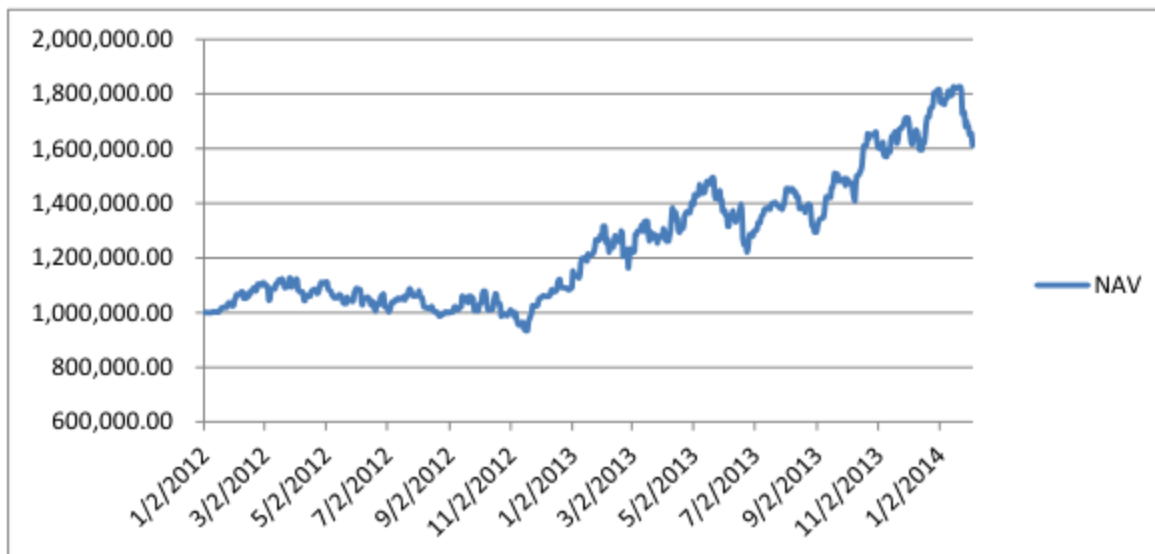


Current Date:	2/3/2014	Change on Day:	-2.73%
T12M Return:	28.37%	MSCI World Change on Day	-1.66%
Total Return since 1/1/12:	61.09%		
Current Long Exposure @ Cost:	4,213,687		
Current Short Exposure @ Cost:	(1,306,611)		
Net Exposure:	2,907,076		
Current No. of Positions:	462		
Starting Capital:	1,000,000		
Current NAV:	1,610,886		
Current Leverage (Gross Exposures):	3.43		

Key Metrics

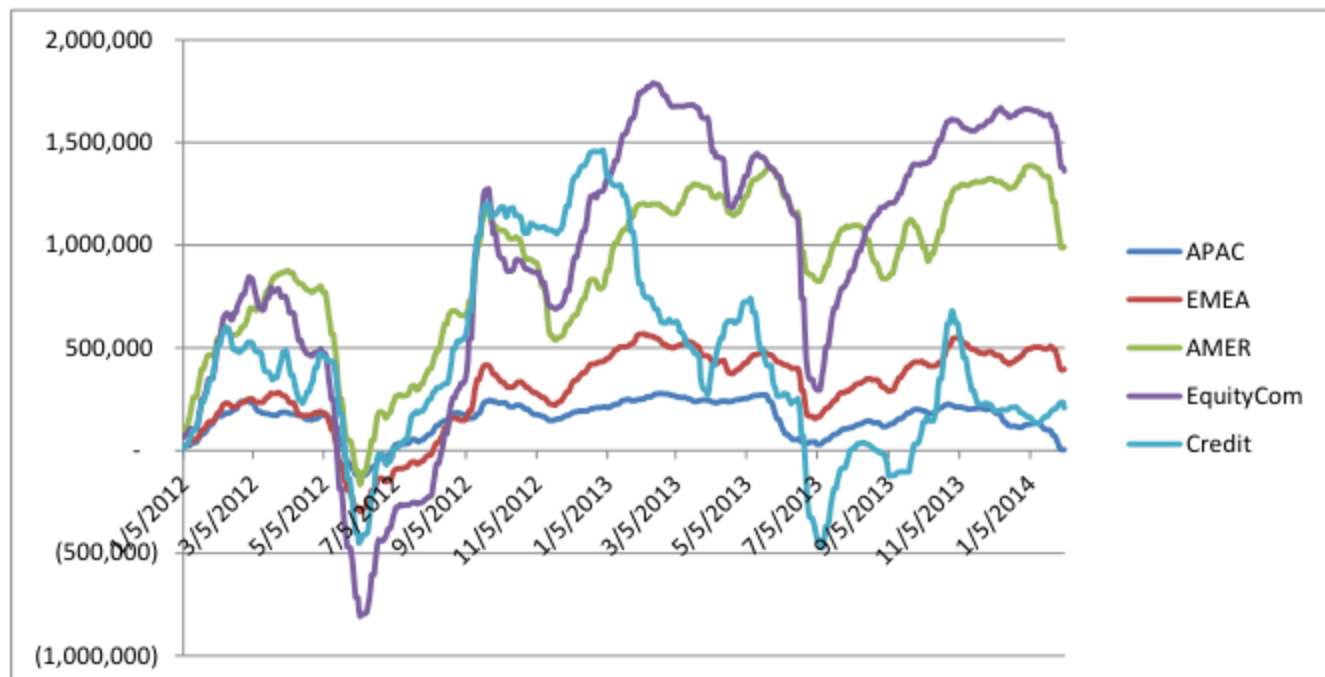
Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval
Win Ratio:	40% - 50% historically
T24M (+) NAV Days	51%
T24M Avg. Daily NAV (+) Change	1.02%
T24M Avg. Daily NAV (-) Change	-0.88%
Target Vol-Adj. Risk Listed Equities	50.00%
Target Vol-Adj. Risk Global Macro	50.00%
Targeted 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:	1.04
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

