

Current Date:
T12M Return:
Total Return since 1/1/12:
Current Long Exposure @ Cost:
Current Short Exposure @ Cost:
Net Exposure:
Current No. of Positions:
Starting Capital:
Current NAV:
Current Leverage (Gross Exposures):

2/13/2014
39.03%
76.55%
4,080,030
(1,281,602)
2,798,427
461
1,000,000
1,765,512
3.04

Change on Day:	1.31%
MSCI World Change on Day	0.34%

Key Metrics

Profit Factor:
Win Ratio:
T24M (+) NAV Days
T24M Avg. Daily NAV (+) Change
T24M Avg. Daily NAV (-) Change
Target Vol-Adj. Risk Listed Equities
Target Vol-Adj. Risk Global Macro
Targeted Max Loss (ex-Leverage)
Leverage Target At Inception:
Notes on Leverage:

Historically 2.25X - 3.25X, depending on measurement interval
40% - 50% historically

51%
1.03%
-0.88%
50.00%
50.00%
10.00%
2X

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:
Historical Sharpe & Notes:

1.29

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

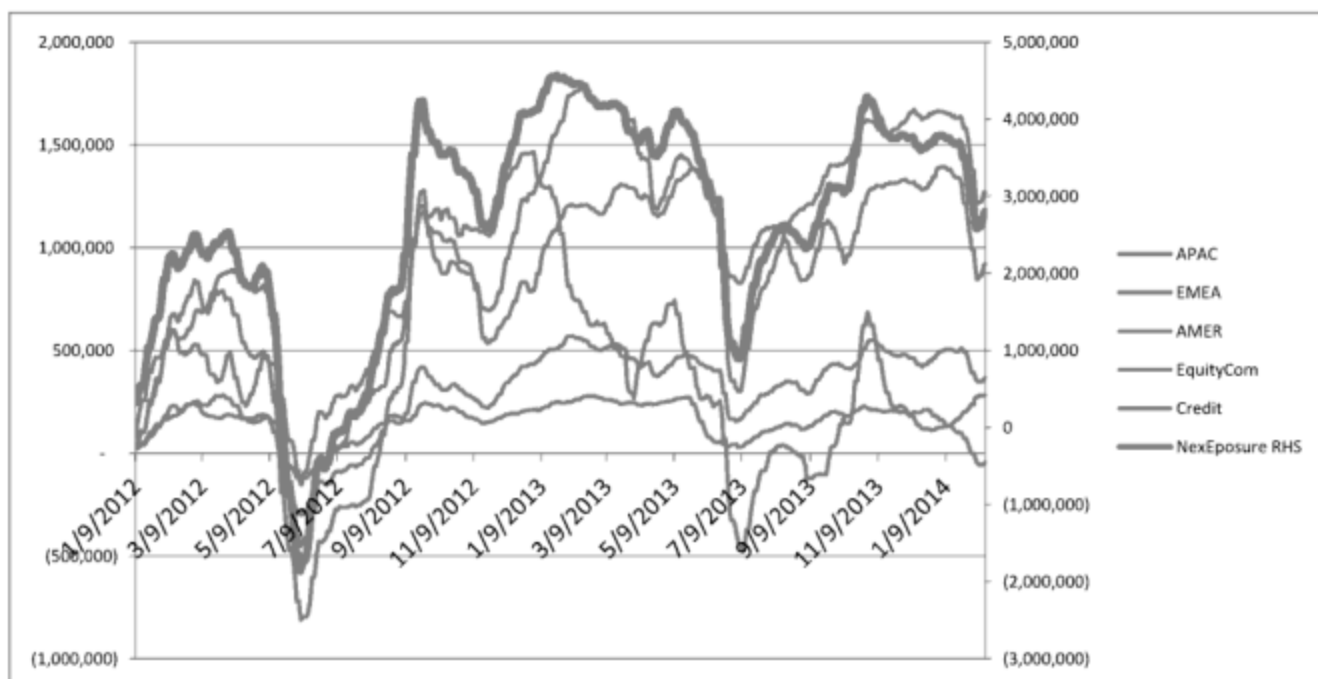
Largest Exposures 99th Percentile 1st Percentile (@ cost ex-MTM)			Largest MTM Gains (95th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
22 Positions		24.91%	52 Positions		30.75%
MEXBOL Index	(26,123)	0.49%	UTX US Equity	5,695	0.32%
NO_TSY CREDIT	(27,358)	0.51%	SXXP Index	5,699	0.32%
SHCOMP Index	(27,693)	0.52%	SX5E Index	5,717	0.32%
ZA_TSY CREDIT	(33,120)	0.62%	SX7E Index	5,740	0.33%
SPGSCITR Index	(33,446)	0.62%	ACA FP Equity	5,915	0.34%
XAU Comdty	(41,240)	0.77%	ROG VX Equity	6,007	0.34%
CH_TSY CREDIT	59,255	1.11%	MAERSKB DC Equity	6,009	0.34%
JP_TSY CREDIT	(59,628)	1.11%	QQQ US Equity	6,029	0.34%
SXDP Index	61,063	1.14%	ICEXI Index	6,146	0.35%
SPX Index	62,258	1.16%	IT_TSY CREDIT	6,154	0.35%
FR_TSY CREDIT	62,432	1.16%	CA_TSY CREDIT	6,180	0.35%
AT_TSY CREDIT	64,302	1.20%	SMI Index	6,211	0.35%
DE_TSY CREDIT	64,575	1.20%	DAI GR Equity	6,316	0.36%
NL_TSY CREDIT	65,324	1.22%	MDT US Equity	6,336	0.36%
FI_TSY CREDIT	66,491	1.24%	NG1 Comdty	6,410	0.36%
BE_TSY CREDIT	67,560	1.26%	HON US Equity	6,436	0.36%
STBCNZL Index	73,230	1.37%	GS US Equity	6,443	0.36%
IE_TSY CREDIT	78,254	1.46%	BMV US Equity	6,686	0.38%
AU_TSY CREDIT	(79,064)	1.47%	ASE Index	6,986	0.40%
MY_TSY CREDIT	(90,265)	1.68%	V US Equity	6,990	0.40%
SG_TSY CREDIT	(95,665)	1.78%	AMGN US Equity	7,027	0.40%
CA_TSY CREDIT	(97,103)	1.81%	MMM US Equity	7,229	0.41%
			PRU LN Equity	7,450	0.42%
			IBEX Index	7,730	0.44%
			CMCSK US Equity	7,780	0.44%
			SXOP Index	7,788	0.44%
			HEX Index	7,793	0.44%
			XLY US Equity	7,941	0.45%
			ES_TSY CREDIT	8,574	0.49%
			LUXXX Index	8,632	0.49%
			DAX Index	8,667	0.49%
			KFX Index	8,916	0.51%
			BAYN GR Equity	9,072	0.51%
			TMO US Equity	9,474	0.54%
			SXAP Index	9,676	0.55%
			BAC US Equity	9,722	0.55%
			TYC US Equity	10,167	0.58%
			BA US Equity	10,968	0.62%
			MA US Equity	11,139	0.63%
			XLV US Equity	11,984	0.68%

