

Current Date:	4/2/2014	Change on Day:	0.18%
Total Return since 1/1/12:	86.03%	MSCI World Change on Day	0.22%
T12M Return:	42.56%	No of Positions (+MTM) on Day	225
T90 Day Return:	4.39%	No of Positions (-MTM) on Day	219
T30 Day Return:	3.69%	Current No. of Positions:	448
Current Long Exposure @ Cost:	4,746,446	Current Leverage (Gross Exposures):	3.13
Current Short Exposure @ Cost:	(1,075,774)		
Net Exposure:	3,670,672		
Starting Capital:	1,000,000		
Current NAV:	1,860,255		

Key Metrics

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval
Win Ratio:	40% - 50% historically
T24M (+) NAV Days	52%
T24M Avg. Daily NAV (+) Change	1.02%
T24M Avg. Daily NAV (-) Change	-0.90%
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:	1.18
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 assymetry in our volatility profile.

NAV



Largest Exposures Current Positions 97.5th Percentile 2.5th Percentile (@ cost ex-MTM)			Largest MTM Gains Current Positions (90th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
24 Positions		25.17%	45 Positions		28.43%

XAG Curncy	(20,150)	0.35%	ROG VX Equity	6,733	0.36%
CO1 Comdty	(24,622)	0.42%	EDF FP Equity	6,854	0.36%
MEXBOL Index	(26,146)	0.45%	SXXP Index	6,861	0.37%
INDEXCF Index	(26,563)	0.46%	SX7E Index	6,878	0.37%
ZA_TSY CREDIT	(33,149)	0.57%	UTX US Equity	6,949	0.37%
SHCOMP Index	(33,700)	0.58%	CMCSK US Equity	6,981	0.37%
SE_TSY CREDIT	(39,490)	0.68%	AMGN US Equity	7,312	0.39%
US_TSY CREDIT	(50,168)	0.86%	SX5E Index	7,345	0.39%
JP_TSY CREDIT	(59,678)	1.03%	FTSEMIB Index	7,368	0.39%
SXDP Index	61,075	1.05%	SMI Index	7,372	0.39%
SPX Index	62,272	1.07%	ACA FP Equity	7,461	0.40%
CH_TSY CREDIT	65,265	1.12%	DAI GR Equity	7,550	0.40%
DK_TSY CREDIT	67,396	1.16%	PRU LN Equity	7,628	0.41%
STBCNZL Index	73,231	1.26%	PSI20 Index	7,703	0.41%
DE_TSY CREDIT	74,397	1.28%	IT_TSY CREDIT	8,179	0.44%
FR_TSY CREDIT	75,130	1.29%	XLY US Equity	8,503	0.45%
FI_TSY CREDIT	76,550	1.31%	MMM US Equity	8,576	0.46%
BE_TSY CREDIT	76,813	1.32%	ASE Index	8,752	0.47%
AT_TSY CREDIT	77,381	1.33%	HEX Index	8,776	0.47%
IE_TSY CREDIT	78,270	1.34%	BAYN GR Equity	8,821	0.47%
NL_TSY CREDIT	78,610	1.35%	BEL20 Index	8,846	0.47%
MY_TSY CREDIT	(92,252)	1.58%	MDT US Equity	8,904	0.47%
SG_TSY CREDIT	(95,749)	1.64%	DAX Index	9,113	0.49%
CA_TSY CREDIT	(97,153)	1.67%	TMO US Equity	9,418	0.50%
			IBEX Index	9,643	0.51%
			BAC US Equity	10,348	0.55%
			ES_TSY CREDIT	10,421	0.55%
			LUXXX Index	10,814	0.58%
			TYC US Equity	11,089	0.59%
			KFX Index	11,192	0.60%
			SXMP Index	11,320	0.60%
			SXAP Index	11,364	0.61%
			SXOP Index	11,549	0.61%
			SXIP Index	12,287	0.65%
			XLV US Equity	12,685	0.68%
			NDX Index	13,766	0.73%
			RTY Index	14,915	0.79%
			GILD US Equity	17,374	0.92%
			XAU Comdty	18,117	0.96%
			SPX Index	18,617	0.99%

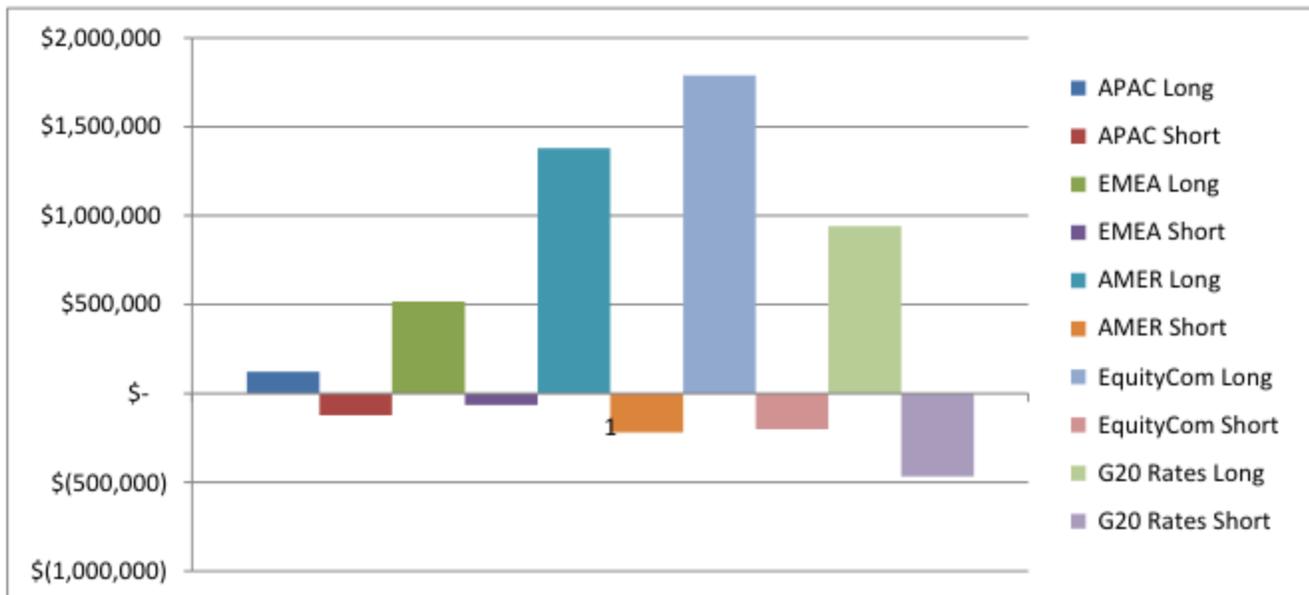
NAV Impact by Category & Exposure	
Listed Equity Long	0.347%
Listed Equity Short	-0.173%
EquityCom Long	0.015%
EquityCom Short	-0.045%
G20 Rates Long	-0.170%
G20 Rates Short	0.081%