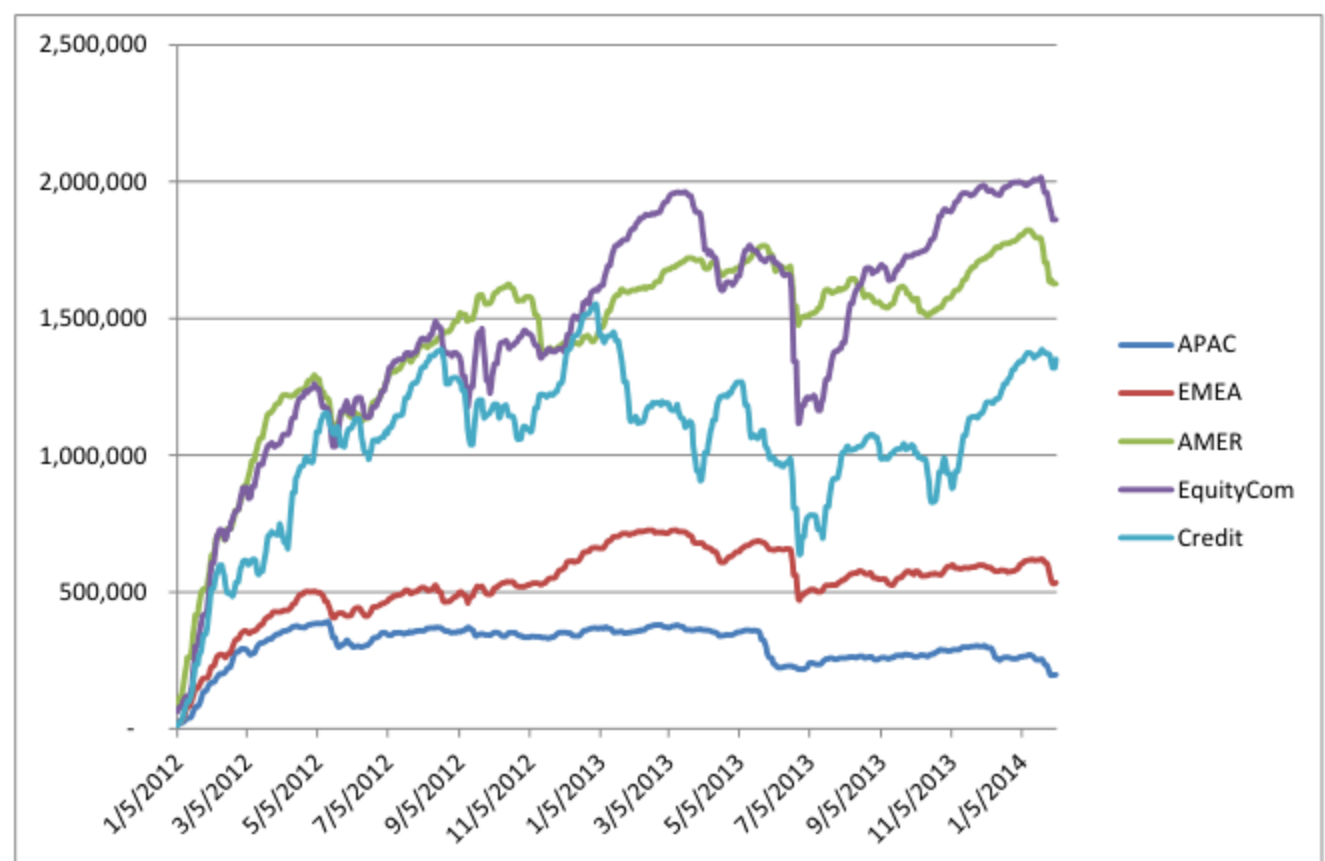
Largest Exposures 99th Percentile 1st Percentile (@ cost ex-MTM)			Largest MTM Gains (95th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
22 Positions		24.53%	52 Positions		29.10%
NO_TSY CREDIT	(27,239)	0.49%	AIR FP Equity	4,382	0.27%
SHCOMP Index	(27,570)	0.50%	NOVN VX Equity	4,544	0.28%
ZA_TSY CREDIT	(32,970)	0.60%	DAI GR Equity	4,568	0.28%
SPGSCITR Index	(33,300)	0.60%	SXOP Index	4,602	0.29%
XAU Comdty	(41,302)	0.75%	QQQ US Equity	4,742	0.29%
DE_TSY CREDIT	56,101	1.02%	MAERSKB DC Equity	4,990	0.31%
CH_TSY CREDIT	58,993	1.07%	OGXP3 BZ Equity	4,990	0.31%
JP_TSY CREDIT	(59,363)	1.08%	ACA FP Equity	5,002	0.31%
SXDP Index	60,934	1.10%	NG1 Comdty	5,055	0.31%
US_TSY CREDIT	(61,018)	1.11%	BMV US Equity	5,069	0.31%
SPX Index	62,133	1.13%	ROG VX Equity	5,113	0.32%
FR_TSY CREDIT	62,155	1.13%	IT_TSY CREDIT	5,300	0.33%
AT_TSY CREDIT	64,016	1.16%	UTX US Equity	5,398	0.34%
NL_TSY CREDIT	65,034	1.18%	CMCSA US Equity	5,417	0.34%
FI_TSY CREDIT	66,196	1.20%	ASE Index	5,464	0.34%
BE_TSY CREDIT	67,260	1.22%	HON US Equity	5,499	0.34%
STBCNZL Index	73,218	1.33%	IBEX Index	5,519	0.34%
IE_TSY CREDIT	78,090	1.41%	ICEXI Index	5,677	0.35%
AU_TSY CREDIT	(78,704)	1.43%	MDT US Equity	5,704	0.35%
MY_TSY CREDIT	(86,086)	1.56%	PRU LN Equity	5,740	0.36%
SG_TSY CREDIT	(95,229)	1.73%	CA_TSY CREDIT	5,995	0.37%
CA_TSY CREDIT	(97,019)	1.76%	XAU Comdty	6,061	0.38%
			AMGN US Equity	6,185	0.38%
			KFX Index	6,207	0.39%
			GS US Equity	6,211	0.39%
			MMM US Equity	6,219	0.39%
			DAX Index	6,230	0.39%
			SXAP Index	6,289	0.39%
			XLY US Equity	6,354	0.39%
			LUXXX Index	6,359	0.39%
			VIAB US Equity	6,436	0.40%
			NKY Index	6,761	0.42%
			ES_TSY CREDIT	7,652	0.47%
			CMCSK US Equity	7,852	0.49%
			TMO US Equity	8,013	0.50%
			BAYN GR Equity	8,437	0.52%
			TYC US Equity	8,803	0.55%
			SXIP Index	9,271	0.58%
			BAC US Equity	9,444	0.59%
			SXMP Index	9,738	0.60%