SXIP Index	12,093	0.68%
SXMP Index	12,547	0.71%
RTY Index	12,842	0.73%
NDX Index	13,655	0.77%
CELG US Equity	13,863	0.79%
SPX Index	16,001	0.91%
SXTP Index	21,456	1.22%
SXDP Index	23,257	1.32%
ISEQ Index	23,312	1.32%
IE_TSY CREDIT	28,049	1.59%
STBCNZL Index	30,518	1.73%
GILD US Equity	33,517	1.90%

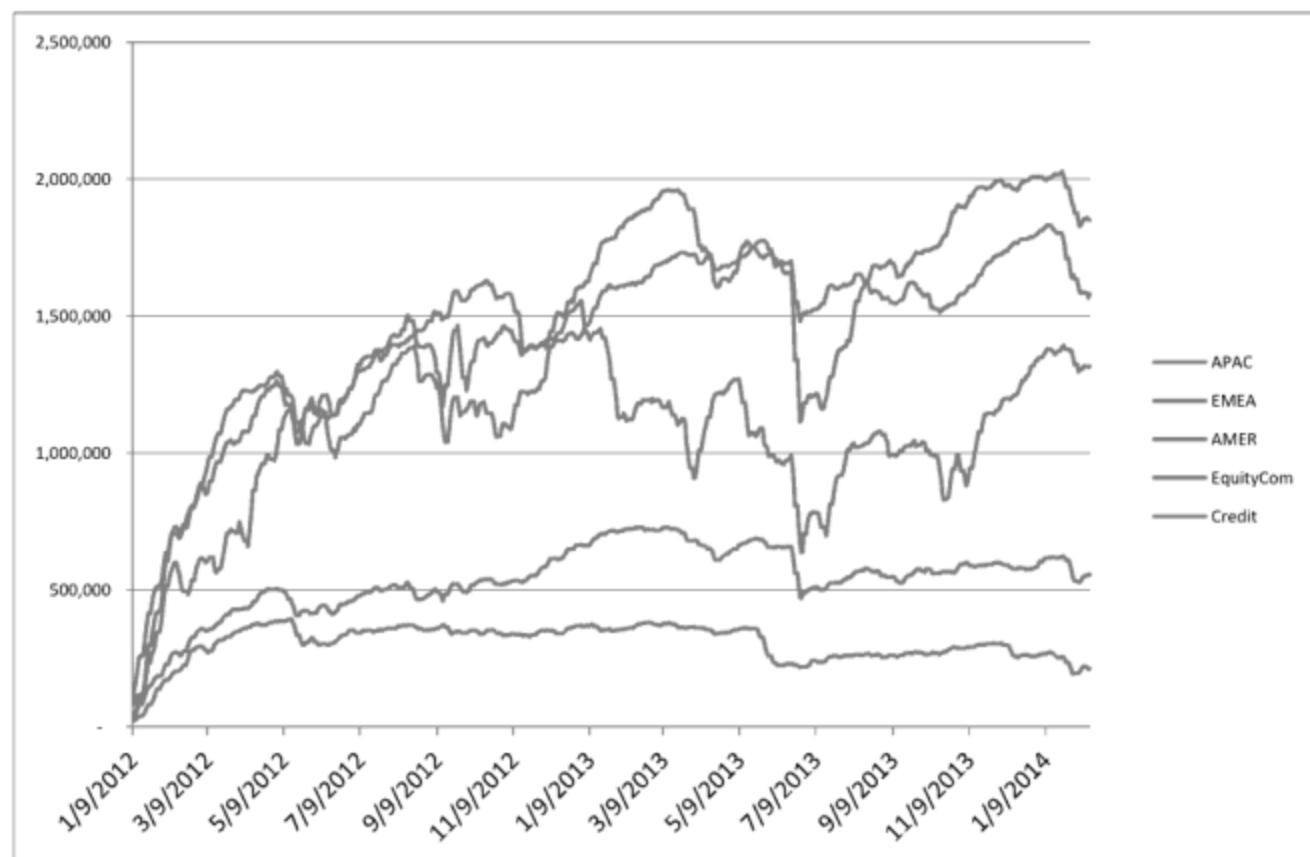
No. Names by Category

APAC Long	23
APAC Short	29
EMEA Long	73
EMEA Short	22
AMER Long	165
AMER Short	55
EquityCom Long	55
EquityCom Short	15
Credit Long	15
Credit Short	9
Total Long	331
Total Short	130

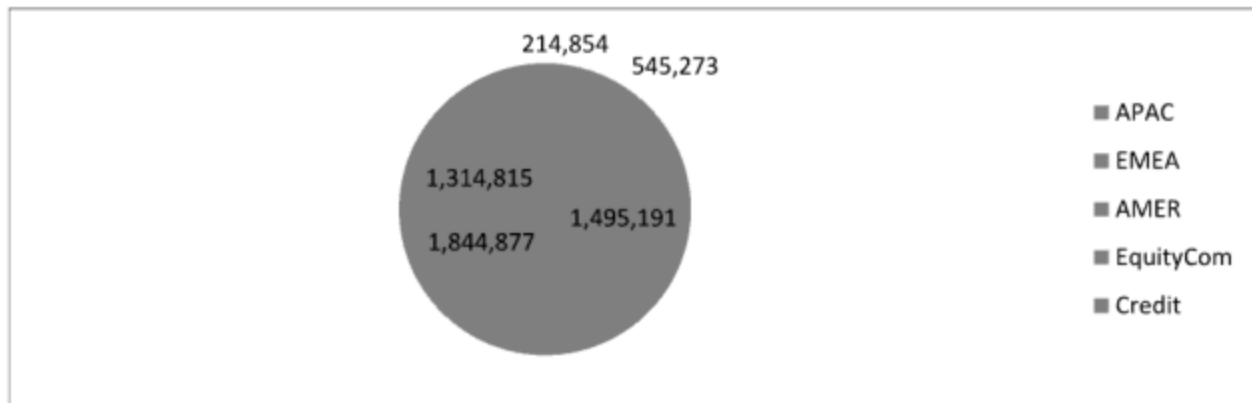
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