SXTP Index	22,980	1.22%
SXDP Index	23,849	1.27%
ISEQ Index	25,952	1.38%
IE_TSY CREDIT	30,780	1.64%
STBCNZL Index	36,078	1.92%

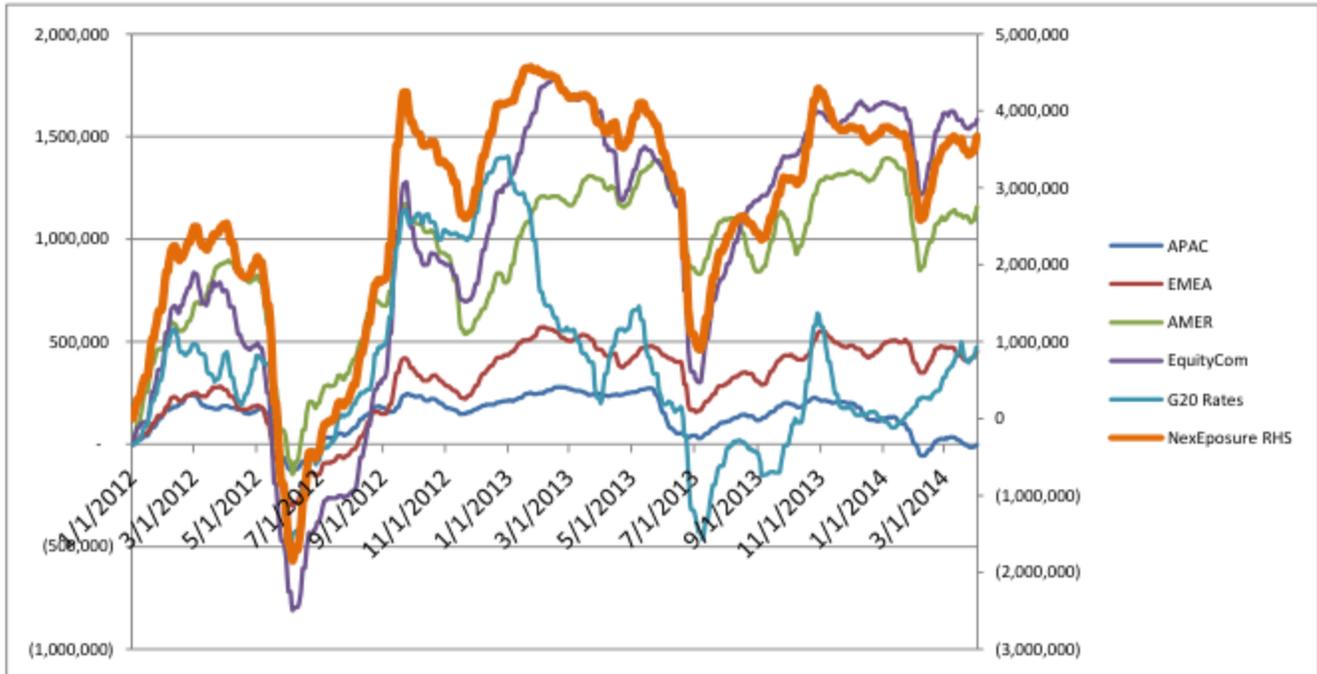
No. Names by Category

APAC Long	23
APAC Short	27
EMEA Long	75
EMEA Short	14
AMER Long	171
AMER Short	43
EquityCom Long	61
EquityCom Short	11
G20 Rates Long	16
G20 Rates Short	7
Total Long	346
Total Short	102

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



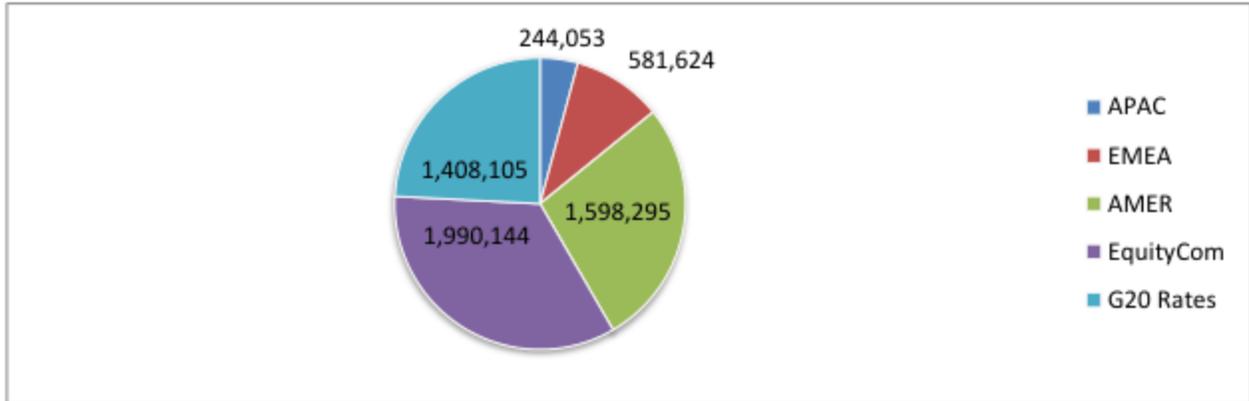
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