BA US Equity	9,826	0.61%
XLV US Equity	10,017	0.62%
NDX Index	10,031	0.62%
RTY Index	10,374	0.64%
CELG US Equity	11,406	0.71%
MA US Equity	11,472	0.71%
SPX Index	12,215	0.76%
SXTP Index	18,297	1.14%
SXDP Index	19,331	1.20%
ISEQ Index	19,377	1.20%
IE_TSY CREDIT	26,757	1.66%
STBCNZL Index	30,226	1.88%
GILD US Equity	32,177	2.00%

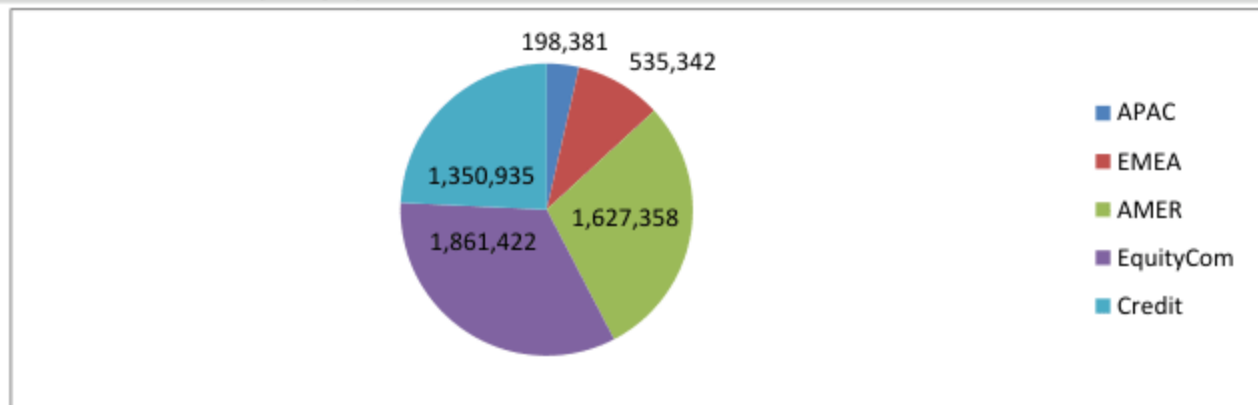
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



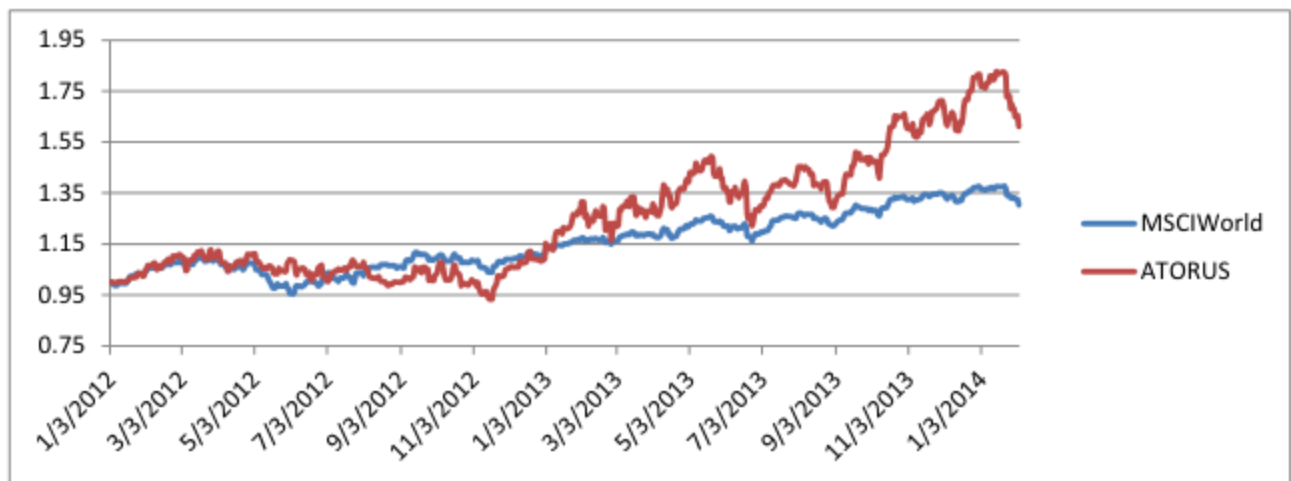
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