Current Gross Notional Risk by Category



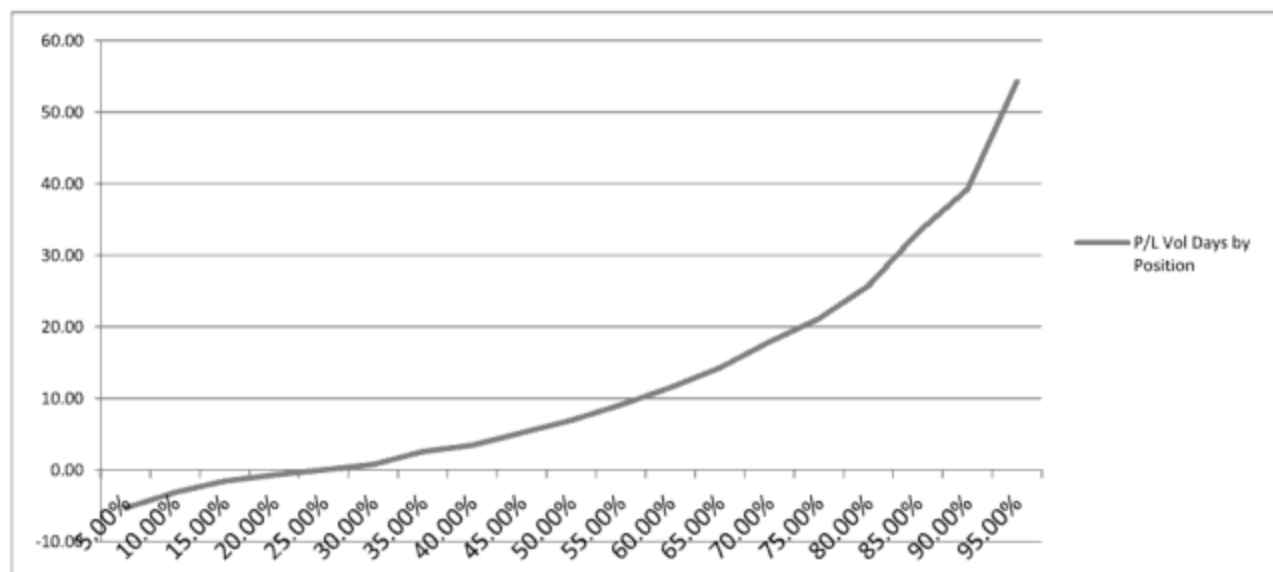
T24M Performance Vs. MSCI World Index



Rolling 30 Day Realized Volatility - Atorus



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



Percentile	No. Vol Days
0.00%	-9.96
5.00%	-4.38
10.00%	-2.23
15.00%	-1.10
20.00%	-0.06
25.00%	0.15
30.00%	1.12
35.00%	2.57
40.00%	3.92
45.00%	5.42
50.00%	7.60
55.00%	9.60
60.00%	12.24
65.00%	14.97
70.00%	18.49
75.00%	22.99
80.00%	27.09
85.00%	34.99
90.00%	41.76
95.00%	64.79
100.00%	200.36

MTM Gains(Losse) % of NAV "Significant" (<7 Vol Days)	0.94%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	50.43%

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	194	(4,502)	51.62	49.39	3.42	1.26%
005380 KS Equity	(26)	1,798	218.00	214.86	-1.09	1.33%
005490 KS Equity	2	(4,236)	274.12	274.02	0.04	0.86%
005930 KS Equity	320	(6,552)	1285.62	1222.87	4.60	1.06%
012330 KS Equity	1,078	5,278	244.69	294.66	16.35	1.25%
1 HK Equity	(74)	(2,386)	14.68	15.14	-5.06	0.61%
1299 HK Equity	(65)	(1,314)	4.57	4.79	-4.59	1.07%
13 HK Equity	1,979	12,234	11.40	13.25	17.36	0.93%
16 HK Equity	280	(9,928)	12.66	12.30	4.84	0.58%
27 HK Equity	(4)	123	9.67	9.37	-1.37	2.32%
2914 JP Equity	2	(4,715)	32.47	32.45	0.03	1.39%
3382 JP Equity	105	3,409	37.70	38.86	2.51	1.23%
4063 JP Equity	56	(4,532)	56.40	55.70	1.04	1.19%
4502 JP Equity	(11)	1,512	46.78	46.44	-0.81	0.89%
4689 JP Equity	(19)	749	6.00	5.85	-1.56	1.65%
5 HK Equity	(144)	(4,712)	10.20	10.51	-4.29	0.71%
5108 JP Equity	25	3,496	36.36	36.61	0.65	1.09%
5401 JP Equity	(16)	(3,706)	2.99	3.00	-0.30	1.45%
6301 JP Equity	(64)	(3,512)	20.64	21.01	-1.31	1.39%
6752 JP Equity	1,208	4,142	9.01	11.64	11.64	2.51%
6902 JP Equity	2,592	9,725	41.48	52.53	19.84	1.34%
6954 JP Equity	245	6,388	157.65	163.70	2.18	1.76%
7201 JP Equity	26	(3,740)	8.85	8.79	0.53	1.32%
7203 JP Equity	(27)	(1,949)	57.26	58.06	-1.12	1.25%
7267 JP Equity	(64)	(2,755)	36.16	37.01	-1.99	1.17%
762 HK Equity	236	(4,152)	1.43	1.35	5.14	1.11%
7751 JP Equity	381	(6,859)	31.44	29.69	5.51	1.01%
8031 JP Equity	(274)	(4,040)	13.92	14.86	-5.57	1.22%
8058 JP Equity	(44)	(624)	17.87	19.14	-6.09	1.17%
8306 JP Equity	(44)	(3,207)	5.87	5.95	-1.09	1.26%
8316 JP Equity	6	(2,952)	46.29	46.20	0.13	1.45%
8411 JP Equity	(80)	3,773	2.12	2.08	-1.53	1.39%
8604 JP Equity	(15)	(2,002)	6.77	6.82	-0.49	1.50%
8801 JP Equity	(3)	(1,401)	31.32	31.38	-0.14	1.48%
8802 JP Equity	12	(3,305)	24.73	24.64	0.27	1.37%
9020 JP Equity	186	(3,964)	77.53	73.90	4.52	1.04%
941 HK Equity	889	(11,120)	10.27	9.45	11.82	0.68%
9432 JP Equity	301	6,072	53.19	55.83	3.83	1.29%
9433 JP Equity	2,832	9,471	42.13	54.73	21.19	1.41%
9437 JP Equity	(127)	(5,744)	15.71	16.06	-2.10	1.06%
9983 JP Equity	(147)	3,175	368.29	352.01	-2.81	1.64%

