.73	6.25	0.66%
KO US Equity	15	(6,962)	37.49	38.75	0.33	0.65%
LBTYA US Equity	(29)	2,272	86.70	83.85	-1.65	0.78%
LBTYK US Equity	119	1,975	85.51	82.73	7.99	0.75%
LIN GR Equity	229	5,314	203.73	203.88	5.52	0.78%
LLOY LN Equity	3,637	7,073	1.37	1.35	43.84	1.17%
LLY US Equity	(100)	(4,787)	55.03	54.07	-2.57	0.81%
LMT US Equity	652	2,016	162.86	162.12	31.74	1.02%
LNKD US Equity	8	(364)	189.16	188.10	1.39	1.68%
LOW US Equity	(111)	(3,490)	46.99	47.14	-3.86	0.82%
LVS US Equity	2,040	6,808	80.63	79.71	20.66	1.45%
LYB US Equity	965	2,297	84.97	84.20	36.93	1.14%
MA US Equity	11,298	17,711	77.65	77.10	53.03	1.20%
MAERSKB DC Equity	6,161	14,148	11810.21	11788.91	36.89	1.18%
MC FP Equity	33	2,801	186.43	184.27	1.08	1.11%
MCD US Equity	(60)	(6,973)	96.16	95.69	-1.65	0.52%
MCK US Equity	152	1,762	177.50	175.73	7.56	1.14%
MDLZ US Equity	2,552	13,641	34.18	34.05	23.26	0.80%
MDT US Equity	6,476	20,811	55.94	56.67	33.17	0.94%
MET US Equity	1,002	7,556	50.84	50.25	12.20	1.09%
MFC CN Equity	4,440	8,003	19.43	19.24	52.97	1.05%
MHS US Equity	1,755	13,962	#N/A N/A	#N/A N/A	11.02	1.14%
MMM US Equity	7,627	21,331	132.05	131.54	50.01	0.71%

MO US Equity	(12)	3,964	35.55	35.49	-0.43	0.73%
MON US Equity	401	11,917	109.85	109.58	4.01	0.84%
MOS US Equity	(188)	(4,472)	47.87	47.77	-3.71	1.13%
MRK US Equity	1,255	9,350	55.71	55.35	14.03	0.96%
MS US Equity	129	1,649	29.66	29.73	7.54	1.04%
MSFT US Equity	571	7,177	37.53	37.59	7.69	1.03%
MUV2 GR Equity	703	7,535	216.86	215.86	14.15	0.66%
NAB AU Equity	5	1,719	31.56	30.76	0.36	0.82%
NCM AU Equity	2,759	(5,096)	10.27	10.06	25.48	2.12%
NEE US Equity	4,135	14,649	93.47	93.11	39.71	0.71%
NEM US Equity	2,348	(7,392)	24.07	23.85	17.59	1.81%
NESN VX Equity	574	9,821	73.94	73.71	6.70	0.87%
NG/ LN Equity	1,821	11,416	13.73	13.58	22.78	0.70%
NKE US Equity	778	2,940	75.27	74.95	32.43	0.82%
NOK US Equity	3,652	4,498	7.30	7.18	58.86	1.38%
NOV US Equity	6	1,817	76.10	76.23	0.42	0.76%
NOVN VX Equity	5,406	18,291	82.67	82.66	43.31	0.68%
NOVOB DC Equity	954	7,721	43.63	43.91	10.76	1.15%
NSC US Equity	1,457	9,590	91.14	92.73	13.04	1.17%
NVS US Equity	4,216	15,510	82.75	82.76	41.36	0.66%
OGXP3 BZ Equity	5,036	(5,180)	0.10	0.12	24.75	3.93%
OR FP Equity	3	2,001	167.31	168.23	0.12	1.15%
ORA FP Equity	57	2,960	12.78	12.61	1.92	1.00%
ORCL US Equity	1,058	7,418	37.97	38.06	20.31	0.70%
OXY US Equity	60	2,453	96.00	95.29	2.96	0.83%
PBR US Equity	384	(2,814)	11.27	11.49	9.12	1.49%
PBR/A US Equity	325	(2,795)	12.01	12.26	7.89	1.47%
PCLN US Equity	1,026	3,043	1298.35	1278.28	28.37	1.19%
