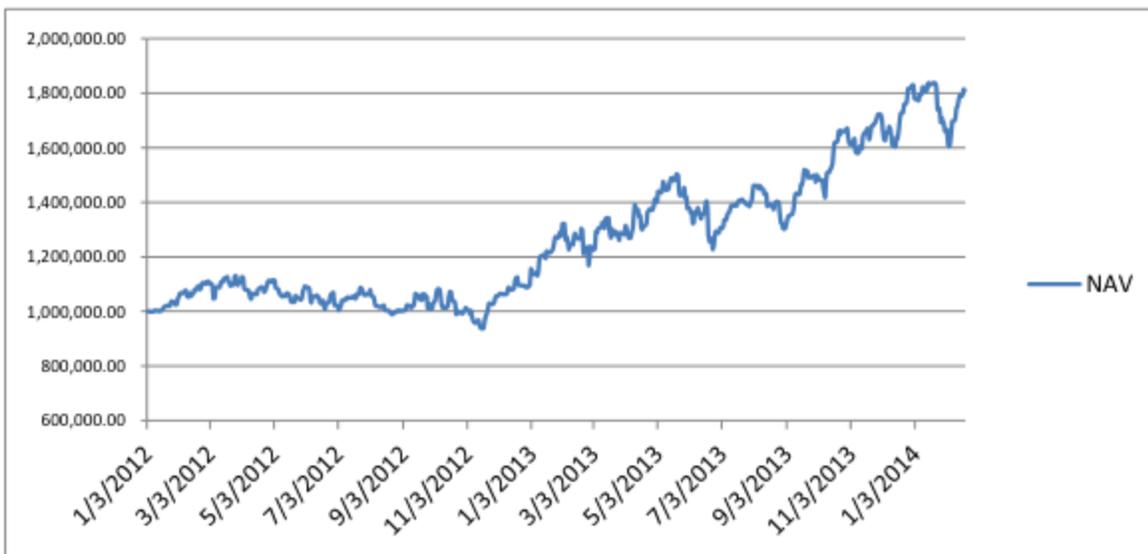


Current Date:	2/19/2014	Change on Day:	-0.37%
T12M Return:	39.38%	MSCI World Change on Day	-0.33%
Total Return since 1/1/12:	80.81%		
Current Long Exposure @ Cost:	4,389,533		
Current Short Exposure @ Cost:	(1,199,730)		
Net Exposure:	3,189,803		
Current No. of Positions:	456		
Starting Capital:	1,000,000		
Current NAV:	1,808,123		
Current Leverage (Gross Exposures):	3.09		

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:	1.33
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



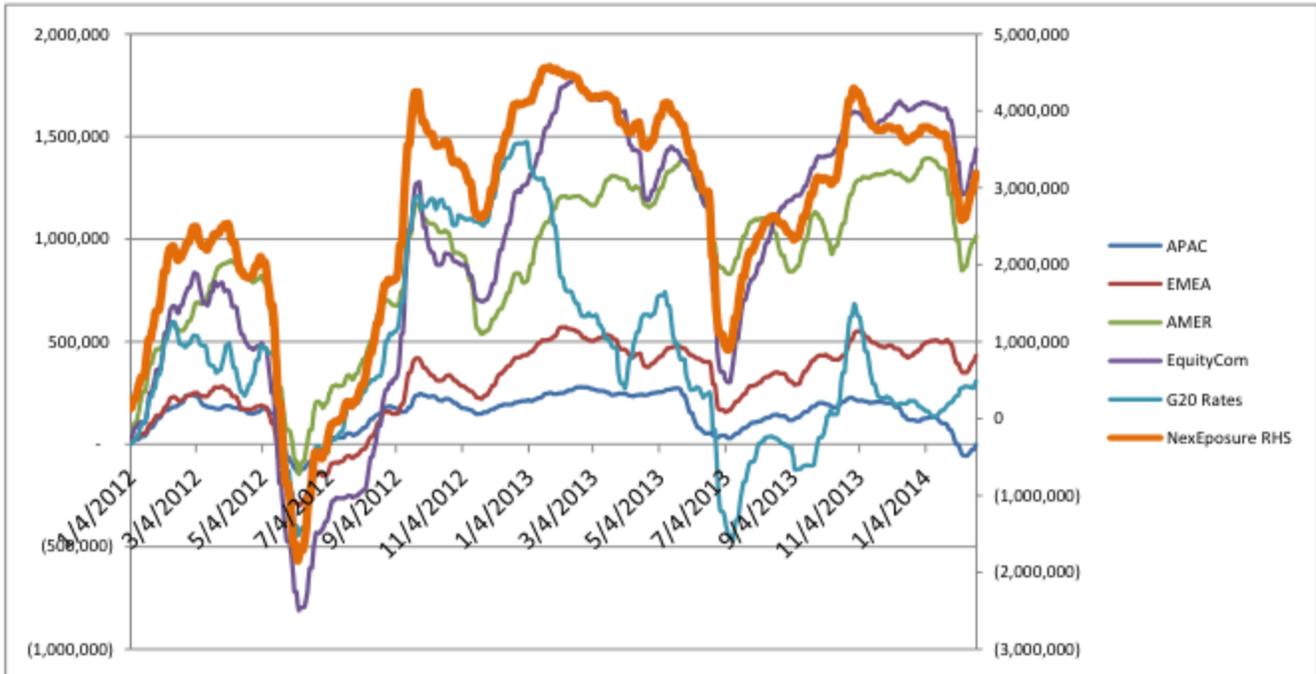
Largest Exposures 99th Percentile 1st Percentile (@ cost ex-MTM)			Largest MTM Gains (95th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
22 Positions		23.87%	53 Positions		31.57%
CO1 Comdty	(24,622)	0.44%	SX7E Index	5,898	0.33%
MEXBOL Index	(26,146)	0.47%	AEX Index	5,925	0.33%
NO_TSY CREDIT	(27,378)	0.49%	EDF FP Equity	5,931	0.33%
SHCOMP Index	(30,695)	0.55%	UTX US Equity	5,967	0.33%
ZA_TSY CREDIT	(33,149)	0.59%	MAERSKB DC Equity	6,227	0.34%
XAU Comdty	(41,262)	0.74%	QQQ US Equity	6,229	0.34%
CH_TSY CREDIT	59,299	1.06%	SX5E Index	6,312	0.35%
JP_TSY CREDIT	(59,678)	1.07%	BEL20 Index	6,358	0.35%
SXDP Index	61,075	1.09%	HON US Equity	6,396	0.35%
SPX Index	62,272	1.11%	MDT US Equity	6,440	0.36%
FR_TSY CREDIT	62,478	1.12%	DAI GR Equity	6,467	0.36%
AT_TSY CREDIT	64,350	1.15%	CA_TSY CREDIT	6,511	0.36%
NL_TSY CREDIT	65,372	1.17%	SXXP Index	6,513	0.36%
FI_TSY CREDIT	66,540	1.19%	ACA FP Equity	6,548	0.36%
DE_TSY CREDIT	66,681	1.19%	GS US Equity	6,610	0.37%
BE_TSY CREDIT	67,610	1.21%	SMI Index	6,768	0.37%
STBCNZL Index	73,231	1.31%	ROG VX Equity	6,837	0.38%
IE_TSY CREDIT	78,270	1.40%	ASE Index	6,840	0.38%
AU_TSY CREDIT	(79,133)	1.42%	IT_TSY CREDIT	6,990	0.39%
MY_TSY CREDIT	(92,252)	1.65%	BMV US Equity	7,011	0.39%
SG_TSY CREDIT	(95,749)	1.71%	AMGN US Equity	7,083	0.39%
CA_TSY CREDIT	(97,153)	1.74%	CMCSK US Equity	7,320	0.40%
			MMM US Equity	7,629	0.42%
			IBEX Index	7,802	0.43%
			PRU LN Equity	7,913	0.44%
			XLY US Equity	7,914	0.44%
			SXOP Index	8,269	0.46%
			HEX Index	8,498	0.47%
			ES_TSY CREDIT	9,219	0.51%
			BAC US Equity	9,240	0.51%
			DAX Index	9,241	0.51%
			LUXXX Index	9,483	0.52%
			TMO US Equity	9,512	0.53%
			BAYN GR Equity	9,667	0.53%
			KFX Index	10,009	0.55%
			SXAP Index	10,050	0.56%
			NG1 Comdty	10,496	0.58%
			TYC US Equity	10,530	0.58%
			BA US Equity	11,138	0.62%
			MA US Equity	11,386	0.63%