9984 JP Equity	2,089	2,796	42.69	74.59	45.38	1.65%
AAPL US Equity	351	7,871	518.25	541.39	4.19	1.07%
ABB US Equity	656	10,400	23.59	25.08	5.81	1.09%
ABBN VX Equity	549	8,696	23.63	25.12	5.66	1.11%
ABBV US Equity	90	5,332	49.49	50.32	1.50	1.12%
ABEV US Equity	544	(7,226)	7.25	6.70	5.35	1.41%
ABEV3 BZ Equity	575	(6,917)	7.29	6.68	6.59	1.26%
ABI BB Equity	-	804	100.03	100.03	0.00	0.91%
ABT US Equity	(34)	4,093	38.86	38.54	-1.03	0.82%
ABX CN Equity	(432)	(2,809)	17.17	19.81	-9.96	1.54%
ABX US Equity	(416)	(2,781)	17.20	19.78	-9.14	1.64%
ACA FP Equity	5,915	5,390	6.83	14.33	78.61	1.40%
ACE US Equity	80	3,675	93.86	95.89	3.08	0.70%
ACN US Equity	530	9,045	77.04	81.56	6.97	0.84%
ADP US Equity	59	1,192	72.36	75.97	6.10	0.82%
AFL US Equity	2	2,549	62.51	62.57	0.15	0.66%
AGL SJ Equity	(248)	(2,025)	22.73	25.52	-8.84	1.39%
AGN US Equity	1,251	6,802	104.77	124.04	15.34	1.20%
AI FP Equity	-	979	135.43	135.43	0.00	0.74%
AIG US Equity	61	4,009	48.66	49.40	1.67	0.91%
AIR FP Equity	4,400	6,524	42.47	71.12	63.53	1.06%
ALV GR Equity	2,998	7,522	125.64	175.72	40.54	0.98%
ALVG IX Equity	2,229	5,722	126.13	175.26	41.37	0.94%
AMGN US Equity	7,027	22,885	94.49	123.50	30.22	1.02%
AMT US Equity	871	10,646	76.29	82.53	10.09	0.81%
AMZN US Equity	3,226	14,103	287.66	353.46	17.68	1.29%
ANZ AU Equity	(233)	(3,717)	26.23	27.88	-7.29	0.86%
APA US Equity	243	(6,864)	82.74	79.81	4.25	0.83%
APC US Equity	(36)	(5,630)	80.96	81.47	-0.73	0.86%
AXP US Equity	2,474	10,369	71.56	88.64	23.16	1.03%
AZN LN Equity	4,406	12,669	49.80	67.12	36.07	0.96%
AZN SS Equity	3,821	11,663	50.40	66.91	32.68	1.00%
AZN US Equity	4,293	12,426	49.96	67.22	33.22	1.04%
BA US Equity	10,968	17,885	79.84	128.81	53.88	1.14%
BAC US Equity	9,722	10,843	8.82	16.73	89.34	1.00%
BARC LN Equity	(213)	5,291	4.40	4.23	-3.23	1.24%
BAS GR Equity	970	7,329	97.30	110.18	15.50	0.85%
BATS LN Equity	(84)	(2,797)	49.08	50.55	-3.15	0.96%
BAX US Equity	(268)	(8,040)	66.82	69.05	-5.87	0.57%
BAYN GR Equity	9,072	11,714	76.64	135.99	79.82	0.97%
BBAS3 BZ Equity	20	(413)	9.09	8.65	2.93	1.63%
BBD US Equity	1,084	(6,738)	12.96	10.87	12.28	1.31%
BBDC4 BZ Equity	1,051	(7,246)	12.74	10.90	13.30	1.09%
BBL US Equity	(121)	(5,013)	60.45	61.91	-2.30	1.05%
BBVA SM Equity	1,152	5,719	10.09	12.13	15.69	1.28%
BCE CN Equity	54	(6,638)	43.17	42.83	1.20	0.68%
BCS US Equity	(223)	6,391	17.70	17.10	-2.71	1.29%

BEN US Equity	89	4,615	52.08	53.08	1.97	0.98%
BG/ LN Equity	(75)	(3,000)	17.35	17.79	-1.81	1.38%
BHP AU Equity	-	813	33.60	33.60	0.00	0.90%
BHP US Equity	(3)	1,595	67.59	67.48	-0.18	0.93%
BIIB US Equity	348	1,065	245.93	326.18	22.74	1.44%
BIL SJ Equity	(95)	(4,448)	30.26	30.90	-2.02	1.06%
BK US Equity	65	1,538	30.62	31.91	4.79	0.88%
BLK US Equity	126	1,170	274.17	303.70	11.08	0.97%
BLT LN Equity	(103)	(4,943)	30.23	30.86	-2.24	0.93%
BMO CN Equity	(119)	(2,544)	61.56	64.43	-6.83	0.68%
BMW GR Equity	891	5,073	98.63	115.95	23.65	0.74%
BMV US Equity	6,686	13,624	35.71	53.24	38.52	1.27%
BN FP Equity	83	(3,680)	70.54	68.94	2.38	0.95%
BNP FP Equity	1,629	5,495	61.78	80.09	24.35	1.22%
BNS CN Equity	(85)	(1,839)	54.78	57.32	-5.52	0.84%
BP/ LN Equity	435	8,439	7.68	8.07	8.23	0.63%
BRK/B US Equity	(146)	(4,660)	110.60	114.06	-5.17	0.60%
BSBR US Equity	1,769	(8,164)	6.18	4.84	13.11	1.65%
BUD US Equity	-	779	99.76	99.76	0.00	0.94%
BX US Equity	108	2,974	30.31	31.42	3.43	1.06%
C US Equity	(0)	610	49.62	49.62	0.00	1.20%
CA FP Equity	385	1,958	30.49	36.49	20.32	0.97%
CAT US Equity	1,027	10,293	87.23	95.93	9.50	1.05%
CBA AU Equity	(4)	1,703	68.44	68.27	-0.36	0.70%
CBS US Equity	383	1,266	49.35	64.29	23.77	1.27%
CCL US Equity	841	7,815	36.20	40.10	10.98	0.98%
CELG US Equity	13,863	15,113	85.54	164.00	67.75	1.35%
CFR VX Equity	(1)	1,146	99.23	99.15	-0.06	1.34%
CL US Equity	999	18,618	58.99	62.16	8.85	0.61%
CM CN Equity	5	2,002	80.77	80.96	0.40	0.58%
CMCSA US Equity	5,483	17,408	40.65	53.45	33.68	0.94%
CMCSK US Equity	7,780	18,900	36.26	51.19	46.51	0.89%
CNI US Equity	1,193	12,863	51.38	56.14	11.51	0.81%
CNQ CN Equity	54	3,041	34.52	35.13	2.18	0.81%
CNR CN Equity	1,185	12,415	51.30	56.19	12.21	0.78%
COF US Equity	383	6,073	67.68	71.95	7.40	0.85%
COP US Equity	232	(7,973)	66.64	64.70	4.44	0.66%
COST US Equity	5	1,846	115.18	115.52	0.37	0.81%
COV LN Equity	186	2,433	#N/A N/A		25.05	0.30%
COV US Equity	733	6,342	63.38	70.71	12.54	0.92%
CRM US Equity	202	2,053	56.89	62.49	7.61	1.30%
CS FP Equity	2,653	6,712	19.39	27.05	40.50	0.98%
CSCO US Equity	(41)	(4,973)	21.79	21.97	-0.97	0.86%
CSX US Equity	764	8,909	25.07	27.22	7.90	1.09%
CVE CN Equity	884	(10,443)	28.70	26.27	12.93	0.65%
CVS US Equity	1,044	10,304	62.75	69.10	13.61	0.74%
CVX US Equity	(12)	(6,316)	112.00	112.21	-0.26	0.73%