PCP US Equity	3,087	13,710	258.94	260.30	24.87	0.91%
PEP US Equity	(77)	2,342	78.10	78.64	-5.19	0.63%
PETR3 BZ Equity	357	(2,923)	5.64	5.75	8.90	1.37%
PETRA BZ Equity	373	(3,123)	5.99	6.12	8.63	1.38%
PFE US Equity	4,832	21,828	31.93	31.88	28.43	0.78%
PG US Equity	108	4,762	78.05	79.08	2.97	0.76%
PHIA NA Equity	2,015	11,244	36.32	35.88	22.92	0.78%
PM US Equity	635	(10,166)	80.41	80.13	7.36	0.85%
PNC US Equity	632	7,645	81.70	81.51	9.00	0.92%
POT CN Equity	(81)	(1,195)	33.61	33.71	-5.89	1.16%
POT US Equity	(80)	(1,120)	33.59	33.70	-6.02	1.19%
PRU LN Equity	7,559	10,521	22.29	21.93	56.81	1.26%
PSA US Equity	418	8,031	166.34	165.41	8.30	0.63%
PSX US Equity	1,011	6,030	75.92	75.49	17.13	0.98%
PX US Equity	2,329	16,099	129.74	129.69	19.74	0.73%
QCOM US Equity	1,746	12,547	75.85	76.13	18.02	0.77%
QQQ US Equity	6,175	19,920	90.19	89.68	46.93	0.66%
RAI US Equity	(44)	(3,454)	48.06	48.11	-2.09	0.61%
RDS/A US Equity	(98)	(3,677)	72.41	71.32	-3.47	0.77%

RDS/B US Equity	72	3,994	77.84	76.39	2.24	0.81%
RDSA LN Equity	127	4,065	36.04	35.59	3.53	0.89%
RDSA NA Equity	(115)	(4,359)	36.01	35.56	-3.13	0.84%
RDSB LN Equity	132	3,982	38.75	38.32	3.67	0.91%
REGN US Equity	481	4,722	331.56	322.14	5.91	1.72%
RIO AU Equity	158	4,788	63.67	61.42	3.82	0.86%
RIO LN Equity	431	4,819	59.38	58.66	7.17	1.25%
RIO US Equity	428	4,934	59.71	58.73	6.06	1.43%
ROG VX Equity	6,387	17,035	297.85	292.56	47.33	0.79%
RY CN Equity	(0)	1,941	65.30	64.86	-0.02	0.73%
SAB LN Equity	(59)	(1,472)	46.63	46.12	-4.70	0.85%
SAN FP Equity	225	(6,174)	100.76	99.89	4.41	0.83%
SAN SM Equity	541	7,256	8.95	8.97	8.09	0.92%
SAN US Equity	459	5,315	8.98	8.99	7.05	1.23%
SAP GR Equity	(122)	5,241	80.45	79.64	-3.06	0.76%
SAP US Equity	(144)	7,101	80.37	79.95	-2.36	0.86%
SBUX US Equity	-	647	74.30	74.80	0.00	1.09%
SGO FP Equity	2,159	7,778	55.91	56.21	31.97	0.87%
SI US Equity	1,514	11,259	130.30	130.11	17.84	0.75%
SIE GR Equity	1,199	8,908	130.69	130.26	17.51	0.77%
SLB US Equity	871	6,528	90.37	90.61	16.52	0.81%
SMSN LI Equity	323	(7,260)	609.82	615.87	4.78	0.93%
SO US Equity	(113)	(7,210)	42.55	42.39	-3.00	0.52%
SPG US Equity	(124)	(2,260)	159.47	159.77	-7.23	0.76%
SREN VX Equity	1,510	9,709	93.76	92.60	17.47	0.89%
STAN LN Equity	184	(5,283)	22.03	21.52	2.68	1.30%
STL NO Equity	156	5,200	26.44	25.98	3.21	0.93%
STT US Equity	1	3,457	68.18	68.62	0.02	1.08%
SU CN Equity	(157)	(4,100)	33.43	33.55	-5.39	0.71%
SU FP Equity	177	4,283	87.07	86.19	4.43	0.93%
SU US Equity	(132)	(3,345)	33.41	33.52	-5.65	0.70%
SWEDA SS Equity	605	5,950	26.95	27.22	11.63	0.87%