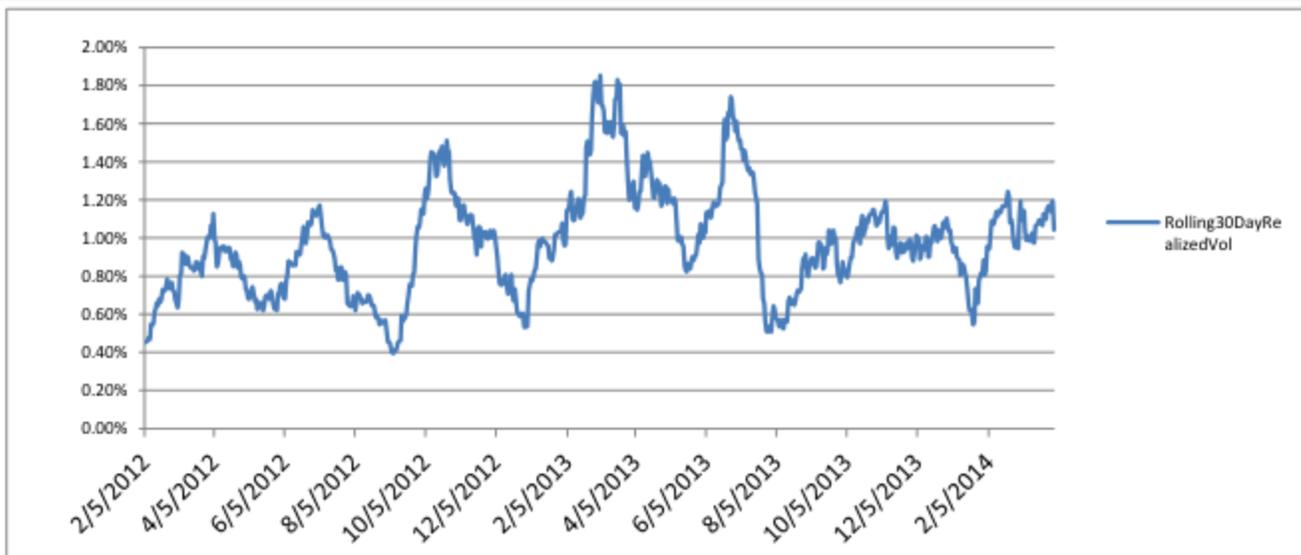
Current Gross Notional Risk by Category



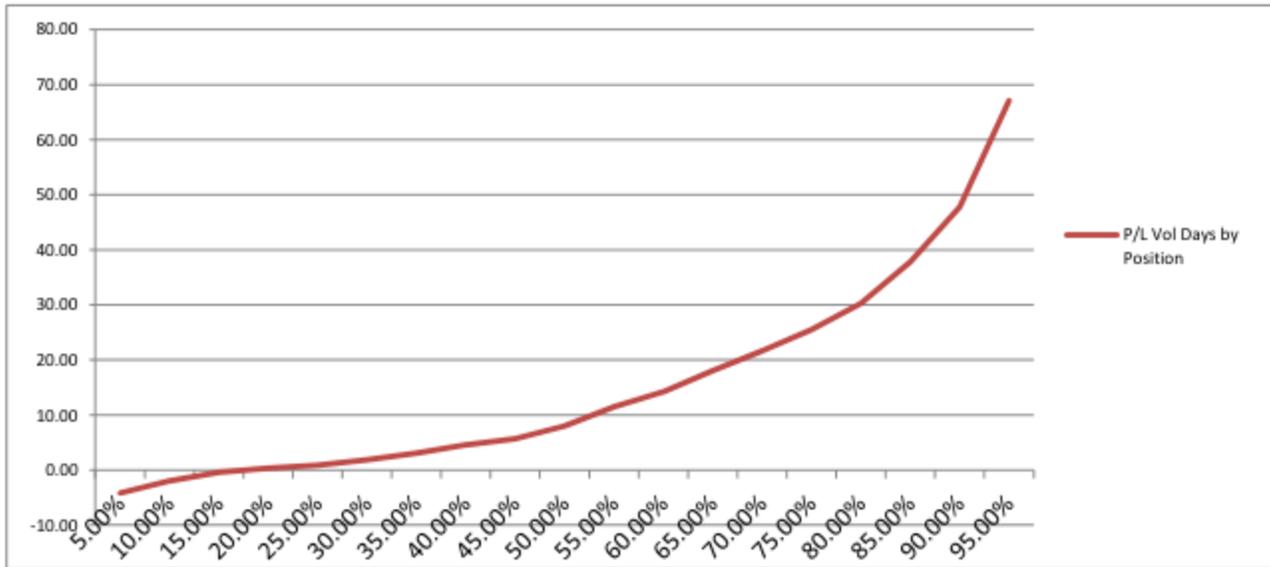
Performance Vs. MSCI World Index



Rolling 30 Day Realized Volatility - Atorus



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



Percentile	No. Vol Days	MTM Gains(Losses) % of NAV "Significant"	
0.00%	-13.53	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-4.20	(<7 Vol Days)	1.33%
10.00%	-1.97	MTM Gains(Losses) % of NAV "Significant"	
15.00%	-0.37	(>7 Vol Days)	49.60%
20.00%	0.38		
25.00%	0.91		
30.00%	1.87		
35.00%	3.09		
40.00%	4.60		
45.00%	5.71		
50.00%	8.01		
55.00%	11.52		
60.00%	14.25		
65.00%	18.06		
70.00%	21.64		
75.00%	25.55		
80.00%	30.31		
85.00%	37.83		
90.00%	47.82		
95.00%	67.15		
100.00%	189.96		