D US Equity	2,092	12,102	59.94	70.31	21.67	0.80%
DAI GR Equity	6,316	13,903	62.20	90.46	43.85	1.04%
DBK GR Equity	174	4,050	46.61	48.61	3.38	1.27%
DD US Equity	2,108	12,298	54.46	63.79	18.68	0.92%
DDAIF US Equity	3,654	8,348	63.20	90.87	34.98	1.25%
DE US Equity	9	8,116	85.65	85.75	0.17	0.68%
DELL US Equity	14	6,710	#N/A N/A		2.65	0.08%
DG FP Equity	3,798	9,883	51.34	71.07	48.75	0.79%
DGE LN Equity	(45)	(1,615)	29.53	30.35	-2.40	1.16%
DHR US Equity	4,161	14,049	58.57	75.91	40.47	0.73%
DIS US Equity	1,373	9,900	68.36	77.84	13.92	1.00%
DISCA US Equity	(114)	3,647	81.94	79.45	-2.73	1.15%
DNB NO Equity	1,133	9,130	15.66	17.60	17.80	0.70%
DOW US Equity	1,876	6,442	35.84	46.27	24.50	1.19%
DPW GR Equity	146	546	28.24	35.80	33.20	0.81%
DTE GR Equity	4,608	13,635	12.22	16.35	35.02	0.96%
DTV US Equity	1,819	9,344	60.30	72.04	25.52	0.76%
DUK US Equity	(218)	(8,814)	69.60	71.32	-4.26	0.58%
DVN US Equity	15	5,743	61.76	61.92	0.31	0.83%
EBAY US Equity	169	5,054	52.95	54.72	2.90	1.15%
ECL US Equity	38	3,979	101.15	102.12	1.32	0.72%
EDF FP Equity	5,282	9,184	23.45	36.93	68.80	0.84%
EMC US Equity	62	8,831	24.88	25.05	0.83	0.84%
EMR US Equity	157	2,898	61.11	64.42	7.61	0.71%
ENB CN Equity	(252)	(6,998)	41.70	43.20	-7.03	0.51%
ENEL IM Equity	1,025	6,720	4.24	4.89	16.63	0.92%
ENI IM Equity	(72)	(1,691)	22.27	23.22	-5.71	0.74%
EOAN GR Equity	30	2,603	18.66	18.87	1.24	0.92%
EOG US Equity	1,213	5,569	143.99	175.36	21.93	0.99%
EPD US Equity	786	9,459	62.01	67.16	11.85	0.70%
ERICB SS Equity	127	4,444	12.15	12.50	3.13	0.91%
ESRX US Equity	1,416	9,809	66.69	76.31	20.98	0.69%
ETN US Equity	37	3,003	70.48	71.35	1.27	0.98%
F US Equity	(47)	(3,617)	14.82	15.01	-1.25	1.05%
FB US Equity	1,329	2,587	43.82	66.33	34.03	1.51%
FCX US Equity	(53)	(1,192)	31.57	32.98	-3.83	1.16%
FDX US Equity	499	5,334	120.94	132.25	10.89	0.86%
FOX US Equity	(1)	1,414	31.74	31.73	-0.06	0.99%
FOXA US Equity	(1)	1,319	32.44	32.41	-0.07	1.12%
FP FP Equity	131	4,758	58.67	60.29	3.93	0.70%
G IM Equity	324	3,632	20.52	22.34	10.02	0.89%
GE US Equity	2,170	16,425	22.32	25.26	15.44	0.86%
GILD US Equity	33,517	13,861	24.02	82.12	175.37	1.38%
GIS US Equity	77	7,619	48.58	49.07	1.71	0.59%
GLE FP Equity	922	3,245	49.51	63.58	18.80	1.51%
GLEN LN Equity	(244)	(3,264)	5.14	5.52	-6.21	1.20%
GLW US Equity	2,001	11,367	16.17	19.02	15.00	1.17%

GM US Equity	612	2,559	28.27	35.03	21.94	1.09%
GOOG US Equity	4,856	12,387	857.75	1194.02	41.86	0.94%
GS US Equity	6,443	13,622	110.98	163.46	67.30	0.70%
GSK LN Equity	291	4,317	25.71	27.44	5.67	1.19%
GSZ FP Equity	9	1,856	23.26	23.37	0.68	0.69%
HAL US Equity	668	4,065	45.95	53.50	17.80	0.92%
HD US Equity	2,172	12,500	66.04	77.51	34.72	0.50%
HMB SS Equity	600	6,105	40.79	44.80	10.82	0.91%
HON US Equity	6,436	11,890	61.10	94.18	86.35	0.63%
HPQ US Equity	1,267	6,292	24.79	29.78	17.95	1.12%
HSBA LN Equity	(24)	(722)	10.23	10.57	-1.44	2.33%
IBE SM Equity	933	6,914	5.48	6.22	21.75	0.62%
IBM US Equity	163	(8,386)	184.74	181.16	2.56	0.76%
IMT LN Equity	868	10,915	35.95	38.80	6.29	1.26%
INTC US Equity	328	9,775	23.81	24.61	3.83	0.88%
ISP IM Equity	2,843	5,552	1.91	2.89	42.10	1.22%
ITUB US Equity	376	(5,904)	13.81	12.93	4.57	1.39%
ITUB4 BZ Equity	303	(6,360)	13.59	12.94	3.93	1.21%
ITW US Equity	2,127	14,003	67.84	78.14	25.11	0.60%
ITX SM Equity	(34)	(3,511)	149.70	151.14	-1.39	0.69%
JCI US Equity	4,232	9,880	34.13	48.74	37.97	1.13%
JNJ US Equity	4,168	12,583	69.31	92.27	42.29	0.78%
JPM US Equity	901	8,516	52.29	57.82	13.27	0.80%
KMB US Equity	132	7,927	106.69	108.46	2.58	0.65%
KMI US Equity	282	(6,747)	35.17	33.70	6.18	0.68%
KO US Equity	41	(6,937)	38.83	38.60	0.87	0.67%
LBTYA US Equity	(21)	2,270	84.93	84.13	-1.21	0.78%
LBTYK US Equity	121	1,974	78.04	82.82	7.98	0.77%
LIN GR Equity	145	4,617	194.24	200.35	4.27	0.74%
LLOY LN Equity	3,540	1,913	0.47	1.34	159.32	1.16%
LLY US Equity	(38)	4,771	53.80	53.38	-1.01	0.78%
LMT US Equity	609	3,458	135.62	159.51	17.57	1.00%
LNKD US Equity	-	2,149	192.57	192.57	0.00	1.71%
LOW US Equity	(29)	4,587	46.75	46.45	-0.82	0.78%
LVS US Equity	1,941	1,832	38.27	78.83	73.37	1.44%
LYB US Equity	919	2,203	58.58	83.02	36.36	1.15%
MA US Equity	11,139	4,784	22.85	76.08	200.36	1.16%
MAERSKB DC Equity	6,009	3,807	4538.72	11701.80	133.84	1.18%
MAN GR Equity		2,690		125.33		1.15%
MC FP Equity	(7)	2,954	182.07	181.61	-0.23	1.09%
MCD US Equity	(33)	3,980	96.11	95.32	-1.59	0.52%
MCK US Equity	147	3,099	167.32	175.23	4.09	1.16%
MDLZ US Equity	2,416	4,077	21.20	33.76	73.03	0.81%
MDT US Equity	6,336	5,493	26.20	56.43	123.67	0.93%
MEO GR Equity		2,599		43.36		1.40%
MET US Equity	894	2,098	34.79	49.62	39.31	1.08%
MFC CN Equity	4,175	2,113	6.33	18.86	195.48	1.01%