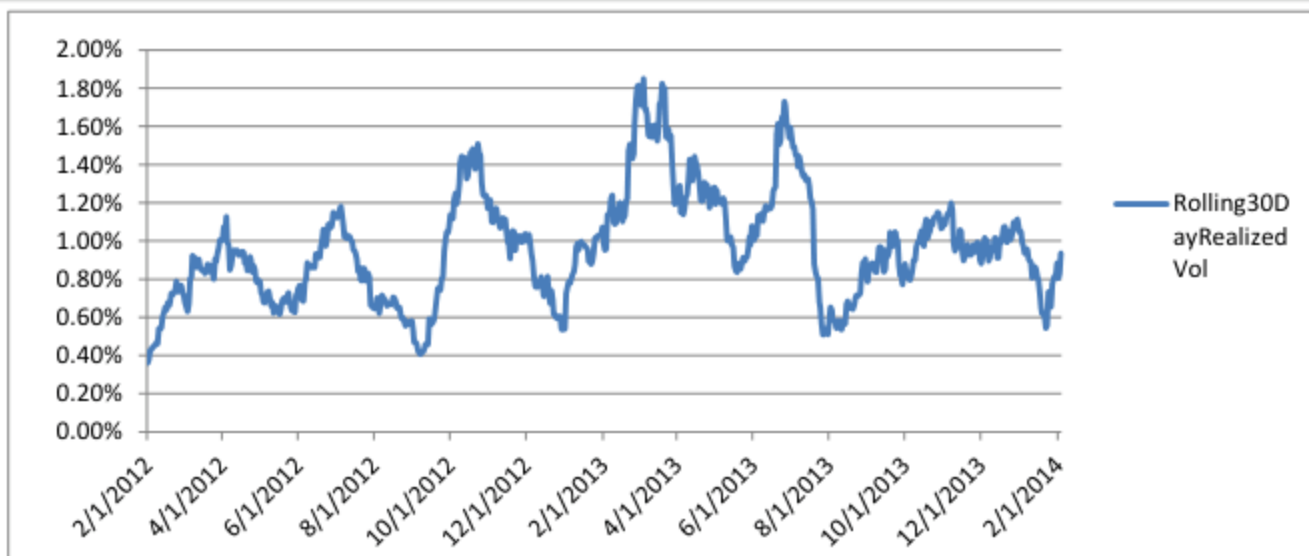
Current Gross Notional Risk by Category



T24M Performance Vs. MSCI World Index



Rolling 30 Day Realized Volatility - Atorus



Current Portfolio -Listed Equity Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)
000270 KS Equity	187	(4,482)	52.54	49.4594
005380 KS Equity	(50)	1,627	224.64	214.733
005490 KS Equity	62	(2,558)	285.09	270.6767
005930 KS Equity	545	(6,522)	1300.82	1178.1076
012330 KS Equity	692	5,255	254.06	276.9171
1 HK Equity	5	(521)	14.88	14.7428
1299 HK Equity	428	2,619	3.96	4.6071
13 HK Equity	1,021	11,939	11.40	12.3782
16 HK Equity	268	(9,761)	12.52	12.1809
27 HK Equity	0	111	9.64	9.6441
2914 JP Equity	182	(4,694)	32.40	31.2071
3382 JP Equity	182	3,404	38.16	39.7128
4063 JP Equity	(37)	(4,512)	56.10	56.8606
4502 JP Equity	4	2,091	46.79	47.1266
4689 JP Equity	(22)	746	5.92	5.8283
5 HK Equity	(46)	1,420	10.74	10.4059
5108 JP Equity	34	3,491	36.26	36.7122
5401 JP Equity	11	(1,046)	3.15	3.0574
6301 JP Equity	(70)	(3,496)	20.60	21.0481
6752 JP Equity	1,128	4,136	9.15	11.4692
6902 JP Equity	2,509	9,712	41.64	52.1941
6954 JP Equity	528	6,360	151.13	170.7405
7201 JP Equity	76	(3,723)	8.88	8.6669
7203 JP Equity	(32)	777	60.71	58.0044
7267 JP Equity	(14)	1,056	38.74	38.0917
762 HK Equity	332	(4,219)	1.42	1.3089
7751 JP Equity	370	(6,828)	31.22	29.7326
8031 JP Equity	168	(6,703)	13.93	13.5738
8058 JP Equity	(34)	1,268	19.18	18.5674
8306 JP Equity	11	2,562	6.14	6.0663
8316 JP Equity	1,222	4,794	37.77	46.4612
8411 JP Equity	(71)	6,594	2.17	2.1144
8604 JP Equity	(87)	888	7.89	7.0082
8801 JP Equity	(3)	76	33.57	32.2077
8802 JP Equity	11	(1,209)	25.13	24.7661
9020 JP Equity	80	(3,946)	76.54	75.9567
941 HK Equity	735	(9,217)	10.26	9.4465
9432 JP Equity	60	6,045	53.51	53.7216
9433 JP Equity	3,910	11,829	41.89	56.0601
9437 JP Equity	3	(961)	16.15	16.0555
9983 JP Equity	(5)	3,170	376.13	368.46
9984 JP Equity	3,131	4,654	44.87	71.4166
AAPL US Equity	(233)	7,836	512.99	502.8115

ABB US Equity	409	10,355	23.92	24.5207
ABBN VX Equity	397	8,659	23.72	24.7118
ABBV US Equity	(164)	5,324	51.09	47.9631
ABEV US Equity	870	(6,884)	7.46	6.3732
ABEV3 BZ Equity	793	(6,886)	7.42	6.4501
ABI BB Equity	(28)	1,308	97.30	95.2596
ABT US Equity	(274)	4,075	39.03	36.2512
ABX CN Equity	(372)	(2,796)	17.06	19.4498
ABX US Equity	(368)	(2,768)	17.01	19.4888
ACA FP Equity	5,002	5,359	6.89	13.2136
ACE US Equity	(55)	4,819	95.04	92.7966
ACN US Equity	156	9,006	78.33	78.381
ADP US Equity	39	1,187	74.14	74.7284
AFL US Equity	745	6,431	56.28	61.4218
AGL SJ Equity	(97)	(5,041)	23.15	23.1729
AGN US Equity	536	6,771	106.39	113.0538
AI FP Equity	2	(1,348)	125.62	126.1053
AIG US Equity	1,855	3,512	31.49	47.1711
AIR FP Equity	4,382	6,515	42.29	71.0432
ALV GR Equity	2,336	7,480	126.79	164.8853
ALVG IX Equity	1,755	5,692	127.04	165.018
AMGN US Equity	6,185	23,079	94.08	117.6479
AMT US Equity	423	10,600	77.83	79.3326
AMZN US Equity	2,973	14,103	302.50	348.303
ANZ AU Equity	8	(1,442)	26.47	26.1993
APA US Equity	285	(6,834)	83.92	79.2842
APC US Equity	120	(5,605)	82.50	79.221
ASML NA Equity	-	508	84.30	85.3704
AXP US Equity	1,734	10,356	73.09	83.5463
AZN LN Equity	3,412	12,655	49.89	63.2115
AZN SS Equity	2,967	11,530	50.34	63.2379
AZN US Equity	3,243	12,412	50.27	63.0072
BA US Equity	9,826	17,785	80.48	123.956
BAC US Equity	9,444	10,784	8.95	16.549
BARC LN Equity	(56)	5,268	4.50	4.3642
BAS GR Equity	668	7,318	97.83	106.1863
BATS LN Equity	201	(5,230)	49.86	47.7129
BAX US Equity	(44)	(8,004)	68.07	67.1907
BAYN GR Equity	8,437	11,648	76.33	132.1432
BBAS3 BZ Equity	319	(3,539)	9.33	8.3877
BBD US Equity	1,334	(6,707)	13.25	10.3813
BBDC4 BZ Equity	1,313	(7,090)	13.13	10.4234
BBL US Equity	220	(4,990)	61.51	57.7869
BBVA SM Equity	894	5,693	10.31	11.6792
BCE CN Equity	234	(6,608)	43.55	41.6442
BCS US Equity	(123)	6,362	18.26	17.3818
BEN US Equity	(178)	7,657	52.79	50.8722