XLV US Equity	12,228	0.68%
SXIP Index	12,517	0.69%
RTY Index	12,903	0.71%
SXMP Index	13,269	0.73%
NDX Index	13,549	0.75%
CELG US Equity	13,832	0.77%
SPX Index	15,958	0.88%
SXTP Index	22,217	1.23%
ISEQ Index	24,536	1.36%
SXDP Index	24,608	1.36%
IE_TSY CREDIT	29,063	1.61%
STBCNZL Index	30,832	1.71%
GILD US Equity	34,081	1.88%

No. Names by Category

APAC Long	28
APAC Short	24
EMEA Long	75
EMEA Short	17
AMER Long	166
AMER Short	51
EquityCom Long	60
EquityCom Short	11
G20 Rates Long	15
G20 Rates Short	9
Total Long	344
Total Short	112

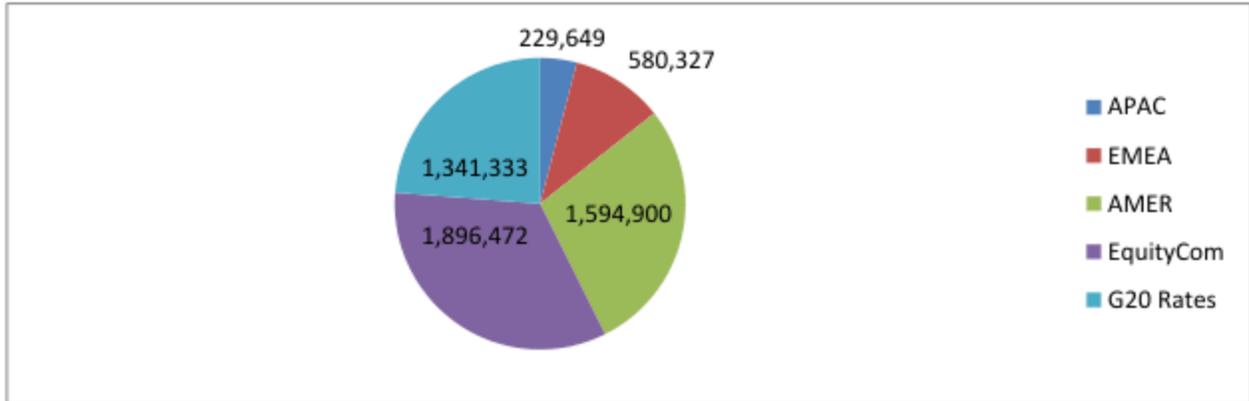
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



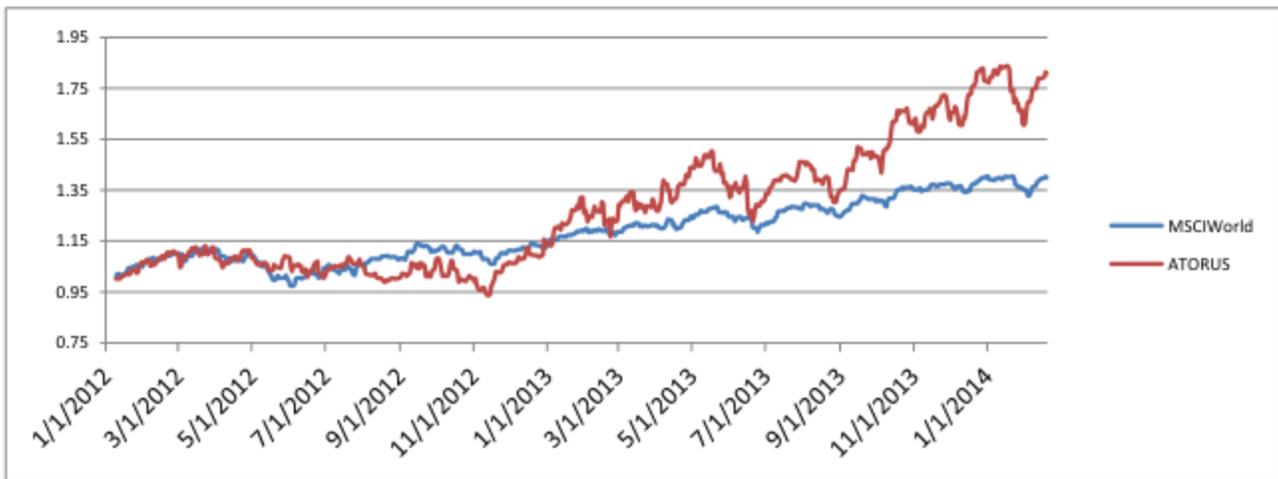
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