MFC US Equity		3,171		18.83		0.79%
MGM US Equity		2,764		25.49		2.07%
MHS US Equity	1,755	6,120		#N/A N/A	25.13	1.14%
MMM US Equity	7,229	5,630	56.85	129.85	180.07	0.71%
MO US Equity	(57)	3,961	35.60	35.10	-1.98	0.73%
MON US Equity	444	3,631	97.98	109.97	14.69	0.83%
MOS US Equity	(184)	(4,468)	45.85	47.73	-3.63	1.13%
MRK US Equity	1,173	9,342	48.80	54.93	13.13	0.96%
MS US Equity	134	1,648	27.57	29.80	7.71	1.05%
MSFT US Equity	590	7,171	34.82	37.68	7.88	1.04%
MUV2 GR Equity	685	7,529	197.44	215.40	12.56	0.72%
NAB AU Equity	-	916	30.58	30.58	0.00	0.80%
NCM AU Equity	2,764	(5,094)	21.94	10.04	23.85	2.28%
NEE US Equity	4,042	14,643	72.62	92.66	37.79	0.73%
NEM US Equity	2,485	(7,388)	34.95	23.20	18.12	1.86%
NESN VX Equity	582	9,813	69.64	73.76	6.46	0.92%
NG/ LN Equity	1,709	11,410	11.72	13.47	21.81	0.69%
NKE US Equity	760	2,939	59.26	74.60	31.78	0.81%
NOK US Equity	3,699	4,495	3.96	7.22	58.47	1.41%
NOV US Equity	-	979	75.73	75.73	0.00	0.73%
NOVN VX Equity	5,254	18,219	63.81	82.20	39.92	0.72%
NOVOB DC Equity	860	7,714	39.08	43.43	9.80	1.14%
NSC US Equity	1,416	9,583	80.49	92.39	12.40	1.19%
NVS US Equity	4,050	15,457	65.07	82.12	37.86	0.69%
OGXP3 BZ Equity	5,015	(5,163)	4.43	0.13	25.16	3.86%
OR FP Equity	1	1,390	167.90	167.96	0.03	1.16%
ORA FP Equity	32	2,958	12.37	12.50	1.11	0.98%
ORCL US Equity	1,106	7,413	33.31	38.28	20.88	0.71%
OXY US Equity	(3)	1,746	92.08	91.94	-0.21	0.75%
PBR US Equity	410	(2,811)	13.30	11.36	9.32	1.56%
PBR/A US Equity	352	(2,793)	13.87	12.12	8.10	1.56%
PCLN US Equity	994	3,041	956.05	1268.57	27.54	1.19%
PCP US Equity	3,269	13,703	212.47	263.16	26.34	0.91%
PEP US Equity	(78)	3,120	81.26	79.27	-3.96	0.63%
PETR3 BZ Equity	388	(2,920)	6.54	5.67	9.42	1.41%
PETR4 BZ Equity	398	(3,120)	6.95	6.06	9.11	1.40%
PFE US Equity	4,659	21,828	26.10	31.67	27.68	0.77%
PG US Equity	16	4,758	77.33	77.59	0.46	0.73%
PHIA NA Equity	1,909	11,206	30.43	35.61	22.49	0.76%
PM US Equity	797	(10,157)	85.47	78.76	9.53	0.82%
PNC US Equity	561	7,639	75.28	80.81	7.95	0.92%
POT CN Equity	(93)	(1,492)	31.56	33.53	-5.44	1.15%
POT US Equity	(91)	(1,399)	31.45	33.49	-5.54	1.17%
PRU LN Equity	7,450	10,482	12.76	21.83	55.75	1.28%
PSA US Equity	370	7,564	156.76	164.43	7.60	0.64%
PSX US Equity	900	6,025	64.65	74.30	16.07	0.93%
PX US Equity	2,213	16,043	113.30	128.92	18.92	0.73%

QCOM US Equity	1,812	12,538	66.83	76.48	18.46	0.78%
QQQ US Equity	6,029	19,847	68.46	89.25	45.76	0.66%
RAI US Equity	1	(2,503)	47.51	47.48	0.08	0.61%
RDS/A US Equity	(93)	(4,592)	69.48	70.88	-2.65	0.76%
RDS/B US Equity	44	3,991	75.03	75.87	1.37	0.81%
RDSA LN Equity	100	4,062	34.51	35.36	2.82	0.87%
RDSA NA Equity	(90)	(4,355)	34.65	35.37	-2.51	0.83%
RDSB LN Equity	88	3,979	37.08	37.90	2.52	0.88%
REGN US Equity	488	4,718	292.33	322.59	5.95	1.74%
RIO AU Equity	149	4,289	59.24	61.29	3.91	0.89%
RIO LN Equity	381	4,815	53.84	58.10	6.44	1.23%
RIO US Equity	358	4,930	54.04	57.97	5.04	1.44%
ROG VX Equity	6,007	17,036	212.78	287.82	45.54	0.77%
RY CN Equity	-	979	64.88	64.88	0.00	0.75%
SAB LN Equity	(81)	(2,207)	44.36	45.99	-4.27	0.86%
SAN FP Equity	295	(6,169)	103.67	98.71	6.02	0.79%
SAN SM Equity	426	7,250	8.35	8.84	6.57	0.89%
SAN US Equity	408	5,311	8.28	8.91	5.91	1.30%
SAP GR Equity	(200)	5,237	81.43	78.43	-5.04	0.76%
SAP US Equity	(243)	7,095	81.51	78.81	-3.83	0.90%
SBUX US Equity	(98)	(4,559)	72.71	74.27	-1.93	1.11%
SCCO US Equity	-	466	31.41	31.41	0.00	1.18%
SGO FP Equity		7,716		55.80		0.87%
SI US Equity		11,251		128.89		0.79%
SIE GR Equity		8,901		128.73		0.77%
SLB US Equity		6,526		90.20		0.82%
SMSN LI Equity	417	(7,254)	644.51	607.42	6.15	0.94%
SO US Equity	(77)	(9,006)	41.73	42.09	-1.66	0.52%
SPG US Equity	(146)	(3,011)	151.46	158.82	-6.53	0.74%
SREN VX Equity	1,422	9,702	80.14	91.88	14.69	1.00%
STAN LN Equity	197	(5,280)	22.30	21.47	2.83	1.32%
STL NO Equity	122	4,614	25.14	25.80	2.89	0.91%
STT US Equity	(1)	3,455	68.60	68.59	-0.02	1.08%
SU CN Equity	(63)	(2,048)	32.32	33.31	-4.40	0.70%
SU FP Equity	141	3,721	82.27	85.38	4.09	0.92%
SU US Equity	(52)	(1,671)	32.24	33.25	-4.37	0.71%
SWEDA SS Equity	513	5,946	24.71	26.84	9.65	0.90%
SYNN VX Equity	(140)	(3,584)	349.49	363.10	-3.90	1.00%
T US Equity	268	(8,515)	34.31	33.23	3.94	0.80%
TD CN Equity	-	979	44.60	44.60	0.00	0.56%
TEF SM Equity	(45)	(4,343)	15.24	15.40	-1.30	0.80%
TEF US Equity	1	136	15.30	15.39	0.55	1.05%
TGT US Equity	1,114	(10,709)	63.57	56.96	13.52	0.77%
TJX US Equity	2,847	9,488	46.31	60.21	36.20	0.83%
TLS AU Equity	115	4,521	4.52	4.64	3.94	0.65%
TLSN SS Equity	0	895	7.56	7.56	0.00	0.82%
TM US Equity	90	(5,165)	117.86	115.80	2.38	0.73%