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	Change on Day (in USD)
000270 KS Equity	(476)	(4,115)	51.62	57.59	-10.45	1.11%	(91.72)
005380 KS Equity	157	2,339	221.14	236.03	5.28	1.27%	0.22
005490 KS Equity	(117)	(3,782)	273.49	281.94	-2.87	1.08%	18.39
005930 KS Equity	17	(6,997)	1,278.17	1,275.03	0.27	0.91%	(56.06)
012330 KS Equity	1,253	5,584	247.00	302.42	25.05	0.90%	63.51
1 HK Equity	822	8,073	15.56	17.14	10.08	1.01%	205.49
1299 HK Equity	107	3,402	4.71	4.86	4.05	0.78%	51.25
13 HK Equity	2,331	12,243	11.40	13.57	19.15	0.99%	76.74
16 HK Equity	(88)	(9,935)	12.66	12.77	-1.12	0.79%	(351.26)
27 HK Equity	(5)	123	9.66	9.30	-2.14	1.83%	1.88
2914 JP Equity	164	(4,719)	32.47	31.34	3.11	1.12%	(4.26)
3382 JP Equity	9	1,329	37.70	37.96	0.59	1.17%	(0.94)
4063 JP Equity	(47)	(4,536)	56.40	56.99	-0.88	1.18%	(11.33)
4502 JP Equity	(25)	2,732	47.02	46.60	-1.17	0.77%	(18.31)
4689 JP Equity	(212)	1,224	5.89	5.02	-10.31	1.68%	19.66
5 HK Equity	(16)	(2,429)	10.14	10.21	-0.71	0.94%	(13.86)
5108 JP Equity	(5)	(164)	34.76	35.75	-2.51	1.14%	(1.47)
5401 JP Equity	211	(5,511)	2.89	2.78	3.57	1.07%	(59.01)
6301 JP Equity	(33)	(3,515)	20.64	20.83	-0.79	1.19%	(34.15)
6752 JP Equity	1,291	4,145	9.01	11.82	18.31	1.70%	117.85
6902 JP Equity	-	-		48.51		1.44%	-
6954 JP Equity	731	6,393	157.65	175.68	9.43	1.21%	(29.00)
7201 JP Equity	(83)	(3,743)	8.85	9.04	-2.37	0.94%	(67.34)
7203 JP Equity	(50)	(5,260)	56.12	56.65	-1.09	0.88%	(39.75)
7267 JP Equity	122	(4,885)	36.43	35.52	2.65	0.94%	(73.21)
762 HK Equity	221	(5,162)	1.38	1.32	3.33	1.29%	4.48
7751 JP Equity	112	(6,865)	31.44	30.93	1.67	0.97%	(33.84)
8031 JP Equity	(41)	(4,225)	14.07	14.20	-0.91	1.08%	(73.80)
8058 JP Equity	(11)	(666)	18.27	18.58	-1.86	0.92%	(3.11)
8306 JP Equity	45	(4,604)	5.65	5.60	0.79	1.23%	(83.95)
8316 JP Equity	8	(2,531)	44.06	43.92	0.23	1.35%	(65.52)
8411 JP Equity	(48)	(2,443)	1.99	2.03	-2.58	0.76%	(41.17)
8604 JP Equity	82	(3,159)	6.64	6.47	2.26	1.14%	(42.42)
8801 JP Equity	(62)	(924)	29.03	30.98	-4.63	1.45%	(15.36)
8802 JP Equity	108	(5,009)	24.84	24.30	1.37	1.57%	(158.47)
9020 JP Equity	209	(6,726)	75.20	72.86	2.48	1.25%	(25.24)
941 HK Equity	1,142	(11,819)	10.19	9.21	9.20	1.05%	(102.13)
9432 JP Equity	96	6,077	53.19	54.03	1.32	1.19%	3.62
9433 JP Equity	3,098	9,476	42.13	55.91	26.84	1.22%	(147.93)
9437 JP Equity	110	(7,723)	15.62	15.39	1.55	0.92%	0.51
9983 JP Equity	(61)	3,177	368.94	362.05	-1.53	1.24%	28.35