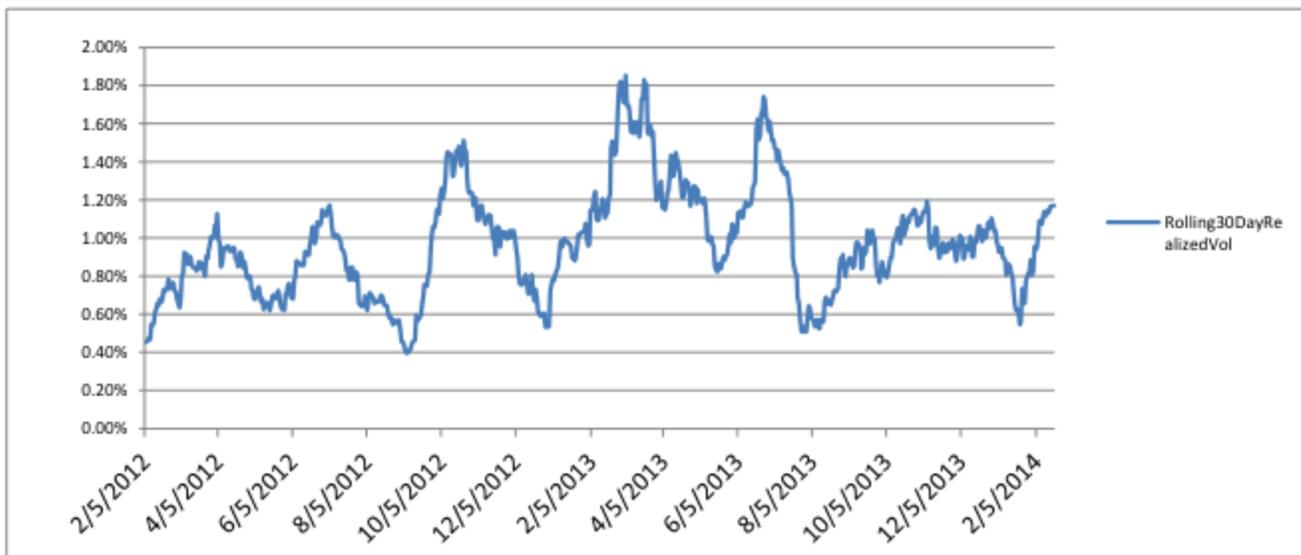
Current Gross Notional Risk by Category



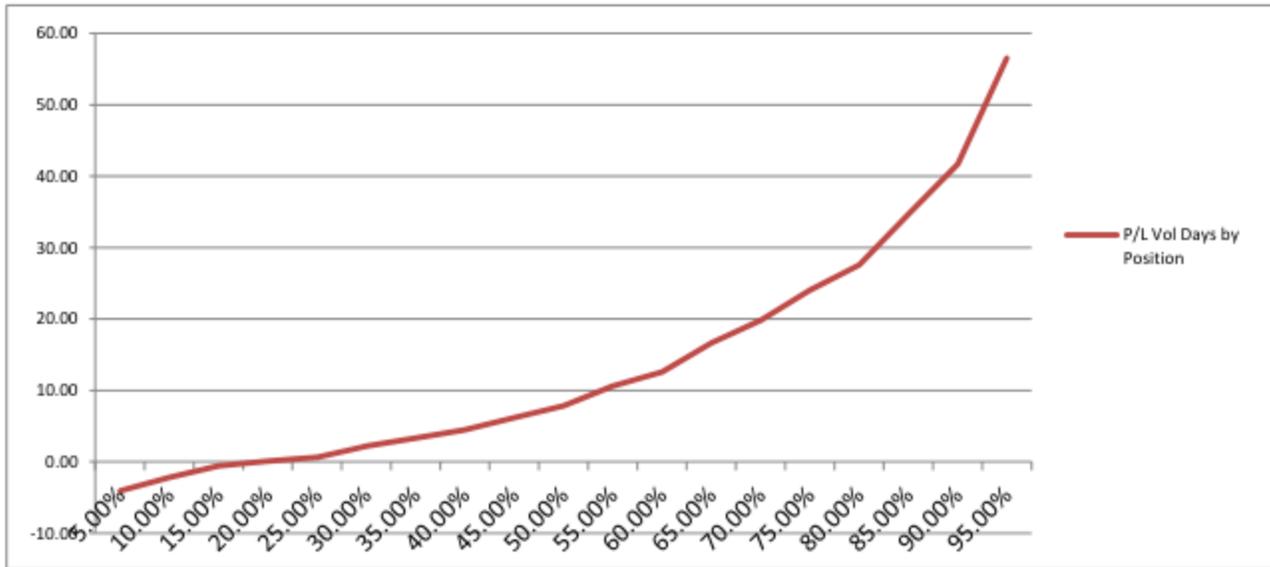
Performance Vs. MSCI World Index



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%	-10.68
5.00%	-4.06
10.00%	-2.18
15.00%	-0.55
20.00%	0.12
25.00%	0.62
30.00%	2.22
35.00%	3.31
40.00%	4.50
45.00%	6.18
50.00%	7.83
55.00%	10.59
60.00%	12.58
65.00%	16.66
70.00%	19.84
75.00%	24.05
80.00%	27.55
85.00%	34.67
90.00%	41.72
95.00%	56.54
100.00%	174.53

MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	1.25%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	51.55%

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	210	(4,506)	49.21	50.27	4.09	1.14%
005380 KS Equity	(43)	1,439	211.50	218.10	-2.31	1.30%
005490 KS Equity	4	(2,544)	273.67	279.28	0.19	0.86%
005930 KS Equity	401	(6,558)	1,206.91	1,229.04	6.95	0.88%
012330 KS Equity	822	5,282	282.78	298.46	12.73	1.22%
1 HK Equity	10	1,855	15.33	15.27	0.80	0.66%
1299 HK Equity	25	2,051	4.88	4.74	1.17	1.05%
13 HK Equity	1,802	12,243	13.08	13.15	16.72	0.88%
16 HK Equity	22	(9,935)	12.63	12.44	0.37	0.60%
27 HK Equity	(6)	123	9.20	9.51	-2.07	2.38%
2914 JP Equity	(36)	(4,719)	32.72	32.39	-0.59	1.30%
3382 JP Equity	90	3,411	38.70	38.20	2.08	1.27%
4063 JP Equity	117	(4,536)	54.95	55.19	2.01	1.28%
4502 JP Equity	28	2,102	47.31	46.46	1.96	0.68%
4689 JP Equity	6	941	6.07	5.99	0.36	1.70%
5 HK Equity	(257)	(3,773)	10.89	10.60	-8.95	0.76%
5108 JP Equity	(36)	3,498	35.98	36.11	-0.83	1.25%
5401 JP Equity	(9)	(3,709)	2.99	2.93	-0.16	1.49%
6301 JP Equity	(19)	(3,515)	20.75	20.75	-0.40	1.36%
6752 JP Equity	1,022	4,145	11.23	11.34	9.39	2.62%
6902 JP Equity	2,582	9,730	52.48	52.43	20.66	1.28%
6954 JP Equity	336	6,393	165.93	160.99	2.97	1.77%
7201 JP Equity	(116)	(3,743)	9.12	8.91	-2.40	1.29%
7203 JP Equity	(17)	(3,073)	57.75	57.37	-0.43	1.25%
7267 JP Equity	(37)	(4,885)	36.70	36.81	-0.60	1.24%
762 HK Equity	309	(4,155)	1.33	1.35	7.36	1.01%
7751 JP Equity	148	(6,865)	30.76	29.69	2.08	1.04%
8031 JP Equity	2	1,220	15.38	14.98	0.12	1.16%
8058 JP Equity	23	2,407	19.47	19.03	0.85	1.12%
8306 JP Equity	(65)	(1,926)	6.07	5.84	-2.53	1.33%
8316 JP Equity	(36)	(1,773)	47.23	45.76	-1.32	1.55%
8411 JP Equity	23	3,774	2.13	2.05	0.45	1.33%
8604 JP Equity	(62)	(3,003)	6.91	6.71	-1.40	1.48%
8801 JP Equity	(51)	(2,516)	31.72	30.23	-1.27	1.60%
8802 JP Equity	(26)	(3,308)	24.92	24.21	-0.54	1.44%
9020 JP Equity	169	(3,967)	74.22	74.53	3.87	1.10%
941 HK Equity	854	(11,130)	9.48	9.48	12.42	0.62%
9432 JP Equity	258	6,077	55.45	55.03	2.99	1.42%
9433 JP Equity	3,109	9,476	55.96	55.15	20.85	1.57%
9437 JP Equity	(195)	(5,749)	16.24	16.11	-3.14	1.08%
9983 JP Equity	(168)	3,177	349.55	346.69	-3.19	1.66%