SYNN VX Equity	(124)	(3,587)	370.21	361.58	-3.50	0.99%
T US Equity	285	(8,522)	32.83	33.16	4.18	0.80%
TD CN Equity	6	1,892	45.10	44.86	0.54	0.55%
TEF SM Equity	(63)	(3,477)	15.48	15.52	-2.24	0.81%
TEF US Equity	2	818	15.45	15.47	0.19	0.97%
TGT US Equity	1,239	(10,717)	56.44	56.22	14.47	0.80%
TJX US Equity	2,774	9,492	60.13	59.84	34.42	0.85%
TLS AU Equity	159	4,525	4.72	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)	116.37	115.42	2.88	0.72%
TMO US Equity	9,639	10,218	123.36	123.57	100.16	0.94%
TOT US Equity	259	2,896	61.01	60.84	10.75	0.83%
TRP CN Equity	(233)	(6,953)	45.43	45.22	-5.53	0.61%
TRV US Equity	(117)	(3,686)	84.36	83.65	-4.28	0.74%
TSCO LN Equity	294	(7,398)	5.49	5.43	5.38	0.74%

TWC US Equity	1,096	4,834	145.15	145.84	30.43	0.74%
TWX US Equity	8	1,665	65.45	65.41	0.56	0.83%
TXN US Equity	3,103	12,205	43.86	43.81	30.32	0.84%
TYC US Equity	10,485	24,080	42.19	41.87	62.87	0.69%
UBS US Equity	403	5,222	21.05	20.86	7.23	1.07%
UBSN VX Equity	375	5,158	21.01	20.93	8.19	0.89%
UCG IM Equity	2,531	5,391	8.19	8.20	29.93	1.57%
ULVR LN Equity	0	(4,933)	40.09	39.29	0.01	0.92%
UNA NA Equity	34	(6,295)	38.70	37.94	0.56	0.95%
UNH US Equity	1,390	10,037	74.10	72.96	15.41	0.90%
UNP US Equity	1,097	9,767	178.16	179.59	14.53	0.77%
UPS US Equity	3,191	14,806	96.53	97.08	36.70	0.59%
USB US Equity	2,424	14,238	40.76	40.62	25.86	0.66%
UTX US Equity	5,806	15,190	113.71	113.41	51.64	0.74%
V US Equity	7,115	7,870	226.65	225.50	98.47	0.92%
VALE US Equity	116	(3,908)	14.62	14.63	2.09	1.42%
VALE3 BZ Equity	146	(4,586)	14.60	14.56	2.38	1.34%
VIAB US Equity	3,908	6,364	85.69	85.49	62.94	0.98%
VIV FP Equity	184	2,437	28.26	27.97	9.52	0.79%
VMW US Equity	388	4,244	95.68	95.24	6.81	1.34%
VOD LN Equity	1,253	7,591	3.72	3.66	19.20	0.86%
VOD US Equity	1,161	7,517	37.16	36.51	18.47	0.84%
VOW3 GR Equity	1,407	6,826	276.18	275.90	19.32	1.07%
VRX CN Equity	819	1,611	145.91	140.23	33.46	1.52%
VRX US Equity	945	1,880	144.83	140.06	37.02	1.36%
VTI US Equity	521	5,134	96.14	95.73	18.96	0.54%
VWO US Equity	220	(7,247)	38.97	39.11	3.26	0.93%
VZ US Equity	192	(6,121)	45.91	46.61	4.24	0.74%
WBC AU Equity	12	1,820	29.69	29.48	0.70	0.93%
WES AU Equity	31	2,564	39.28	39.39	1.60	0.74%
WFC US Equity	2,286	10,067	46.17	46.09	34.13	0.67%
WLP US Equity	1,810	10,369	88.10	87.28	17.05	1.02%
WMT US Equity	37	4,005	75.25	75.77	1.65	0.56%
WOW AU Equity	(188)	(8,665)	32.20	31.98	-3.15	0.69%
XOM US Equity	370	10,902	94.01	93.55	4.80	0.71%
XTA LN Equity	2	(2,238) #N/A N/A	#N/A N/A		0.04	2.26%
YHOO US Equity	320	1,282	38.36	38.27	18.01	1.38%