TMO US Equity	9,474	10,185	63.59	122.74	97.61	0.95%
TOT US Equity	228	2,516	55.17	60.16	10.37	0.87%
TRP CN Equity	(252)	(6,947)	43.75	45.34	-5.97	0.61%
TRV US Equity	(87)	(4,911)	81.08	82.51	-2.42	0.73%
TSCO LN Equity	344	(7,391)	5.65	5.39	6.49	0.72%
TWC US Equity	1,075	4,830	118.89	145.36	29.35	0.76%
TWX US Equity	-	873	64.79	64.79	0.00	0.84%
TXN US Equity	3,030	12,200	34.93	43.60	28.02	0.89%
TYC US Equity	10,167	23,996	29.17	41.52	62.43	0.68%
UBS US Equity	405	5,218	19.37	20.87	6.62	1.17%
UBSN VX Equity	352	5,155	19.51	20.84	7.32	0.93%
UCG IM Equity	2,269	5,387	5.58	7.93	28.74	1.47%
ULVR LN Equity	7	(4,929)	39.29	39.24	0.14	0.92%
UNA NA Equity	35	(6,289)	38.14	37.93	0.58	0.96%
UNH US Equity	1,088	10,032	64.08	71.03	13.13	0.83%
UNP US Equity	1,024	9,425	160.88	178.36	14.40	0.75%
UPS US Equity	3,047	14,801	79.87	96.31	33.91	0.61%
USB US Equity	2,257	14,232	34.71	40.22	23.85	0.66%
UTX US Equity	5,695	15,134	82.05	112.93	50.09	0.75%
V US Equity	6,990	7,839	118.43	224.03	97.69	0.91%
VALE US Equity	219	(3,904)	15.08	14.23	3.87	1.45%
VALE3 BZ Equity	259	(4,583)	15.04	14.19	4.21	1.34%
VIAB US Equity	3,807	6,364	52.96	84.64	62.86	0.95%
VIV FP Equity	146	2,358	25.95	27.55	8.13	0.76%
VMW US Equity	317	4,241	87.26	93.78	5.72	1.31%
VOD LN Equity	1,272	7,587	3.14	3.66	19.35	0.87%
VOD US Equity	1,197	7,512	31.63	36.67	18.55	0.86%
VOW3 GR Equity	1,255	6,822	228.75	270.83	17.91	1.03%
VRX CN Equity	847	1,610	92.95	141.88	35.16	1.50%
VRX US Equity	972	1,878	93.20	141.43	38.71	1.34%
VTI US Equity	484	5,131	86.91	95.11	17.61	0.54%
VWO US Equity	340	(7,240)	40.33	38.44	4.87	0.96%
VZ US Equity	109	(6,116)	48.12	47.26	2.57	0.70%
WBC AU Equity	(1)	1,235	29.20	29.18	-0.05	0.91%
WES AU Equity	5	1,859	38.74	38.84	0.35	0.71%
WFC US Equity	2,220	10,064	37.56	45.84	32.97	0.67%
WLP US Equity	1,512	10,363	74.31	85.15	14.86	0.98%
WMT US Equity	10	4,002	75.07	75.26	0.44	0.56%
WOW AU Equity	(113)	(8,658)	31.30	31.71	-1.94	0.67%
XOM US Equity	93	10,893	90.48	91.26	1.30	0.66%
XTA LN Equity	2	(2,237)	#N/A N/A		0.04	2.26%
YHOO US Equity	325	1,281	30.64	38.4194	17.92	1.42%
YUM US Equity	57	5,217	72.83	73.6241	1.02	1.06%
ZURN VX Equity	209	6,388	291.95	301.4803	4.40	0.74%