BG/ LN Equity	(0)	(268)	16.78	16.8437
BHP AU Equity	(0)	(649)	31.94	31.97
BHP US Equity	24	(2,187)	64.47	63.1825
BIIB US Equity	251	1,060	253.62	304.1321
BIL SJ Equity	174	(3,225)	31.44	29.124
BK US Equity	31	1,531	31.35	31.2478
BLK US Equity	63	1,165	285.64	289.0075
BLT LN Equity	178	(4,920)	30.60	29.1357
BMO CN Equity	35	(1,875)	62.58	60.8538
BMW GR Equity	652	6,332	97.83	108.7887
BMJ US Equity	5,069	13,551	36.46	49.0674
BN FP Equity	190	(3,664)	69.66	66.8692
BNP FP Equity	1,282	5,487	62.57	76.2143
BNS CN Equity	22	(1,946)	55.47	54.4317
BP/ LN Equity	78	8,401	7.77	7.7496
BRK/B US Equity	58	(2,891)	113.87	109.6729
BSBR US Equity	2,158	(8,127)	6.34	4.5418
BUD US Equity	(35)	1,295	97.95	95.0748
BX US Equity	121	2,961	31.18	31.5499
C US Equity	350	1,047	35.71	46.7817
CA FP Equity	253	1,955	30.24	34.4392
CAT US Equity	624	10,248	88.56	92.5418
CBA AU Equity	(1)	(1,535)	64.91	65.0722
CBS US Equity	186	1,264	51.08	56.6189
CCL US Equity	526	7,779	36.92	38.6509
CELG US Equity	11,406	15,096	86.12	150.1602
CFR VX Equity	5	(631)	93.83	92.2149
CL US Equity	383	18,527	59.86	60.2081
CM CN Equity	13	(1,726)	78.43	77.322
CMCSA US Equity	5,417	17,408	41.33	53.2957
CMCSK US Equity	7,852	18,900	36.90	51.3283
CNI US Equity	477	12,807	50.95	53.2897
CNQ CN Equity	44	(3,916)	33.10	32.5164
CNR CN Equity	467	12,362	50.96	53.2313
COF US Equity	232	10,078	69.03	69.2414
COP US Equity	298	(7,073)	67.89	64.1915
COST US Equity	73	(3,561)	114.67	110.7589
COV LN Equity	231	3,080	3.62	3.8958
COV US Equity	364	6,314	64.36	67.0334
CRM US Equity	77	2,043	58.48	59.0284
CS FP Equity	2,117	6,673	19.83	25.5412
CSCO US Equity	42	(4,950)	22.04	21.6079
CSX US Equity	402	8,902	25.68	26.2038
CVE CN Equity	1,016	(10,435)	29.02	25.9024
CVS US Equity	574	10,258	64.03	66.2589
CVX US Equity	47	(1,927)	114.83	111.3865
D US Equity	1,527	12,092	59.95	67.515

DAI GR Equity	4,568	13,890	62.52	82.6634
DBK GR Equity	108	4,044	47.07	47.8643
DD US Equity	1,364	12,281	55.02	60.5064
DDAIF US Equity	2,367	8,303	65.05	81.2172
DE US Equity	(60)	8,080	86.94	85.0205
DELL US Equity	(3)	6,733	13.87	13.8598
DEO US Equity	(134)	2,032	127.00	117.8542
DG FP Equity	2,560	9,869	51.70	64.651
DGE LN Equity	(123)	2,136	31.13	29.5644
DHR US Equity	3,516	13,973	59.49	73.3033
DIS US Equity	346	9,857	70.13	70.7658
DISCA US Equity	(15)	1,162	81.01	78.4099
DNB NO Equity	803	8,918	15.66	17.0229
DOW US Equity	1,631	6,433	36.37	44.9212
DPW GR Equity	118	544	28.38	34.3827
DTE GR Equity	4,112	13,617	12.45	15.9073
DTV US Equity	1,285	9,140	60.75	68.5433
DUK US Equity	(133)	(8,774)	69.40	70.6543
DVN US Equity	(320)	5,717	62.68	58.3074
EBAY US Equity	(41)	5,031	53.64	52.527
ECL US Equity	(84)	1,382	106.47	98.971
EDF FP Equity	4,105	9,172	23.44	33.9391
EMC US Equity	(327)	8,792	25.21	23.9522
EMR US Equity	875	10,341	60.86	64.7967
ENB CN Equity	(34)	(6,367)	41.77	41.9001
ENEL IM Equity	432	6,689	4.25	4.5178
ENI IM Equity	-	878	22.62	22.5678
EOAN GR Equity	(64)	2,592	18.60	18.1986
EOG US Equity	725	5,561	146.64	162.7525
EPD US Equity	530	9,086	62.50	65.4396
ERICB SS Equity	69	3,403	12.10	12.2922
ESRX US Equity	1,143	9,795	66.67	74.4737
ETN US Equity	3	2,935	72.96	71.1758
F US Equity	(105)	962	16.61	14.5713
FB US Equity	1,089	2,535	43.37	62.3045
FCX US Equity	33	(1,095)	33.33	31.3739
FDX US Equity	447	5,311	123.24	131.1194
FOX US Equity	43	(3,581)	31.62	30.6594
FOXA US Equity	25	(3,451)	32.09	31.1103
FP FP Equity	129	4,238	55.28	56.8972
G IM Equity	181	4,520	20.77	21.3376
GE US Equity	1,666	16,425	22.89	24.5803
GILD US Equity	32,177	13,861	24.28	79.798
GIS US Equity	(344)	8,533	50.09	47.1921
GLE FP Equity	413	3,230	50.25	55.8309
GLEN LN Equity	(33)	(2,930)	5.23	5.1957
GLW US Equity	605	11,318	16.37	17.0381