9984 JP Equity	2,121	2,797	75.06	74.38	48.01	1.58%
AAPL US Equity	325	7,877	539.62	543.49	3.94	1.05%
ABB US Equity	803	10,408	25.41	25.34	7.58	1.02%
ABBN VX Equity	651	8,703	25.40	25.28	6.86	1.09%
ABBV US Equity	202	5,335	51.37	50.61	3.77	1.01%
ABEV US Equity	538	(7,232)	6.71	6.92	5.06	1.47%
ABEV3 BZ Equity	530	(6,923)	6.73	6.95	5.90	1.30%
ABI BB Equity	7	3,833	101.28	100.69	0.20	0.93%
ABT US Equity	18	4,097	39.03	38.85	0.57	0.76%
ABX CN Equity	(484)	(2,812)	20.13	20.44	-10.68	1.61%
ABX US Equity	(475)	(2,783)	20.14	20.45	-10.47	1.63%
ACA FP Equity	6,548	5,408	15.11	14.63	96.24	1.26%
ACE US Equity	134	3,677	97.27	96.68	5.31	0.68%
ACN US Equity	735	9,052	83.30	82.07	9.64	0.84%
ADP US Equity	67	1,193	76.45	76.12	8.07	0.70%
AFL US Equity	14	4,556	62.93	63.06	0.52	0.59%
AGN US Equity	1,379	7,058	125.99	25.99	16.87	1.16%
AI FP Equity	(15)	3,793	135.18	124.49	-0.56	0.69%
AIG US Equity	83	4,012	49.67	136.74	2.05	1.01%
AIR FP Equity	4,617	6,526	72.52	48.68	67.22	1.05%
ALV GR Equity	3,134	7,550	177.80	72.53	45.99	0.90%
ALVG IX Equity	2,349	5,742	177.74	177.50	46.65	0.88%
AMGN US Equity	7,083	22,886	123.73	177.49	30.21	1.02%
AMT US Equity	1,068	10,655	83.94	123.73	12.29	0.82%
AMZN US Equity	3,008	14,103	349.01	83.00	16.34	1.31%
ANZ AU Equity	21	2,461	28.71	356.30	0.92	0.92%
APA US Equity	(156)	(6,870)	84.61	28.17	-2.26	1.00%
APC US Equity	(190)	(5,635)	83.70	82.86	-3.66	0.92%
AXP US Equity	2,617	10,373	89.62	81.36	24.95	1.01%
AZN LN Equity	4,262	12,676	66.55	88.78	32.69	1.03%
AZN SS Equity	3,659	11,669	66.20	67.92	29.80	1.05%
AZN US Equity	4,041	12,432	66.19	67.87	29.33	1.11%
BA US Equity	11,138	17,951	129.38	67.67	54.02	1.15%
BAC US Equity	9,240	10,884	16.31	129.42	98.36	0.86%
BARC LN Equity	(131)	5,295	4.30	16.70	-2.06	1.20%
BAS GR Equity	1,224	7,333	113.53	4.25	21.38	0.78%
BATS LN Equity	10	2,109	52.18	112.45	0.49	0.99%
BAX US Equity	(325)	(8,047)	69.52	50.80	-7.14	0.57%
BAYN GR Equity	9,667	11,757	139.64	69.11	86.39	0.95%
BBAS3 BZ Equity	118	(1,954)	8.18	138.13	3.56	1.69%
BBD US Equity	941	(6,743)	11.15	8.63	11.09	1.26%
BBDC4 BZ Equity	946	(7,252)	11.08	11.09	11.95	1.09%
BBL US Equity	(157)	(2,007)	65.19	11.14	-6.93	1.13%
BBVA SM Equity	1,191	5,723	12.20	63.24	19.46	1.07%
BCE CN Equity	56	(6,644)	42.81	12.32	1.29	0.65%
BCS US Equity	(218)	6,397	17.12	42.87	-2.47	1.38%
BEN US Equity	138	4,618	53.64	17.07	3.06	0.98%

BG/ LN Equity	(153)	(3,003)	18.24	52.71	-3.63	1.40%
BHP AU Equity	72	3,466	35.01	17.94	2.21	0.94%
BHP US Equity	79	3,331	70.24	34.04	2.43	0.98%
BIIB US Equity	368	1,066	330.93	68.40	23.71	1.46%
BIL SJ Equity	(236)	(3,561)	32.26	329.19	-5.68	1.17%
BK US Equity	40	1,539	31.43	31.92	3.09	0.85%
BLK US Equity	127	1,171	303.95	31.81	11.63	0.93%
BLT LN Equity	(317)	(3,958)	32.65	303.93	-7.55	1.06%
BMO CN Equity	1	2,957	65.24	31.69	0.03	0.68%
BMW GR Equity	915	5,076	116.41	64.97	22.86	0.79%
BMJ US Equity	7,011	13,669	54.03	117.62	38.71	1.33%
BN FP Equity	45	(3,684)	69.67	54.19	1.38	0.89%
BNP FP Equity	1,617	5,498	79.95	68.91	27.55	1.07%
BNS CN Equity	(7)	1,777	57.46	80.34	-0.51	0.80%
BP/ LN Equity	674	8,784	8.29	57.73	11.44	0.67%
BRK/B US Equity	(13)	2,995	114.04	8.13	-0.71	0.60%
BSBR US Equity	1,830	(8,171)	4.80	114.78	13.35	1.68%
BUD US Equity	15	3,126	101.35	4.94	0.56	0.88%
BX US Equity	115	2,976	31.48	101.26	3.75	1.03%
C US Equity	(32)	2,436	48.72	31.28	-1.16	1.14%
CA FP Equity	330	1,959	35.63	49.57	16.53	1.02%
CAT US Equity	1,135	10,300	96.84	36.61	10.86	1.02%
CBA AU Equity	(12)	5,315	67.69	96.41	-0.28	0.81%
CBS US Equity	426	1,267	65.96	68.53	25.29	1.33%
CCL US Equity	688	7,821	39.39	65.00	8.33	1.06%
CELG US Equity	13,832	15,111	163.83	40.60	76.25	1.20%
CFR VX Equity	(11)	2,756	98.93	164.59	-0.34	1.19%
CL US Equity	882	18,685	61.78	99.62	7.53	0.63%
CM CN Equity	5	4,158	81.27	62.63	0.20	0.57%
CMCSA US Equity	4,902	17,408	52.09	81.49	28.43	0.99%
CMCSK US Equity	7,320	18,900	50.31	53.63	40.56	0.95%
CNI US Equity	1,090	12,873	55.73	51.47	10.85	0.78%
CNQ CN Equity	258	4,873	36.90	56.35	5.61	0.94%
CNR CN Equity	1,059	12,425	55.67	35.28	11.20	0.76%
COF US Equity	354	6,077	71.62	56.39	6.64	0.88%
COP US Equity	144	(7,980)	65.44	72.33	2.75	0.66%
COST US Equity	(19)	4,526	114.81	65.35	-0.55	0.78%
COV LN Equity	186	2,442	#N/A N/A	115.97	25.05	0.30%
COV US Equity	778	6,347	71.15	#N/A N/A	13.73	0.89%
CRM US Equity	230	2,054	63.26	71.00	8.87	1.26%
CS FP Equity	2,730	6,734	27.25	62.85	44.08	0.92%
CSCO US Equity	(136)	(4,977)	22.38	27.44	-3.00	0.91%
CSX US Equity	810	8,914	27.35	22.57	8.64	1.05%
CVE CN Equity	1,075	(10,449)	25.75	27.49	15.69	0.66%
CVS US Equity	1,254	10,312	70.38	25.96	17.01	0.71%
CVX US Equity	(137)	(7,260)	114.27	69.98	-2.47	0.76%
D US Equity	2,249	12,109	71.08	113.01	23.93	0.78%