9984 JP Equity	1,384	2,048	46.70	78.26	38.31	1.76%	59.73
AAPL US Equity	359	7,877	518.25	541.85	7.30	0.62%	38.87
ABB US Equity	706	6,661	23.59	26.09	13.09	0.81%	(2.82)
ABBN VX Equity	713	6,962	23.63	26.05	11.67	0.88%	(2.97)
ABBV US Equity	377	5,335	49.49	52.98	7.66	0.92%	114.27
ABEV US Equity	(196)	(4,339)	7.25	7.58	-4.48	1.01%	(62.49)
ABEV3 BZ Equity	(240)	(5,538)	7.29	7.61	-4.53	0.96%	(67.37)
ABI BB Equity	309	6,721	102.03	106.71	5.38	0.85%	54.23
ABT US Equity	(47)	4,097	38.86	38.42	-1.93	0.59%	(0.24)
ABX CN Equity	96	(4,216)	19.01	18.58	1.56	1.45%	(154.47)
ABX US Equity	97	(3,723)	19.07	18.57	1.81	1.45%	(139.85)
ACA FP Equity	7,461	5,408	6.83	16.26	105.43	1.31%	(47.93)
ACE US Equity	233	6,435	95.44	98.90	7.19	0.50%	(3.69)
ACN US Equity	238	10,703	77.97	79.70	2.74	0.81%	46.31
ADP US Equity	87	1,193	72.36	77.64	12.84	0.57%	7.46
AFL US Equity	(32)	6,379	63.79	63.47	-0.97	0.52%	15.12
AGN US Equity	1,258	9,698	110.56	124.90	14.89	0.87%	95.54
AI FP Equity	(0)	8,248	134.80	134.80	-0.01	0.65%	(31.34)
AIG US Equity	146	4,012	48.66	50.43	4.25	0.86%	21.82
AIR FP Equity	2,950	4,177	42.47	72.47	73.68	0.96%	(24.31)
ALV GR Equity	539	2,761	142.27	170.02	21.99	0.89%	(1.20)
ALVG IX Equity	405	2,100	142.59	170.10	21.73	0.89%	(0.34)
AMGN US Equity	7,312	22,886	95.40	125.88	30.89	1.03%	172.23
AMT US Equity	734	10,655	76.29	81.54	10.59	0.65%	29.62
AMZN US Equity	(3)	(937)	342.36	343.59	-0.36	1.00%	(3.36)
ANZ AU Equity	331	5,741	28.92	30.59	7.59	0.76%	12.57
APA US Equity	(112)	(6,870)	82.74	84.08	-2.44	0.67%	(46.40)
APC US Equity	(405)	(6,360)	81.31	86.50	-9.20	0.69%	(44.22)
AXP US Equity	2,740	10,373	71.56	90.47	34.59	0.76%	(59.16)
AZN LN Equity	4,064	12,676	49.80	65.77	40.91	0.78%	133.02
AZN SS Equity	3,536	11,759	50.49	65.67	41.66	0.72%	68.99
AZN US Equity	3,929	12,527	50.05	65.74	43.03	0.73%	113.67
BA US Equity	(88)	(2,592)	123.81	128.03	-4.17	0.82%	(9.33)
BAC US Equity	10,348	10,884	8.82	17.21	98.67	0.96%	(147.87)
BARC LN Equity	(43)	(1,623)	3.91	4.02	-2.09	1.27%	(32.83)
BAS GR Equity	994	7,333	97.30	110.49	13.10	1.03%	(85.62)
BATS LN Equity	216	6,088	53.22	55.11	4.04	0.88%	(25.36)
BAX US Equity	(2)	1,310	73.37	73.24	-0.19	0.92%	(4.45)
BAYN GR Equity	8,821	11,757	76.64	134.13	72.38	1.04%	(151.20)
BBAS3 BZ Equity	(370)	(1,954)	8.70	10.35	-9.52	1.99%	(36.42)
BBD US Equity	(0)	466	14.14	14.14	0.00	1.63%	11.67
BBDC4 BZ Equity	-	466	14.14	14.14	0.00	1.63%	10.65
BBL US Equity	(284)	(4,057)	59.69	63.87	-7.16	0.98%	(64.89)
BBVA SM Equity	1,226	5,790	10.12	12.26	18.54	1.14%	13.53
BCE CN Equity	(65)	(6,644)	43.17	43.60	-1.76	0.56%	(42.69)
BCS US Equity	(57)	(1,655)	15.73	16.27	-2.85	1.21%	(41.79)
BEN US Equity	117	2,447	52.34	54.85	4.33	1.11%	22.61

BG/ LN Equity	(346)	(4,379)	17.51	18.89	-10.39	0.76%	(31.59)
BHP AU Equity	43	6,689	34.33	34.55	0.52	1.24%	105.46
BHP US Equity	194	6,839	67.77	69.70	2.98	0.95%	73.08
BIIB US Equity	280	1,066	245.93	310.59	17.03	1.54%	4.06
BIL SJ Equity	(138)	(2,643)	30.29	31.87	-4.60	1.14%	(30.40)
BK US Equity	634	8,609	32.86	35.28	9.05	0.81%	(21.82)
BLK US Equity	192	1,171	274.17	319.01	18.22	0.90%	16.89
BLT LN Equity	(201)	(3,166)	29.93	31.82	-6.11	1.04%	(41.36)
BMO CN Equity	206	8,370	65.44	67.05	4.72	0.52%	(26.47)
BMW GR Equity	1,511	5,212	99.22	127.99	24.26	1.20%	47.09
BMJ US Equity	6,090	13,669	35.71	51.62	41.67	1.07%	(41.94)
BN FP Equity	5	(3,684)	70.54	70.45	0.15	0.83%	(7.04)
BNP FP Equity	1,595	5,498	61.78	79.71	23.81	1.22%	37.66
BNS CN Equity	133	7,633	57.74	58.74	3.21	0.54%	28.93
BP/ LN Equity	398	9,797	7.76	8.08	6.89	0.59%	40.04
BRK/B US Equity	546	11,056	118.69	124.54	8.09	0.61%	(27.87)
BSBR US Equity	705	(8,171)	6.18	5.65	6.12	1.41%	(160.40)
BUD US Equity	326	6,846	102.05	106.90	5.41	0.88%	35.77
BX US Equity	297	2,976	30.31	33.34	7.32	1.37%	(40.72)
C US Equity	(38)	2,852	48.70	48.06	-1.22	1.08%	3.83
CA FP Equity	576	2,976	32.90	39.26	18.04	1.07%	27.58
CAT US Equity	1,871	13,589	89.53	101.85	20.17	0.68%	318.63
CBA AU Equity	398	9,551	68.28	71.12	6.02	0.69%	(20.16)
CBS US Equity	365	1,267	49.35	63.55	31.55	0.91%	7.44
CCL US Equity	397	7,821	36.20	38.04	4.99	1.02%	(36.28)
CELG US Equity	(103)	(3,342)	142.82	147.23	-2.28	1.35%	(42.97)
CFR VX Equity	108	4,011	94.53	97.06	2.79	0.96%	16.40
CL US Equity	1,646	18,685	59.09	64.29	18.16	0.48%	0.73
CM CN Equity	408	8,334	82.53	86.57	8.90	0.55%	10.44
CMCSA US Equity	4,297	17,408	40.65	50.68	30.34	0.81%	342.51
CMCSK US Equity	6,981	18,900	36.26	49.66	46.38	0.80%	466.44
CNI US Equity	1,299	12,873	51.38	56.56	16.89	0.60%	20.12
CNQ CN Equity	688	8,454	35.98	38.91	11.52	0.71%	103.97
CNR CN Equity	1,277	12,425	51.30	56.57	17.13	0.60%	10.40
COF US Equity	848	6,077	67.68	77.12	16.11	0.87%	27.78
COP US Equity	(482)	(7,980)	66.64	70.67	-11.85	0.51%	(36.16)
COST US Equity	-	1,014	111.44	111.44	0.00	0.58%	(5.84)
COV LN Equity	-	5,151		#N/A N/A	0.00	0.31%	
COV US Equity	962	7,080	64.09	72.80	20.13	0.68%	11.20
CRM US Equity	50	2,054	56.89	58.28	1.72	1.43%	(7.82)
CS FP Equity	1,990	5,387	19.39	26.55	32.76	1.13%	72.27
CSCO US Equity	(155)	(2,986)	21.79	22.92	-6.89	0.75%	0.62
CSX US Equity	1,451	8,914	25.07	29.15	21.68	0.75%	44.63
CVE CN Equity	(51)	(10,449)	28.70	28.84	-0.64	0.77%	20.08
CVS US Equity	1,978	11,707	63.89	74.69	28.49	0.59%	50.00
CVX US Equity	(490)	(8,207)	112.39	119.10	-11.47	0.52%	6.51
D US Equity	2,093	12,764	60.42	70.33	27.48	0.60%	(31.18)