GM US Equity	1,665	6,654	28.99	35.3462
GOOG US Equity	4,220	12,316	875.17	1151.6421
GS US Equity	6,211	13,547	112.86	161.8596
GSK LN Equity	6	4,312	25.64	25.742
GSZ FP Equity	(3)	(650)	21.96	22.1657
HAL US Equity	336	2,660	43.54	48.3545
HD US Equity	2,986	20,834	67.19	75.5027
HMB SS Equity	323	6,078	40.80	42.9523
HON US Equity	5,499	11,825	62.27	89.5129
HPQ US Equity	906	6,264	25.29	28.373
HSBA LN Equity	5	(657)	10.35	10.1901
IBE SM Equity	835	6,904	5.50	6.143
IBM US Equity	495	(8,349)	187.69	173.778
IMT LN Equity	147	10,868	36.18	36.4306
INTC US Equity	127	9,733	24.21	24.12
ISP IM Equity	2,295	5,484	1.87	2.7008
ITUB US Equity	697	(5,877)	13.91	12.175
ITUB4 BZ Equity	628	(6,154)	13.74	12.2455
ITW US Equity	1,973	13,981	69.28	77.4081
ITX SM Equity	119	2,235	141.89	147.9262
JCI US Equity	2,999	9,869	35.50	44.4961
JNJ US Equity	4,067	15,641	70.23	87.3362
JPM US Equity	406	8,507	53.05	54.785
KMB US Equity	(12)	7,891	109.04	106.5194
KMI US Equity	321	(6,717)	35.86	33.4879
KO US Equity	256	(5,197)	39.88	37.3736
KRFT US Equity	(141)	3,020	54.81	51.5231
LBTYA US Equity	(151)	2,260	85.05	79.2569
LBTYK US Equity	16	1,892	78.24	78.5138
LIN GR Equity	(178)	4,607	196.68	190.6551
LLOY LN Equity	3,332	7,059	0.92	1.3162
LLY US Equity	(16)	571	55.18	53.1511
LMT US Equity	433	2,006	123.26	148.899
LNKD US Equity	(15)	1,937	217.55	215.9569
LOW US Equity	-	895	46.36	45.8653
LVS US Equity	1,474	6,793	63.27	74.6336
LYB US Equity	705	2,293	60.77	77.5204
MA US Equity	11,472	19,561	47.50	74.6884
MAERSKB DC Equity	4,990	14,124	8266.89	11114.0048
MC FP Equity	(44)	(2,049)	172.52	176.3161
MCD US Equity	98	(6,936)	95.33	93.536
MCK US Equity	107	1,753	164.58	171.6214
MDLZ US Equity	1,711	13,618	29.11	32.286
MDT US Equity	5,704	20,618	44.31	55.1813
MET US Equity	559	7,544	45.78	47.6562
MFC CN Equity	3,518	7,930	12.79	17.8656
MHS US Equity	1,773	14,100	62.29	70.1174

MMM US Equity	6,219	21,133	98.74	125.4104
MO US Equity	(380)	8,619	36.65	34.4047
MON US Equity	(85)	11,856	107.19	105.2569
MOS US Equity	89	(4,075)	45.70	44.9305
MRK US Equity	677	9,299	49.47	52.3556
MS US Equity	89	1,641	28.05	29.0572
MSFT US Equity	429	7,140	35.36	36.9121
MUV2 GR Equity	355	7,496	196.53	206.7973
NAB AU Equity	(1)	(1,471)	29.02	29.1036
NCM AU Equity	3,116	(5,087)	21.78	8.5028
NEE US Equity	3,817	14,624	72.74	91.571
NEM US Equity	2,862	(7,380)	36.17	21.3981
NESN VX Equity	499	9,770	68.82	73.194
NG/ LN Equity	1,155	11,397	11.75	12.9028
NKE US Equity	2,440	8,819	57.08	71.3716
NOK US Equity	3,140	4,488	4.07	6.7362
NOV US Equity	171	(6,279)	76.98	73.7963
NOVN VX Equity	4,544	18,114	63.25	79.8098
NOVOB DC Equity	381	5,394	36.86	40.3817
NSC US Equity	1,184	9,540	82.36	90.4818
NVS US Equity	3,314	15,373	65.04	79.0989
OGXP3 BZ Equity	4,990	(5,138)	3.92	0.1272
OR FP Equity	253	1,539	140.66	165.6569
ORA FP Equity	(76)	4,908	12.48	12.1744
ORCL US Equity	639	7,074	33.87	36.1421
OXY US Equity	11	(3,960)	88.18	87.5962
PBR US Equity	486	(2,738)	13.79	10.9886
PBR/A US Equity	456	(2,714)	14.57	11.593
PCLN US Equity	529	3,027	976.82	1123.2256
PCP US Equity	2,476	13,680	214.37	250.9288
PEP US Equity	(286)	7,183	83.61	79.0982
PETR3 BZ Equity	463	(2,843)	6.80	5.5029
PETR4 BZ Equity	501	(2,901)	7.39	5.8283
PFE US Equity	4,171	21,829	25.57	31.0898
PG US Equity	(202)	3,687	80.68	75.927
PHIA NA Equity	1,583	11,146	30.24	34.7484
PM US Equity	1,094	(9,808)	88.01	76.2025
PNC US Equity	368	7,605	76.52	78.9198
POT CN Equity	(5)	(2,586)	31.27	31.5915
POT US Equity	(22)	(2,076)	30.90	31.6502
PRU LN Equity	5,740	10,424	12.97	19.7896
PSA US Equity	10	5,241	157.36	155.9967
PSX US Equity	673	5,998	66.04	71.9012
PX US Equity	1,364	15,955	114.94	122.9805
QCOM US Equity	1,221	12,482	67.26	73.3677
QQQ US Equity	4,742	19,739	69.41	84.9045
RAI US Equity	(16)	1,416	49.02	47.4053