DAI GR Equity	6,467	13,908	91.13	70.71	45.05	1.03%
DBK GR Equity	214	4,052	49.08	91.63	4.40	1.20%
DD US Equity	2,311	12,305	64.69	49.04	21.08	0.89%
DDAIF US Equity	3,729	8,377	91.34	64.35	38.33	1.16%
DE US Equity	(84)	8,122	84.76	91.55	-1.54	0.67%
DELL US Equity	14	6,715	#N/A N/A	85.86	2.65	0.08%
DG FP Equity	3,969	9,889	71.94	#N/A N/A	48.72	0.82%
DGE LN Equity	(191)	(1,621)	31.66	71.83	-4.41	2.67%
DHR US Equity	4,160	14,097	75.85	30.64	40.87	0.72%
DIS US Equity	1,573	9,908	79.22	76.35	14.73	1.08%
DISCA US Equity	(34)	3,650	81.26	79.01	-0.82	1.13%
DNB NO Equity	1,190	9,735	17.70	80.32	17.40	0.70%
DOW US Equity	1,965	6,446	46.76	17.75	26.27	1.16%
DPW GR Equity	159	547	36.44	46.62	35.23	0.82%
DTE GR Equity	5,115	13,640	16.80	36.02	37.98	0.99%
DTV US Equity	1,977	9,349	73.05	16.56	26.45	0.80%
DUK US Equity	(293)	(8,822)	71.91	71.99	-5.94	0.56%
DVN US Equity	306	7,132	64.59	71.40	4.83	0.89%
EBAY US Equity	204	5,059	55.09	61.93	3.97	1.01%
ECL US Equity	71	3,983	102.95	54.64	2.54	0.70%
EDF FP Equity	5,931	9,189	38.58	102.96	68.98	0.94%
EMC US Equity	181	8,839	25.39	38.13	2.32	0.89%
EMR US Equity	31	725	63.69	25.43	6.02	0.70%
ENB CN Equity	(202)	(7,004)	42.90	64.58	-5.71	0.51%
ENEL IM Equity	1,346	7,192	5.09	43.29	19.16	0.98%
ENI IM Equity	9	2,850	23.77	5.05	0.45	0.73%
EOAN GR Equity	82	2,606	19.25	23.52	3.52	0.90%
EOG US Equity	1,401	5,573	180.18	18.97	24.89	1.01%
EPD US Equity	652	10,466	66.31	176.46	9.48	0.66%
ERICB SS Equity	155	6,004	12.58	66.69	3.20	0.81%
ESRX US Equity	1,456	9,815	76.58	12.59	20.69	0.72%
ETN US Equity	86	3,006	72.50	76.49	2.86	1.01%
F US Equity	(127)	(3,621)	15.34	72.54	-3.23	1.09%
FB US Equity	1,435	2,630	68.08	15.21	35.38	1.54%
FCX US Equity	(1)	1,219	33.68	67.15	-0.08	1.18%
FDX US Equity	490	5,338	132.05	33.73	10.71	0.86%
FOX US Equity	14	3,520	32.02	134.00	0.42	0.96%
FOXA US Equity	23	3,246	32.88	31.81	0.64	1.10%
FP FP Equity	203	6,905	61.12	32.50	4.45	0.66%
G IM Equity	461	5,557	23.07	60.66	9.41	0.88%
GE US Equity	2,362	16,425	25.53	22.85	16.45	0.87%
GILD US Equity	34,081	13,861	83.10	25.67	174.53	1.41%
GIS US Equity	128	7,619	49.39	81.31	2.73	0.61%
GLE FP Equity	968	3,248	64.26	49.67	21.92	1.36%
GLEN LN Equity	(337)	(2,614)	5.80	64.87	-10.45	1.23%
GLW US Equity	1,988	11,376	19.00	5.65	15.16	1.15%
GM US Equity	735	2,560	36.39	19.14	26.18	1.10%