DAI GR Equity	7,550	13,908	62.20	95.97	42.47	1.28%	(10.66)
DBK GR Equity	(34)	(1,134)	44.63	45.98	-2.33	1.29%	(8.93)
DD US Equity	3,076	12,908	54.93	68.02	37.68	0.63%	86.82
DDAIF US Equity	4,301	8,377	63.20	95.66	37.59	1.37%	(64.41)
DE US Equity	584	8,537	85.81	91.68	10.12	0.68%	24.66
DELL US Equity	-	6,820		#N/A N/A	0.00	0.07%	
DG FP Equity	4,444	9,889	51.34	74.40	50.67	0.89%	(123.87)
DGE LN Equity	4	1,533	30.45	30.52	0.33	0.73%	(10.61)
DHR US Equity	2,433	8,458	58.57	75.41	48.09	0.60%	58.91
DIS US Equity	1,925	9,908	68.36	81.65	22.32	0.87%	61.29
DISCA US Equity	81	6,387	83.32	84.37	1.59	0.80%	62.63
DNB NO Equity	1,169	9,735	15.77	17.66	13.94	0.86%	126.70
DOW US Equity	2,503	7,135	36.81	49.73	40.98	0.86%	47.02
DPW GR Equity	213	660	29.41	38.91	21.65	1.49%	34.34
DTE GR Equity	4,254	13,883	12.27	16.03	25.81	1.19%	(103.51)
DTV US Equity	2,727	10,622	61.97	77.88	25.84	0.99%	84.17
DUK US Equity	(92)	(8,822)	69.60	70.33	-2.12	0.49%	48.62
DVN US Equity	797	9,768	62.67	67.79	14.37	0.57%	63.50
EBAY US Equity	171	6,678	54.29	55.68	3.10	0.83%	(28.74)
ECL US Equity	313	9,210	105.22	108.79	4.84	0.70%	45.81
EDF FP Equity	6,854	9,189	23.45	40.93	86.62	0.86%	69.75
EMC US Equity	1,107	10,986	25.35	27.91	14.53	0.69%	92.22
EMR US Equity	65	4,510	66.84	67.80	1.99	0.73%	44.22
ENB CN Equity	309	6,885	44.45	46.44	7.13	0.63%	52.40
ENEL IM Equity	2,192	8,087	4.39	5.58	24.73	1.10%	(152.01)
ENI IM Equity	375	9,421	24.02	24.97	6.00	0.66%	(43.51)
EOAN GR Equity	139	2,996	18.77	19.64	4.83	0.96%	(6.60)
EOG US Equity	2,095	5,841	145.68	197.93	45.79	0.78%	(12.65)
EPD US Equity	1,457	12,424	63.33	70.76	21.60	0.54%	91.29
ERICB SS Equity	558	7,548	12.47	13.39	8.61	0.86%	(30.82)
ESRX US Equity	1,328	9,815	66.69	75.71	19.08	0.71%	(15.81)
ETN US Equity	298	5,260	72.48	76.59	5.67	1.00%	92.48
F US Equity	(379)	(3,621)	14.82	16.37	-13.53	0.77%	(30.16)
FB US Equity	1,134	2,630	44.06	63.05	28.09	1.54%	79.37
FCX US Equity	46	2,901	32.89	33.41	1.23	1.30%	49.96
FDX US Equity	490	4,271	120.94	134.80	19.30	0.59%	38.19
FOX US Equity	28	3,508	32.25	32.51	0.81	1.00%	74.03
FOXA US Equity	37	3,404	33.15	33.51	1.06	1.02%	78.63
FP FP Equity	908	11,013	60.83	65.84	11.19	0.74%	(27.89)
G IM Equity	206	3,588	21.32	22.54	6.94	0.83%	20.02
GE US Equity	2,156	13,140	22.32	25.98	22.00	0.75%	77.88
GILD US Equity	17,374	8,316	24.02	74.22	138.39	1.51%	332.90
GIS US Equity	689	15,905	49.52	51.67	8.29	0.52%	(11.94)
GLE FP Equity	986	3,248	49.51	64.54	22.30	1.36%	32.06
GLEN LN Equity	33	(4,634)	5.24	5.20	0.49	1.46%	(38.90)
GLW US Equity	3,625	11,635	16.25	21.32	36.12	0.86%	232.44
GM US Equity	8	(2,999)	34.78	34.69	0.28	0.92%	1.36