RDS/A US Equity	(38)	1,090	71.71	68.3208
RDS/B US Equity	(161)	3,973	76.07	71.9853
RDSA LN Equity	(40)	2,426	35.34	34.2727
RDSA NA Equity	(30)	970	35.87	34.411
RDSB LN Equity	(101)	3,961	37.69	36.1418
REGN US Equity	(46)	3,892	294.59	283.9156
RIO AU Equity	(71)	3,284	58.60	57.3924
RIO LN Equity	(78)	4,793	53.98	52.9595
RIO US Equity	(160)	4,908	54.81	52.2818
ROG VX Equity	5,113	17,014	210.59	276.7272
RY CN Equity	20	(1,983)	62.69	61.4146
SAB LN Equity	11	(956)	45.15	44.3619
SAN FP Equity	319	(6,141)	103.93	98.2869
SAN SM Equity	135	7,218	8.45	8.5036
SAN US Equity	109	5,288	8.49	8.4481
SAP GR Equity	(347)	5,213	81.32	76.1237
SAP US Equity	(510)	7,063	81.78	75.7171
SBUX US Equity	227	(3,917)	75.81	69.6147
SCCO US Equity	264	(3,776)	29.99	27.6052
SGO FP Equity	1,382	7,705	44.04	51.8078
SI US Equity	1,030	11,201	115.12	125.228
SIE GR Equity	888	8,862	114.02	126.3129
SLB US Equity	671	8,144	81.15	86.5277
SMSN LI Equity	636	(7,221)	643.21	587.7692
SO US Equity	74	(8,966)	41.55	41.3915
SPG US Equity	(5)	(4,684)	154.46	151.6147
SREN VX Equity	805	9,687	79.81	86.7916
STAN LN Equity	514	(5,272)	22.70	20.1247
STL NO Equity	(185)	3,529	25.01	23.6096
STT US Equity	(367)	6,363	71.03	65.3274
SU CN Equity	21	(2,388)	33.06	32.3841
SU FP Equity	44	2,230	78.64	80.3407
SU US Equity	11	(1,437)	32.95	32.4391
SWEDA SS Equity	297	5,920	24.83	25.9458
SYNN VX Equity	(2)	(1,195)	352.95	354.9241
T US Equity	507	(6,854)	35.96	32.2794
TD CN Equity	17	(2,564)	87.13	43.0519
TEF SM Equity	-	866	15.40	15.2688
TEF US Equity	(11)	452	15.73	15.0596
TGT US Equity	1,330	(10,453)	64.76	55.6562
TJX US Equity	2,559	11,844	47.07	56.3195
TLS AU Equity	4	1,790	4.49	4.5216
TLSN SS Equity	(105)	1,014	8.17	7.4088
TM US Equity	207	(4,006)	120.85	113.0126
TMO US Equity	8,013	10,127	64.17	113.902
TOT US Equity	277	4,052	53.28	56.4637
TRP CN Equity	(11)	(6,319)	43.27	43.8207

TRV US Equity	49	(2,511)	82.93	80.4079
TSCO LN Equity	563	(7,358)	5.70	5.2206
TWC US Equity	640	4,704	117.77	134.6008
TWX US Equity	56	(2,284)	64.54	61.8086
TXN US Equity	2,426	12,184	35.25	41.8831
TYC US Equity	8,803	23,874	29.48	39.9206
UBS US Equity	(9)	5,212	19.84	19.3383
UBSN VX Equity	15	5,148	19.67	19.5647
UCG IM Equity	1,716	5,380	5.63	7.3623
ULVR LN Equity	143	(3,830)	39.81	38.2144
UNA NA Equity	134	(4,154)	38.44	37.4105
UNH US Equity	1,113	10,019	64.92	71.2005
UNP US Equity	682	9,382	162.98	172.5769
UPS US Equity	2,667	14,781	80.65	94.2808
USB US Equity	1,786	14,217	35.40	39.0736
UTX US Equity	5,398	15,049	83.79	111.4809
V US Equity	3,298	3,609	113.21	214.2178
VALE US Equity	451	(3,887)	15.35	13.3257
VALE3 BZ Equity	522	(4,562)	15.33	13.3196
VIAB US Equity	6,436	12,727	54.76	79.7417
VIV FP Equity	67	2,271	26.04	26.6576
VMW US Equity	45	4,222	89.27	88.1877
VOD LN Equity	1,211	7,578	3.19	3.6393
VOD US Equity	1,086	7,504	32.36	36.2069
VOW3 GR Equity	716	6,812	228.73	252.8091
VRX CN Equity	704	1,603	94.31	133.7995
VRX US Equity	826	1,870	93.82	134.3654
VTI US Equity	264	5,124	88.45	91.3815
VVO US Equity	589	(6,801)	41.14	37.0147
VZ US Equity	190	(6,089)	49.46	46.6189
WBC AU Equity	(6)	(1,663)	26.84	27.0985
WES AU Equity	(6)	(1,821)	36.54	36.9086
WFC US Equity	1,925	10,050	38.19	44.7515
WLP US Equity	1,980	12,938	74.82	85.6857
WMT US Equity	(348)	7,134	78.23	73.1684
WOW AU Equity	426	(8,618)	31.24	29.7535
XOM US Equity	11	10,844	92.33	90.5687
XTA LN Equity	(40)	(2,486)	14.80	15.0376
YHOO US Equity	190	1,276	31.14	35.2104
YUM US Equity	(342)	4,157	72.55	66.8332
ZURN VX Equity	(31)	6,360	290.51	290.5255
ZURN VX Equity	(62)	6,348	291.92	290.5255