GOOG US Equity	5,005	12,428	1,203.18	35.80	41.83	0.96%
GS US Equity	6,610	13,671	164.63	1,200.31	70.92	0.68%
GSK LN Equity	388	4,319	28.02	163.58	7.22	1.24%
GSZ FP Equity	115	4,740	24.25	27.86	3.27	0.74%
HAL US Equity	774	4,093	54.69	23.77	19.99	0.95%
HD US Equity	2,011	13,333	76.72	53.65	28.43	0.53%
HMB SS Equity	417	6,110	43.57	77.82	7.75	0.88%
HON US Equity	6,396	11,930	93.85	45.15	85.92	0.62%
HPQ US Equity	1,177	6,439	29.43	94.48	16.88	1.08%
HSBA LN Equity	9	920	10.98	30.00	0.40	2.33%
IBE SM Equity	1,169	6,918	6.41	10.68	26.83	0.63%
IBM US Equity	34	(8,393)	183.98	6.31	0.53	0.77%
IMT LN Equity	1,177	10,924	39.82	183.60	8.85	1.22%
INTC US Equity	310	9,784	24.56	38.70	3.78	0.84%
ISP IM Equity	3,340	5,585	3.06	24.64	50.65	1.18%
ITUB US Equity	418	(5,909)	12.84	2.95	5.03	1.41%
ITUB4 BZ Equity	347	(6,366)	12.85	13.15	4.16	1.31%
ITW US Equity	2,469	14,011	79.79	13.17	29.41	0.60%
ITX SM Equity	181	(4,648)	143.88	78.52	4.50	0.86%
JCI US Equity	4,447	9,883	49.48	152.35	40.53	1.11%
JNJ US Equity	4,131	12,630	91.98	48.96	42.70	0.77%
JPM US Equity	891	8,516	57.76	92.63	12.93	0.81%
KMB US Equity	185	7,934	109.18	58.03	3.48	0.67%
KMI US Equity	335	(6,752)	33.42	109.79	7.19	0.69%
KO US Equity	283	(6,962)	37.26	33.73	5.50	0.74%
LBTYA US Equity	64	2,272	87.34	38.75	3.24	0.87%
LBTYK US Equity	210	1,975	86.35	83.85	12.40	0.86%
LIN GR Equity	226	7,394	203.73	82.73	4.19	0.73%
LLOY LN Equity	3,712	7,073	1.36	203.88	48.91	1.07%
LLY US Equity	(246)	(2,872)	57.50	1.35	-8.87	0.96%
LMT US Equity	674	2,016	163.41	54.07	32.36	1.03%
LNKD US Equity	(42)	(1,206)	196.35	162.12	-1.97	1.75%
LOW US Equity	(2)	1,783	46.86	188.10	-0.17	0.77%
LVS US Equity	2,085	6,808	80.11	47.14	21.43	1.43%
LYB US Equity	999	2,297	85.09	79.71	38.11	1.14%
MA US Equity	11,386	17,711	77.27	84.20	52.43	1.23%
MAERSKB DC Equity	6,227	14,148	11,827.28	77.10	41.61	1.06%
MC FP Equity	74	2,801	186.88	11,788.91	2.59	1.02%
MCD US Equity	(73)	(6,973)	95.87	184.27	-2.06	0.51%
MCK US Equity	178	1,762	178.15	95.69	8.74	1.16%
MDLZ US Equity	2,628	13,641	34.21	175.73	24.24	0.79%
MDT US Equity	6,440	20,811	56.60	34.05	34.42	0.90%
MET US Equity	1,151	7,556	51.13	56.67	13.80	1.10%
MFC CN Equity	4,338	8,003	19.08	50.25	48.70	1.11%
MHS US Equity	1,755	13,962	#N/A N/A	19.24	11.02	1.14%
MMM US Equity	7,629	21,331	131.55	#N/A N/A	48.91	0.73%
MO US Equity	(34)	3,964	35.30	131.54	-1.23	0.70%

MON US Equity	433	11,917	109.87	35.49	4.37	0.83%
MOS US Equity	(187)	(4,472)	47.77	109.58	-3.76	1.11%
MRK US Equity	1,246	9,350	55.30	47.77	13.53	0.98%
MS US Equity	95	1,649	29.16	55.35	5.55	1.04%
MSFT US Equity	558	7,177	37.53	29.73	8.14	0.96%
MUV2 GR Equity	746	7,645	216.99	37.59	17.05	0.57%
NAB AU Equity	82	3,872	31.79	215.86	2.35	0.91%
NCM AU Equity	2,755	(5,096)	10.08	30.76	26.87	2.01%
NEE US Equity	4,097	14,649	92.93	10.06	38.25	0.73%
NEM US Equity	2,313	(7,392)	24.01	93.11	17.28	1.81%
NESN VX Equity	601	9,821	73.90	23.85	7.37	0.83%
NG/ LN Equity	2,120	11,416	13.89	73.71	26.31	0.71%
NKE US Equity	787	2,940	75.12	13.58	32.80	0.82%
NOK US Equity	3,791	4,498	7.30	74.95	59.27	1.42%
NOV US Equity	25	3,686	76.73	7.18	0.92	0.76%
NOVN VX Equity	5,302	18,291	82.30	76.23	43.41	0.67%
NOVOB DC Equity	996	7,721	44.12	82.66	11.14	1.16%
NSC US Equity	1,259	9,590	91.06	43.91	11.10	1.18%
NVS US Equity	4,062	15,510	82.11	92.73	39.64	0.66%
OGXP3 BZ Equity	5,068	(5,180)	0.10	82.76	23.31	4.20%
OR FP Equity	5	3,253	168.14	0.12	0.14	1.10%
ORA FP Equity	111	2,960	12.83	168.23	3.91	0.96%
ORCL US Equity	1,057	7,418	38.05	12.61	20.51	0.69%
OXY US Equity	72	3,906	95.79	38.06	2.23	0.83%
PBR US Equity	457	(2,814)	11.14	95.29	10.57	1.54%
PBR/A US Equity	417	(2,795)	11.80	11.49	9.71	1.54%
PCLN US Equity	1,052	3,043	1,286.70	12.26	28.37	1.22%
PCP US Equity	2,875	13,710	257.03	1,278.28	23.45	0.89%
PEP US Equity	(36)	781	77.55	260.30	-6.94	0.67%
PETR3 BZ Equity	445	(2,923)	5.55	78.64	10.74	1.42%
PETR4 BZ Equity	484	(3,123)	5.87	5.75	10.97	1.41%
PFE US Equity	4,653	21,828	31.67	6.12	26.95	0.79%
PG US Equity	64	4,762	78.37	31.88	1.67	0.81%
PHIA NA Equity	2,133	11,244	36.20	79.08	24.78	0.77%
PM US Equity	671	(10,166)	79.83	35.88	7.91	0.84%
PNC US Equity	509	7,645	80.30	80.13	6.95	0.96%
POT CN Equity	(98)	(2,183)	33.63	81.51	-3.95	1.14%
POT US Equity	(100)	(2,151)	33.66	33.71	-3.93	1.18%
PRU LN Equity	7,913	10,521	22.36	33.70	58.87	1.28%
PSA US Equity	502	8,952	167.03	21.93	8.82	0.64%
PSX US Equity	1,051	6,030	75.92	165.41	18.22	0.96%
PX US Equity	2,209	16,099	128.84	75.49	18.49	0.74%
QCOM US Equity	1,660	12,547	75.67	129.69	17.42	0.76%
QQQ US Equity	6,229	19,920	89.87	76.13	47.77	0.65%
RAI US Equity	(8)	(4,767)	47.75	89.68	-0.29	0.59%
RDS/A US Equity	(84)	(1,838)	72.66	48.11	-5.74	0.80%
RDS/B US Equity	164	3,994	78.10	71.32	4.81	0.85%