YUM US Equity	48	5,221	73.43	73.50	0.86	1.06%
ZURN VX Equity	248	6,394	303.13	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	16,381	62,272	1457.39	1,840.76	39.57	0.66%
NDX Index	13,731	46,686	2843.20	3,679.43	35.39	0.83%
RTY Index	12,910	39,938	877.75	1,161.48	36.17	0.89%

SPTSX Index	56	9,429	12784.31	12,860.84	1.06	0.57%
MEXBOL Index	587	(26,146)	3125.74	3,055.62	2.34	0.96%
IBOV Index	1,911	(22,524)	21309.27	19,501.07	6.87	1.24%
MERVAL Index	(284)	(4,458)	737.42	784.32	-2.84	2.24%
UKX Index	3,348	39,963	10470.07	11,347.32	13.64	0.61%
DAX Index	9,062	36,674	10653.60	13,286.06	35.85	0.69%
CAC Index	1,168	13,989	5497.28	5,956.46	12.87	0.65%
IBEX Index	7,972	38,422	11439.25	13,812.73	22.58	0.92%
SMI Index	6,512	43,402	8241.19	9,477.62	28.58	0.53%
FTSEMIB Index	5,325	23,580	22977.52	28,166.17	28.30	0.80%
PSI20 Index	5,269	24,289	8169.09	9,941.16	21.20	1.02%
ISEQ Index	23,658	40,099	4290.19	6,821.34	81.29	0.73%
ICEXI Index	5,957	35,416	6.57	7.68	27.01	0.62%
AEX Index	5,416	42,240	489.61	552.39	21.43	0.60%
BEL20 Index	5,716	41,743	3612.63	4,107.33	25.10	0.55%
LUXXX Index	8,780	39,715	1672.37	2,042.07	32.75	0.67%
KFX Index	9,323	38,048	101.38	126.22	31.05	0.79%
HEX Index	7,953	40,933	8594.25	10,263.98	25.47	0.76%
OMX Index	1,930	21,206	187.80	204.89	13.65	0.67%
ATX Index	3,522	28,102	3251.29	3,658.81	13.91	0.90%
ASE Index	7,204	17,693	1246.17	1,753.55	28.42	1.43%
OSEBX Index	1,498	22,138	84.92	90.67	9.80	0.69%
INDEXCF Index	(242)	(11,305)	41.57	42.46	-2.44	0.88%
TOP40 Index	(0)	2,925	3919.68	3,919.68	0.00	0.85%
SENSEX Index	66	(16,223)	333.33	331.97	0.49	0.82%
NKY Index	823	7,618	130.84	144.98	8.38	1.29%
HSI Index	(180)	(5,983)	2827.66	2,912.70	-3.56	0.84%
SHCOMP Index	(466)	(27,718)	343.48	349.26	-2.24	0.75%
KOSPI Index	(442)	(12,401)	1.77	1.83	-4.79	0.74%
AS51 Index	58	7,582	4837.69	4,874.57	1.07	0.71%
STBCNZL Index	30,708	73,231	445.00	631.60	79.20	0.53%
EEM US Equity	165	(6,119)	40.38	39.29	2.68	1.00%
IYR US Equity	(93)	(1,667)	64.10	67.67	-9.74	0.57%
MDY US Equity	4,743	14,269	185.02	246.52	37.79	0.88%
JNK US Equity	(9)	(1,151)	40.68	41.00	-4.34	0.18%
XLF US Equity	5,302	13,610	15.60	21.68	48.83	0.80%
XLU US Equity	361	6,361	38.25	40.42	9.32	0.61%
XLK US Equity	2,200	12,860	30.82	36.09	24.16	0.71%
XLI US Equity	5,567	16,147	38.17	51.33	43.19	0.80%
XLP US Equity	82	7,329	41.14	41.60	1.86	0.60%
XLY US Equity	8,112	20,539	46.78	65.25	49.27	0.80%
XLE US Equity	101	4,209	84.39	86.42	2.99	0.81%
XLB US Equity	3,396	14,930	37.60	46.15	28.32	0.80%