Current Portfolio - Global Macro Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)
SPX Index	12,215	62,133	1489.71	1,741.89
NDX Index	10,031	46,607	2898.19	3,440.50

RTY Index	10,374	39,846	897.28	1,094.58
SPTSX Index	69	(5,250)	12490.98	12,155.20
MEXBOL Index	523	(21,801)	3136.46	3,061.28
IBOV Index	3,154	(22,402)	22958.14	18,968.89
MERVAL Index	(159)	(3,360)	717.00	760.13
UKX Index	997	39,756	10453.47	10,546.14
DAX Index	6,230	36,590	10739.79	12,417.42
CAC Index	1,438	21,194	5268.45	5,552.45
IBEX Index	5,519	38,357	11712.16	13,145.82
SMI Index	4,250	40,608	8194.49	8,985.83
FTSEMIB Index	2,848	23,035	23339.05	25,556.81
PSI20 Index	2,705	24,163	8133.43	8,925.26
ISEQ Index	19,377	40,006	4232.75	6,302.96
ICEXI Index	5,677	35,232	6.55	7.65
AEX Index	2,985	42,169	487.90	518.55
BEL20 Index	3,004	41,674	3642.12	3,844.52
LUXXX Index	6,359	39,510	1665.36	1,921.94
KFX Index	6,207	37,851	100.64	117.35
HEX Index	4,311	40,726	8585.96	9,415.16
OMX Index	748	20,620	192.31	196.41
ATX Index	1,748	27,956	3253.46	3,414.29
ASE Index	5,464	17,602	1212.91	1,633.04
OSEBX Index	196	22,023	84.62	85.04
INDEXCF Index	256	(11,977)	42.29	40.72
TOP40 Index	61	(5,659)	3688.30	3,602.08
SENSEX Index	384	(12,015)	338.61	322.20
NKY Index	6,761	37,916	123.81	144.50
HSI Index	12	(5,536)	2843.26	2,837.09
SHCOMP Index	630	(27,570)	343.18	335.34
KOSPI Index	50	(5,687)	1.82	1.77
AS51 Index	(10)	(9,286)	4535.32	4,553.95
STBCNZL Index	30,226	73,218	445.13	627.96
EEM US Equity	545	(6,086)	41.94	37.11
IYR US Equity	(38)	(4,144)	64.66	64.30
MDY US Equity	3,555	14,140	190.80	230.30
JNK US Equity	(13)	1,078	41.29	40.42
XLF US Equity	4,292	13,484	15.98	20.53
XLU US Equity	112	6,351	38.42	38.79
XLK US Equity	1,371	12,839	31.46	34.09
XLI US Equity	4,372	15,997	39.29	48.64
XLP US Equity	(264)	7,292	42.23	39.88
XLY US Equity	6,354	20,539	47.98	61.17
XLE US Equity	116	6,432	81.90	81.89
XLB US Equity	2,140	14,785	38.47	43.01
XLV US Equity	10,017	24,346	39.65	54.86
SXXP Index	3,193	43,188	405.58	430.12
SXAP Index	6,289	28,468	529.11	635.22

SXKP Index	3,024	46,786	372.94	389.80
SX6P Index	2,182	32,172	351.62	373.58
SXEP Index	(599)	10,480	454.32	424.43
SXIP Index	9,271	28,846	226.35	293.75
SXNP Index	3,297	28,318	488.93	538.88
SX3P Index	(410)	19,174	657.09	639.87
SXDP Index	19,331	60,934	609.99	802.41
SX4P Index	1,549	25,779	923.74	972.47
SX8P Index	3,218	26,677	333.51	370.01
SXOP Index	4,602	40,452	387.19	423.54
SXQP Index	1,199	6,628	636.09	745.50
SXRP Index	542	12,604	407.80	419.64
SXMP Index	9,738	35,674	263.76	332.40
SXTP Index	18,297	39,156	172.81	252.44
SX7E Index	3,823	17,721	162.02	191.39
SX5E Index	3,328	38,417	3745.82	4,006.38
SPGSCITR Index	629	(33,300)	4841.82	4,726.44
XAG Curncy	1,612	(12,828)	21.95	19.25
CO1 Comdty	684	(22,371)	109.75	106.04
CL1 Comdty	(46)	13,411	97.82	96.43
NG1 Comdty	5,055	16,748	3.80	4.91
XAU Comdty	6,061	(41,302)	22.49	89.93
IBOXHY Index	1,794	53,142	220.20	227.55
US_TSY CREDIT	(717)	(61,018)	750.66	762.10
CA_TSY CREDIT	5,995	(97,019)	1255.22	1,190.91
MX_TSY CREDIT	463	(13,676)	209.58	201.95
AU_TSY CREDIT	2,347	(78,704)	1443.27	1,414.15
JP_TSY CREDIT	188	(59,363)	815.51	819.49
MY_TSY CREDIT	3,326	(86,086)	167.73	161.30
SG_TSY CREDIT	1,466	(95,229)	218.09	215.74
AT_TSY CREDIT	1,561	64,016	353.38	363.29
BE_TSY CREDIT	2,375	67,260	471.88	490.07
FI_TSY CREDIT	1,473	66,196	344.92	353.75
FR_TSY CREDIT	1,944	62,155	1656.22	1,713.23
DE_TSY CREDIT	1,131	56,101	1227.05	1,255.48
IE_TSY CREDIT	26,757	78,090	335.76	452.37
IT_TSY CREDIT	5,300	52,953	1603.99	1,770.58
NL_TSY CREDIT	1,400	65,034	1313.39	1,345.89
ES_TSY CREDIT	7,652	50,137	391.39	452.15
DK_TSY CREDIT	1,406	50,825	719.47	741.09
NO_TSY CREDIT	468	(27,239)	331.93	327.59
PL_TSY CREDIT	(141)	22,029	417.42	417.63
ZA_TSY CREDIT	3,351	(32,970)	83.54	74.68
SE_TSY CREDIT	(295)	(21,023)	451.50	458.46
CH_TSY CREDIT	2,118	58,993	996.93	1,034.97
GB_TSY CREDIT	118	31,679	1482.42	1,481.42