RDSA LN Equity	227	4,065	36.44	76.39	6.11	0.92%
RDSA NA Equity	(87)	(1,744)	36.37	35.59	-5.65	0.88%
RDSB LN Equity	229	3,982	39.21	35.56	6.19	0.93%
REGN US Equity	569	4,722	327.53	38.32	6.68	1.80%
RIO AU Equity	350	5,779	63.69	322.14	6.96	0.87%
RIO LN Equity	562	5,129	60.13	61.42	9.35	1.17%
RIO US Equity	552	4,934	60.08	58.66	7.94	1.41%
ROG VX Equity	6,837	17,035	298.19	58.73	48.78	0.82%
RY CN Equity	9	3,823	65.21	292.56	0.33	0.71%
SAB LN Equity	2	1,700	46.73	64.86	0.13	0.85%
SAN FP Equity	160	(6,174)	100.98	46.12	3.28	0.79%
SAN SM Equity	489	7,256	8.91	99.89	8.77	0.77%
SAN US Equity	441	5,315	8.97	8.97	7.01	1.18%
SAP GR Equity	(86)	5,241	80.21	8.99	-2.25	0.73%
SAP US Equity	(139)	7,101	80.00	79.64	-2.31	0.85%
SBUX US Equity	(17)	2,072	73.68	79.95	-0.76	1.10%
SGO FP Equity	2,245	7,778	56.70	74.80	31.76	0.91%
SI US Equity	1,570	11,259	130.68	56.21	18.27	0.76%
SIE GR Equity	1,231	8,908	130.68	130.11	19.17	0.72%
SLB US Equity	908	6,528	91.06	130.26	17.49	0.80%
SMSN LI Equity	437	(7,260)	605.69	90.61	6.50	0.93%
SO US Equity	(56)	(3,605)	42.38	615.87	-3.01	0.52%
SPG US Equity	(187)	(3,014)	160.84	42.39	-8.38	0.74%
SREN VX Equity	1,650	9,709	93.75	159.77	19.93	0.85%
STAN LN Equity	62	(5,283)	22.04	92.60	0.91	1.28%
STL NO Equity	317	6,281	26.67	21.52	5.13	0.98%
STT US Equity	(17)	3,457	68.27	25.98	-0.49	1.01%
SU CN Equity	(1)	1,813	33.41	68.62	-0.04	0.69%
SU FP Equity	245	5,959	87.34	33.55	4.62	0.89%
SU US Equity	1	1,843	33.44	86.19	0.08	0.68%
SWEDA SS Equity	555	5,950	27.01	33.52	10.44	0.89%
SYNN VX Equity	(212)	(4,489)	370.15	27.22	-4.72	1.00%
T US Equity	363	(8,522)	32.85	361.58	5.31	0.80%
TD CN Equity	(9)	3,775	44.70	33.16	-0.46	0.53%
TEF SM Equity	(78)	(3,477)	15.58	44.86	-2.90	0.77%
TEF US Equity	8	2,180	15.53	15.52	0.38	0.98%
TGT US Equity	1,062	(10,717)	57.27	15.47	12.02	0.82%
TJX US Equity	2,831	9,492	60.12	56.22	35.65	0.84%
TLS AU Equity	209	5,204	4.73	59.84	6.04	0.66%
TLSN SS Equity	(7)	4,441	7.59	4.68	-0.20	0.75%
TM US Equity	89	(5,170)	115.83	7.62	2.28	0.76%
TMO US Equity	9,512	10,218	122.79	115.42	98.12	0.95%
TOT US Equity	269	3,651	61.03	123.57	9.03	0.82%
TRP CN Equity	(214)	(6,953)	45.10	60.84	-5.30	0.58%
TRV US Equity	(216)	(4,915)	84.65	45.22	-5.79	0.76%
TSCO LN Equity	71	(7,398)	5.60	83.65	1.19	0.80%
TWC US Equity	914	4,834	141.37	5.43	23.23	0.81%

TWX US Equity	(7)	3,363	65.04	145.84	-0.25	0.82%
TXN US Equity	3,159	12,205	43.97	65.41	32.01	0.81%
TYC US Equity	10,530	24,080	41.92	43.81	66.17	0.66%
UBS US Equity	416	5,222	20.91	41.87	7.71	1.03%
UBSN VX Equity	391	5,158	20.99	20.86	10.35	0.73%
UCG IM Equity	2,469	5,391	8.14	20.93	33.71	1.36%
ULVR LN Equity	(148)	(4,933)	40.47	8.20	-3.15	0.95%
UNA NA Equity	(128)	(6,295)	38.92	39.29	-2.12	0.96%
UNH US Equity	1,517	10,037	73.76	37.94	16.68	0.91%
UNP US Equity	944	9,767	177.07	72.96	12.30	0.79%
UPS US Equity	2,911	14,806	95.57	179.59	33.38	0.59%
USB US Equity	2,249	14,238	40.20	97.08	24.15	0.65%
UTX US Equity	5,967	15,190	114.28	40.62	52.47	0.75%
V US Equity	3,974	3,914	225.41	113.41	107.85	0.94%
VALE US Equity	127	(3,908)	14.59	225.50	2.45	1.33%
VALE3 BZ Equity	158	(4,586)	14.52	14.63	2.65	1.30%
VIAB US Equity	3,989	7,376	86.13	14.56	56.47	0.96%
VIV FP Equity	246	2,668	28.60	85.49	11.39	0.81%
VMW US Equity	372	4,244	94.92	27.97	6.48	1.35%
VOD LN Equity	1,437	7,591	3.73	95.24	21.80	0.87%
VOD US Equity	1,348	7,517	37.30	3.66	20.36	0.88%
VOW3 GR Equity	1,426	6,826	276.55	36.51	19.75	1.06%
VRX CN Equity	912	1,611	145.55	275.90	44.29	1.28%
VRX US Equity	1,062	1,880	145.87	140.23	40.98	1.38%
VTI US Equity	538	5,134	96.01	140.06	19.36	0.54%
VWO US Equity	294	(7,247)	38.69	95.73	4.38	0.93%
VZ US Equity	246	(6,121)	46.19	39.11	5.29	0.76%
WBC AU Equity	50	3,018	29.94	46.61	1.74	0.96%
WES AU Equity	(30)	4,743	38.77	29.48	-0.84	0.75%
WFC US Equity	2,213	10,067	45.81	39.39	33.23	0.66%
WLP US Equity	1,881	10,369	87.79	46.09	17.79	1.02%
WMT US Equity	(13)	4,005	74.84	87.28	-0.56	0.56%
WOW AU Equity	(330)	(8,665)	32.49	75.77	-5.45	0.70%
XOM US Equity	491	10,902	94.56	31.98	6.16	0.73%
XTA LN Equity	2	(2,238)	#N/A N/A	93.55	0.04	2.26%
YHOO US Equity	305	1,282	37.92	#N/A N/A	17.23	1.38%
YUM US Equity	35	5,221	73.32	38.27	0.64	1.04%
ZURN VX Equity	226	6,394	302.26	73.50	4.80	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	15,958	62,272	1,455.70	1,828.75	37.64	0.68%
NDX Index	13,549	46,686	2,831.19	3,652.85	34.76	0.83%
RTY Index	12,903	39,938	868.48	1,149.07	34.98	0.92%