XLV US Equity	12,115	24,346	39.23	58.75	60.32	0.83%
SXXP Index	6,066	43,407	403.78	460.21	24.85	0.56%
SXAP Index	10,143	28,526	520.17	705.13	38.40	0.93%
SXKP Index	4,598	47,032	373.98	410.54	15.13	0.65%

SX6P Index	4,368	32,231	351.19	398.78	21.65	0.63%
SXEP Index	560	21,794	442.37	453.74	3.94	0.65%
SXIP Index	12,382	28,923	223.40	319.04	54.34	0.79%
SXNP Index	4,842	28,384	484.04	566.61	26.04	0.65%
SX3P Index	127	10,383	659.85	667.92	1.72	0.71%
SXDP Index	24,208	61,075	612.86	855.79	66.72	0.59%
SX4P Index	3,356	25,840	920.19	1,039.71	17.96	0.72%
SX8P Index	2,303	14,885	338.56	390.94	23.00	0.67%
SXOP Index	8,105	40,520	380.67	456.81	25.63	0.78%
SXQP Index	68	9,092	798.95	804.90	0.88	0.85%
SXRP Index	540	21,794	431.70	442.41	4.28	0.58%
SXMP Index	12,741	35,766	263.61	357.52	54.60	0.65%
SXTP Index	21,987	39,247	173.76	271.11	85.59	0.65%
SX7E Index	5,851	17,757	158.27	210.42	26.52	1.24%
SX5E Index	6,102	38,482	3700.91	4,287.73	23.27	0.68%
SPGSCITR Index	(411)	(26,779)	4890.69	4,965.66	-3.15	0.49%
XAG Curncy	1,125	(20,150)	23.23	21.93	5.24	1.07%
CO1 Comdty	(41)	(24,622)	110.28	110.46	-0.30	0.55%
CL1 Comdty	497	23,341	100.29	102.43	2.71	0.78%
NG1 Comdty	6,375	16,608	4.01	5.55	10.42	3.68%
XAU Comdty	3,774	(41,262)	113.19	102.84	14.18	0.64%
IBOXHY Index	2,292	53,418	220.48	229.93	42.56	0.10%
US_TSY CREDIT	(7)	3,447	771.56	769.89	-1.44	0.15%
CA_TSY CREDIT	6,146	(97,153)	1273.47	1,192.90	16.91	0.37%
MX_TSY CREDIT	76	(13,747)	209.85	208.69	0.95	0.58%
AU_TSY CREDIT	879	(79,133)	1455.25	1,439.08	2.27	0.49%
JP_TSY CREDIT	462	(59,678)	817.39	811.06	1.95	0.40%
MY_TSY CREDIT	1,916	(92,252)	167.64	164.16	8.76	0.24%
SG_TSY CREDIT	88	(95,749)	218.88	218.68	0.38	0.24%
AT_TSY CREDIT	2,091	64,350	354.69	366.22	10.66	0.31%
BE_TSY CREDIT	2,894	67,610	476.38	496.77	14.52	0.29%
FI_TSY CREDIT	2,112	66,540	347.94	358.98	10.66	0.30%
FR_TSY CREDIT	2,440	62,478	1671.37	1,736.65	13.03	0.30%
DE_TSY CREDIT	1,736	66,681	1241.72	1,274.05	8.47	0.31%
IE_TSY CREDIT	28,255	78,270	339.08	461.49	115.12	0.31%
IT_TSY CREDIT	6,367	54,111	1631.47	1,823.45	39.21	0.30%
NL_TSY CREDIT	2,015	65,372	1325.22	1,366.06	10.45	0.30%
ES_TSY CREDIT	8,794	50,187	395.55	464.86	56.92	0.31%
DK_TSY CREDIT	1,960	51,087	705.53	732.60	11.78	0.33%
NO_TSY CREDIT	(239)	(27,378)	335.75	338.68	-1.87	0.47%
PL_TSY CREDIT	790	22,143	422.75	437.84	7.04	0.51%
ZA_TSY CREDIT	1,881	(33,149)	83.49	78.75	5.95	0.95%
SE_TSY CREDIT	(407)	(16,910)	451.77	462.65	-6.92	0.35%
CH_TSY CREDIT	2,647	59,299	1005.15	1,050.02	12.38	0.36%
GB_TSY CREDIT	672	31,846	1575.10	1,608.34	6.28	0.34%