GOOG US Equity	3,965	12,660	862.28	1,132.34	46.08	0.68%	16.81
GS US Equity	2,757	5,468	110.98	166.93	53.76	0.94%	72.50
GSK LN Equity	30	5,707	26.22	26.36	0.78	0.68%	(20.93)
GSZ FP Equity	854	8,189	24.60	27.17	9.39	1.11%	(67.33)
HAL US Equity	1,341	6,395	49.49	59.87	22.59	0.93%	80.03
HD US Equity	2,689	13,333	66.67	80.11	29.07	0.69%	87.76
HMB SS Equity	330	6,110	40.79	42.99	5.49	0.98%	22.71
HON US Equity	6,388	11,930	61.10	93.82	84.03	0.64%	149.75
HPQ US Equity	2,314	7,393	25.45	33.42	27.97	1.12%	99.07
HSBA LN Equity	2	2,734	10.16	10.17	0.11	0.80%	0.92
IBE SM Equity	1,919	7,412	5.54	6.98	42.99	0.60%	(21.74)
IBM US Equity	10	4,001	192.82	193.31	0.39	0.65%	(19.92)
IMT LN Equity	1,339	11,682	36.21	40.36	16.79	0.68%	7.07
INTC US Equity	840	10,787	23.94	25.80	13.34	0.58%	(34.73)
ISP IM Equity	4,512	5,699	1.93	3.46	59.87	1.32%	(31.21)
ITUB US Equity	10	1,002	15.11	15.26	0.63	1.58%	19.36
ITUB4 BZ Equity	24	1,568	15.11	15.34	1.01	1.51%	31.86
ITW US Equity	3,154	14,011	67.84	83.10	31.84	0.71%	230.05
ITX SM Equity	(109)	(4,597)	147.96	151.46	-2.54	0.93%	(5.64)
JCI US Equity	578	2,995	41.02	48.94	21.01	0.92%	68.65
JNJ US Equity	5,265	15,364	73.04	98.07	69.30	0.49%	35.15
JPM US Equity	1,335	8,516	52.29	60.49	17.66	0.89%	(37.72)
KMB US Equity	223	7,934	106.69	109.69	5.00	0.56%	20.49
KMI US Equity	379	(8,600)	34.31	32.80	5.71	0.77%	(18.49)
KO US Equity	81	(6,962)	38.83	38.38	3.06	0.38%	34.00
LBTYA US Equity	(52)	2,272	84.89	83.00	-2.46	0.92%	(1.77)
LBTYK US Equity	79	1,975	78.04	81.15	4.89	0.82%	(1.28)
LIN GR Equity	94	8,087	198.03	200.34	1.69	0.69%	26.21
LLOY LN Equity	2,426	5,658	0.89	1.28	44.46	0.96%	111.63
LLY US Equity	12	2,868	58.84	59.09	0.67	0.63%	6.47
LMT US Equity	687	2,016	122.48	164.24	43.27	0.79%	15.69
LNKD US Equity	100	(1,866)	195.56	185.12	2.91	1.83%	10.21
LOW US Equity	200	7,829	48.41	49.64	3.34	0.76%	26.60
LVS US Equity	2,373	6,808	61.33	82.70	28.16	1.24%	(19.78)
LYB US Equity	1,176	2,297	59.29	89.64	67.91	0.75%	32.89
MA US Equity	2,104	4,692	51.70	74.89	52.41	0.86%	7.77
MAERSKB DC Equity	6,438	14,148	8,212.58	11,949.50	34.43	1.32%	180.87
MC FP Equity	36	4,464	183.52	184.98	1.07	0.75%	(3.24)
MCD US Equity	(131)	(4,463)	94.88	97.66	-6.22	0.47%	15.18
MCK US Equity	144	2,181	164.92	175.83	7.90	0.84%	3.71
MDLZ US Equity	2,983	13,641	28.68	34.95	38.60	0.57%	150.98
MDT US Equity	8,904	20,811	43.22	61.72	55.86	0.77%	15.61
MET US Equity	1,577	7,556	44.37	53.63	23.46	0.89%	17.59
MFC CN Equity	4,629	8,003	12.38	19.53	80.10	0.72%	34.56
MHS US Equity	-	5,485		#N/A N/A	0.00	1.17%	
MMM US Equity	8,576	21,331	96.89	135.85	67.49	0.60%	(75.67)
MO US Equity	279	9,167	36.41	37.52	5.70	0.53%	39.74