Current Portfolio - Global Macro Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	(in USD)	Days	Vol
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SPX Index	16,001	62,258	1455.70	1,829.83	37.89	0.68%
NDX Index	13,655	46,668	2831.19	3,659.56	34.28	0.85%
RTY Index	12,842	39,930	868.48	1,147.79	34.71	0.93%
SPTSX Index	31	6,919	12706.09	12,762.42	0.80	0.56%
MEXBOL Index	922	(26,123)	3142.70	3,031.77	3.68	0.96%
IBOV Index	2,227	(22,504)	22076.65	19,892.17	7.96	1.24%
MERVAL Index	(241)	(6,681)	735.57	762.13	-1.65	2.18%
UKX Index	3,091	39,934	10288.22	11,084.60	12.96	0.60%
DAX Index	8,667	36,668	10610.77	13,118.78	35.55	0.66%
CAC Index	1,058	12,370	5431.00	5,895.60	13.74	0.62%
IBEX Index	7,730	38,408	11492.37	13,805.20	22.21	0.91%
SMI Index	6,211	42,494	8179.37	9,374.82	27.07	0.54%
FTSEMIB Index	4,813	23,316	22787.01	27,490.78	27.43	0.75%
PSI20 Index	4,775	24,271	8026.78	9,605.90	19.22	1.02%
ISEQ Index	23,312	40,091	4246.25	6,715.29	81.56	0.71%
ICEXI Index	6,146	35,390	6.58	7.73	28.15	0.62%
AEX Index	5,094	42,224	484.27	542.70	20.92	0.58%
BEL20 Index	5,379	41,728	3586.05	4,048.30	24.23	0.53%
LUXXX Index	8,632	39,686	1655.49	2,015.57	32.69	0.67%
KFX Index	8,916	38,020	100.82	124.46	29.91	0.78%
HEX Index	7,793	40,903	8513.92	10,135.99	23.87	0.80%
OMX Index	1,795	20,712	189.54	205.96	12.23	0.71%
ATX Index	3,132	28,081	3213.33	3,571.77	12.31	0.91%
ASE Index	6,986	17,680	1246.19	1,738.62	26.40	1.50%
OSEBX Index	1,281	22,122	84.29	89.17	8.59	0.67%
INDEXCF Index	(126)	(14,119)	41.71	42.08	-1.06	0.84%
TOP40 Index				3,794.71		
SENSEX Index	296	(16,208)	330.60	324.57	2.35	0.78%
NKY Index	923	7,616	126.85	142.22	9.50	1.27%
HSI Index	(214)	(8,966)	2791.37	2,857.97	-2.86	0.83%
SHCOMP Index	(234)	(27,693)	343.18	346.08	-1.09	0.78%
KOSPI Index	(151)	(6,195)	1.77	1.81	-3.37	0.72%
AS51 Index	(10)	5,073	4781.18	4,771.45	-0.30	0.67%
STBCNZL Index	30,518	73,230	444.47	629.70	79.48	0.52%
EEM US Equity	237	(6,113)	40.76	39.18	3.55	1.09%
IYR US Equity	(129)	(2,498)	63.72	67.00	-9.13	0.56%
MDY US Equity	4,633	14,218	184.03	243.99	36.15	0.90%
JNK US Equity	(9)	(1,534)	40.64	40.88	-3.34	0.18%
XLF US Equity	5,257	13,560	15.57	21.61	47.77	0.81%
XLU US Equity	317	6,358	38.12	40.02	7.83	0.64%
XLK US Equity	2,170	12,856	30.80	36.00	22.99	0.73%
XLI US Equity	5,407	16,087	38.20	51.04	40.82	0.82%
XLP US Equity	39	7,323	41.38	41.60	0.87	0.62%
XLY US Equity	7,941	20,539	46.72	64.78	48.50	0.80%
XLE US Equity	46	4,205	84.01	84.92	1.34	0.81%
XLB US Equity	3,237	14,872	37.57	45.75	27.10	0.80%
XLV US Equity	11,984	24,346	38.87	58.00	59.19	0.83%

SXXP Index	5,699	43,375	400.51	453.13	24.37	0.54%
SXAP Index	9,676	28,509	520.28	696.87	37.76	0.90%
SXKP Index	4,581	46,996	366.14	401.83	15.00	0.65%
SX6P Index	3,857	32,218	349.85	391.74	20.42	0.59%
SXEP Index	363	19,262	436.54	444.77	3.03	0.62%
SXIP Index	12,093	28,921	222.31	315.26	53.28	0.78%
SXNP Index	4,474	28,379	482.69	558.79	25.49	0.62%
SX3P Index	83	10,375	653.49	658.70	1.12	0.71%
SXDP Index	23,257	61,063	609.16	841.17	66.66	0.57%
SX4P Index	3,062	25,835	917.36	1,026.07	17.00	0.70%
SX8P Index	2,247	13,356	330.19	385.73	25.33	0.66%
SXOP Index	7,788	40,505	380.28	453.39	25.03	0.77%
SXQP Index	43	6,090	786.24	791.77	0.84	0.84%
SXRP Index	448	19,262	430.53	440.53	3.93	0.59%
SXMP Index	12,547	35,763	261.12	352.73	54.01	0.65%
SXTP Index	21,456	39,240	172.05	266.13	85.48	0.64%
SX7E Index	5,740	17,747	157.43	208.34	26.29	1.23%
SX5E Index	5,717	38,468	3686.95	4,234.90	22.73	0.65%
SPGSCITR Index	(398)	(33,446)	4817.40	4,874.79	-2.21	0.54%
XAG Curncy	2,020	(20,139)	22.78	20.49	10.85	0.92%
CO1 Comdty	38	(24,602)	108.90	108.73	0.27	0.57%
CL1 Comdty	508	21,321	98.02	100.35	2.69	0.88%
NG1 Comdty	6,410	16,595	3.77	5.22	10.30	3.75%
XAU Comdty	4,219	(41,240)	110.92	99.57	16.03	0.64%
IBOXHY Index	2,247	53,379	220.12	229.39	42.13	0.10%
US_TSY CREDIT	(11)	6,888	760.25	759.04	-1.06	0.15%
CA_TSY CREDIT	6,180	(97,103)	1269.35	1,188.56	16.92	0.38%
MX_TSY CREDIT	167	(13,735)	209.03	206.48	2.13	0.57%
AU_TSY CREDIT	1,431	(79,064)	1457.62	1,431.23	3.74	0.48%
JP_TSY CREDIT	700	(59,628)	822.10	812.45	2.93	0.40%
MY_TSY CREDIT	2,410	(90,265)	167.52	163.05	12.18	0.22%
SG_TSY CREDIT	525	(95,665)	219.11	217.91	2.32	0.24%
AT_TSY CREDIT	2,014	64,302	354.64	365.75	10.06	0.31%
BE_TSY CREDIT	2,824	67,560	473.36	493.14	13.85	0.30%
FI_TSY CREDIT	2,054	66,491	346.05	356.74	10.14	0.30%
FR_TSY CREDIT	2,376	62,432	1661.26	1,724.49	12.40	0.31%
DE_TSY CREDIT	1,698	64,575	1234.81	1,267.28	8.28	0.32%
IE_TSY CREDIT	28,049	78,254	336.92	457.69	116.55	0.31%
IT_TSY CREDIT	6,154	54,114	1612.72	1,796.11	38.67	0.29%
NL_TSY CREDIT	1,953	65,324	1317.53	1,356.93	9.87	0.30%
ES_TSY CREDIT	8,574	50,193	392.28	459.29	57.17	0.30%
DK_TSY CREDIT	1,944	51,045	721.13	748.60	11.34	0.34%
NO_TSY CREDIT	(202)	(27,358)	333.32	335.78	-1.60	0.46%
PL_TSY CREDIT	644	22,127	420.32	432.55	5.78	0.50%
ZA_TSY CREDIT	2,489	(33,120)	83.13	76.88	8.40	0.89%
SE_TSY CREDIT	(483)	(21,120)	452.11	462.45	-6.49	0.35%
CH_TSY CREDIT	2,543	59,255	999.11	1,041.99	11.73	0.37%

GB_TSY CREDIT	469	31,818	1475.94	1,497.70	4.62	0.32%
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