SPTSX Index	(6)	14,438	12,758.90	12,753.80	-0.07	0.58%
MEXBOL Index	1,120	(26,146)	3,142.70	3,008.11	4.38	0.98%
IBOV Index	2,446	(22,524)	22,076.65	19,678.98	8.14	1.33%
MERVAL Index	(27)	2,219	774.80	765.63	-0.53	2.25%
UKX Index	4,190	39,963	10,288.22	11,366.82	16.16	0.65%
DAX Index	9,241	36,674	10,610.77	13,284.50	38.32	0.66%
CAC Index	1,247	18,831	5,599.03	5,969.88	10.65	0.62%
IBEX Index	7,802	38,422	11,492.37	13,825.99	25.60	0.79%
SMI Index	6,768	43,402	8,201.97	9,481.04	29.18	0.53%
FTSEMIB Index	5,448	24,329	22,964.56	28,106.75	30.32	0.74%
PSI20 Index	5,663	24,289	8,026.78	9,898.24	24.01	0.97%
ISEQ Index	24,536	40,099	4,246.25	6,844.45	88.00	0.70%
ICEXI Index	5,858	35,416	6.58	7.67	28.65	0.58%
AEX Index	5,925	42,240	484.27	552.20	23.53	0.60%
BEL20 Index	6,358	42,647	3,595.92	4,131.99	26.75	0.56%
LUXXX Index	9,483	39,715	1,655.49	2,050.76	36.05	0.66%
KFX Index	10,009	38,048	100.82	127.34	33.62	0.78%
HEX Index	8,498	40,933	8,513.92	10,281.49	26.64	0.78%
OMX Index	1,763	21,684	190.26	205.73	11.79	0.69%
ATX Index	3,622	28,102	3,213.33	3,627.53	15.74	0.82%
ASE Index	6,840	17,693	1,246.19	1,727.97	29.94	1.29%
OSEBX Index	1,701	22,138	84.29	90.77	11.14	0.69%
INDEXCF Index	32	(8,479)	41.71	41.55	0.44	0.85%
TOP40 Index	(20)	10,972	3,903.81	3,896.63	-0.22	0.85%
SENSEX Index	(135)	(16,223)	330.60	333.36	-1.00	0.84%
NKY Index	690	10,764	135.68	144.37	4.82	1.33%
HSI Index	10	6,238	2,917.54	2,922.42	0.21	0.80%
SHCOMP Index	(791)	(30,695)	343.76	352.62	-3.40	0.76%
KOSPI Index	(44)	9,850	1.83	1.82	-0.68	0.65%
AS51 Index	144	12,591	4,825.68	4,880.94	1.66	0.69%
STBCNZL Index	30,832	73,231	446.30	634.20	82.06	0.51%
EEM US Equity	261	(6,119)	40.76	39.02	4.18	1.02%
IYR US Equity	-	921	67.65	67.65	0.00	0.56%
MDY US Equity	4,722	14,269	184.03	244.92	37.45	0.88%
JNK US Equity	(12)	(1,535)	40.64	40.96	-4.40	0.18%
XLF US Equity	5,075	13,610	15.57	21.38	45.25	0.82%
XLU US Equity	344	7,179	38.35	40.19	7.68	0.62%
XLK US Equity	2,159	12,860	30.80	35.97	23.99	0.70%
XLI US Equity	5,347	16,147	38.20	50.85	41.20	0.80%
XLP US Equity	24	7,329	41.38	41.51	0.53	0.61%
XLY US Equity	7,914	20,539	46.72	64.72	47.97	0.80%
XLE US Equity	126	4,209	84.01	86.53	3.71	0.81%
XLB US Equity	3,281	14,930	37.57	45.83	27.39	0.80%
XLV US Equity	12,228	24,346	38.87	58.39	58.77	0.85%
SXXP Index	6,513	43,407	400.51	460.61	26.91	0.56%
SXAP Index	10,050	28,526	520.28	703.58	39.57	0.89%
SXKP Index	5,619	47,032	366.14	409.88	17.74	0.67%

SX6P Index	4,772	32,231	349.85	401.65	23.75	0.62%
SXEP Index	867	29,339	441.65	454.70	4.68	0.63%
SXIP Index	12,517	28,923	222.31	318.51	57.03	0.76%
SXNP Index	5,048	28,384	482.69	568.54	27.51	0.65%
SX3P Index	287	11,940	655.80	671.58	3.41	0.71%
SXDP Index	24,608	61,075	609.16	854.59	67.15	0.60%
SX4P Index	3,576	25,840	917.36	1,044.33	19.50	0.71%
SX8P Index	2,427	17,778	343.07	389.91	20.40	0.67%
SXOP Index	8,269	40,520	380.28	457.89	26.44	0.77%
SXQP Index	184	15,838	795.16	804.41	1.44	0.81%
SXRP Index	613	29,339	434.81	443.90	3.53	0.59%
SXMP Index	13,269	35,766	261.12	357.99	57.46	0.65%
SXTP Index	22,217	39,247	172.05	269.44	85.28	0.66%
SX7E Index	5,898	18,134	158.25	209.72	31.34	1.04%
SX5E Index	6,312	38,482	3,686.95	4,291.72	25.76	0.64%
SPGSCITR Index	(488)	(13,390)	4,817.40	4,993.06	-7.01	0.52%
XAG Curncy	1,105	(20,150)	22.78	21.53	5.07	1.08%
CO1 Comdty	(355)	(24,622)	108.90	110.47	-2.55	0.57%
CL1 Comdty	1,213	23,341	98.21	103.31	6.38	0.81%
NG1 Comdty	10,496	16,608	3.77	6.15	14.90	4.24%
XAU Comdty	3,975	(41,262)	110.08	99.48	13.92	0.69%
IBOXHY Index	2,474	53,418	220.12	230.31	46.26	0.10%
US_TSY CREDIT	3	7,977	758.73	758.98	0.23	0.14%
CA_TSY CREDIT	6,511	(97,153)	1,269.31	1,184.25	18.61	0.36%
MX_TSY CREDIT	112	(13,747)	209.03	207.32	1.42	0.58%
AU_TSY CREDIT	849	(79,133)	1,457.62	1,441.97	2.26	0.48%
JP_TSY CREDIT	771	(59,678)	822.10	811.48	3.15	0.41%
MY_TSY CREDIT	1,531	(92,252)	167.43	164.65	6.65	0.25%
SG_TSY CREDIT	167	(95,749)	219.11	218.73	0.72	0.24%
AT_TSY CREDIT	2,509	64,350	354.64	368.47	12.86	0.30%
BE_TSY CREDIT	3,353	67,610	473.36	496.83	16.58	0.30%
FI_TSY CREDIT	2,510	66,540	346.05	359.10	12.81	0.29%
FR_TSY CREDIT	2,871	62,478	1,661.26	1,737.59	15.23	0.30%
DE_TSY CREDIT	2,127	66,681	1,235.81	1,275.23	10.57	0.30%
IE_TSY CREDIT	29,063	78,270	336.92	462.03	116.22	0.32%
IT_TSY CREDIT	6,990	54,111	1,612.72	1,821.04	39.17	0.33%
NL_TSY CREDIT	2,400	65,372	1,317.53	1,365.90	12.60	0.29%
ES_TSY CREDIT	9,219	50,187	392.28	464.34	56.78	0.32%
DK_TSY CREDIT	2,285	56,679	724.05	753.23	12.58	0.32%
NO_TSY CREDIT	(479)	(27,378)	333.32	339.15	-3.68	0.48%
PL_TSY CREDIT	784	22,143	420.32	435.19	6.63	0.53%
ZA_TSY CREDIT	1,909	(33,149)	83.13	78.34	6.25	0.92%
SE_TSY CREDIT	(503)	(21,138)	452.11	462.88	-7.21	0.33%
CH_TSY CREDIT	3,095	59,299	999.11	1,051.26	14.63	0.36%
GB_TSY CREDIT	805	46,843	1,486.42	1,511.95	5.18	0.33%