MON US Equity	940	11,917	106.02	114.38	11.58	0.68%	96.47
MOS US Equity	-	-		49.47		0.82%	-
MRK US Equity	1,440	11,769	50.18	56.33	14.92	0.82%	(6.09)
MS US Equity	229	1,649	27.57	31.39	12.34	1.13%	13.13
MSFT US Equity	1,370	8,007	35.30	41.34	20.36	0.84%	(5.28)
MUV2 GR Equity	648	6,116	197.70	218.63	16.31	0.65%	(11.73)
NAB AU Equity	400	8,987	31.40	32.80	5.83	0.76%	30.27
NCM AU Equity	-	-		9.13		1.98%	-
NEE US Equity	4,302	14,649	72.62	93.94	41.80	0.70%	(192.78)
NEM US Equity	2,268	(7,392)	34.95	24.23	19.34	1.59%	(282.72)
NESN VX Equity	906	9,821	69.64	76.06	15.23	0.61%	142.01
NG/ LN Equity	1,962	12,604	11.89	13.74	31.68	0.49%	(10.81)
NKE US Equity	665	5,145	66.10	74.64	14.07	0.92%	18.79
NOK US Equity	4,150	4,498	3.96	7.62	78.89	1.17%	96.97
NOV US Equity	199	4,672	75.18	78.39	4.55	0.94%	40.13
NOVN VX Equity	5,784	18,291	63.81	83.98	36.22	0.87%	(217.10)
NOVOB DC Equity	1,149	9,444	40.35	45.26	12.69	0.96%	(0.84)
NSC US Equity	2,040	9,797	80.78	97.60	28.31	0.74%	12.72
NVS US Equity	4,622	15,510	65.07	84.46	36.38	0.82%	18.35
OGXP3 BZ Equity	5,065	(5,180)	4.43	0.10	34.01	2.88%	714.58
OR FP Equity	-	1,014	163.85	163.85	0.00	0.70%	(3.98)
ORA FP Equity	819	5,727	12.95	14.81	9.24	1.55%	(20.49)
ORCL US Equity	1,785	7,995	33.68	41.20	26.30	0.85%	(101.28)
OXY US Equity	29	7,355	95.04	95.42	0.54	0.73%	47.16
PBR US Equity	(73)	(2,814)	13.30	13.65	-1.42	1.84%	(102.01)
PBR/A US Equity	(102)	(2,795)	13.87	14.37	-1.98	1.84%	(105.99)
PCLN US Equity	975	3,043	956.05	1,262.45	25.48	1.26%	92.26
PCP US Equity	74	3,781	253.09	258.01	2.31	0.84%	12.79
PEP US Equity	48	8,118	82.28	82.76	1.14	0.52%	(12.32)
PETR3 BZ Equity	(130)	(2,923)	6.54	6.84	-2.34	1.90%	(96.62)
PETR4 BZ Equity	(114)	(3,123)	6.95	7.20	-1.90	1.93%	(114.98)
PFE US Equity	5,097	21,828	26.10	32.20	35.35	0.66%	220.81
PG US Equity	171	8,334	78.47	80.08	4.48	0.46%	(37.77)
PHIA NA Equity	-	-		35.30		1.05%	-
PM US Equity	372	(10,166)	85.47	82.34	5.66	0.65%	(37.53)
PNC US Equity	1,287	8,620	76.19	87.56	20.13	0.74%	56.41
POT CN Equity	(53)	2,910	35.45	34.82	-2.10	0.86%	(49.87)
POT US Equity	(30)	836	36.04	34.79	-4.23	0.84%	(14.40)
PRU LN Equity	7,628	10,521	12.76	22.02	69.32	1.05%	240.91
PSA US Equity	655	10,449	159.51	169.51	11.68	0.54%	59.87
PSX US Equity	1,312	6,030	64.65	78.72	24.73	0.88%	2.93
PX US Equity	2,598	16,340	113.54	131.60	32.76	0.49%	88.20
QCOM US Equity	2,480	12,547	66.83	80.04	29.10	0.68%	31.97
QQQ US Equity	6,085	19,920	68.46	89.37	58.36	0.52%	180.07
RAI US Equity	204	6,737	52.22	53.80	2.79	1.08%	33.45
RDS/A US Equity	(9)	4,217	73.28	73.12	-0.39	0.55%	(13.37)
RDS/B US Equity	129	6,990	76.36	77.77	3.42	0.54%	(27.08)

RDSA LN Equity	239	4,065	34.51	36.54	10.86	0.54%	(20.41)
RDSA NA Equity	(12)	4,084	36.63	36.52	-0.57	0.52%	(21.29)
RDSB LN Equity	169	6,371	37.82	38.83	4.68	0.57%	(43.29)
REGN US Equity	45	6,240	302.78	304.98	0.50	1.45%	(62.41)
RIO AU Equity	7	1,862	59.16	59.38	0.30	1.29%	10.06
RIO LN Equity	122	4,599	54.73	56.18	1.98	1.34%	0.30
RIO US Equity	207	4,934	54.04	56.31	3.20	1.31%	10.54
ROG VX Equity	6,733	17,035	212.78	296.89	56.69	0.70%	(246.90)
RY CN Equity	107	8,293	65.48	66.32	2.61	0.49%	(13.58)
SAB LN Equity	334	7,173	47.60	49.82	4.95	0.94%	23.72
SAN FP Equity	24	(6,174)	103.67	103.27	0.42	0.92%	31.12
SAN SM Equity	1,181	7,256	8.35	9.71	16.06	1.01%	7.57
SAN US Equity	923	6,290	8.45	9.69	13.97	1.05%	(55.99)
SAP GR Equity	34	4,343	80.55	81.18	0.89	0.87%	(11.44)
SAP US Equity	16	4,680	80.59	80.86	0.38	0.90%	(40.75)
SBUX US Equity	(98)	5,096	75.08	73.66	-2.12	0.91%	(37.02)
SGO FP Equity	3,155	7,836	44.08	61.83	30.97	1.30%	(65.43)
SI US Equity	818	4,504	114.69	135.51	16.37	1.11%	2.76
SIE GR Equity	953	5,345	114.81	135.28	17.17	1.04%	(8.76)
SLB US Equity	1,470	7,174	81.27	97.92	26.38	0.78%	21.36
SMSN LI Equity	47	(7,500)	642.17	638.16	0.63	0.98%	(65.85)
SO US Equity	33	5,537	43.08	43.34	1.11	0.54%	(31.06)
SPG US Equity	19	4,277	163.50	164.24	0.76	0.60%	0.18
SREN VX Equity	1,610	10,006	80.46	93.40	21.26	0.76%	(34.17)
STAN LN Equity	193	(6,124)	21.91	21.22	3.29	0.95%	(64.07)
STL NO Equity	672	9,825	26.16	27.95	9.47	0.72%	(22.67)
STT US Equity	12	3,676	69.13	69.35	0.29	1.11%	(11.39)
SU CN Equity	(145)	(1,858)	32.80	35.36	-12.13	0.64%	(23.83)
SU FP Equity	384	6,518	84.31	89.28	5.40	1.09%	19.09
SU US Equity	(222)	(3,715)	33.36	35.35	-9.12	0.65%	(53.51)
SWEDA SS Equity	524	6,088	24.78	26.91	7.51	1.15%	(52.84)
SYNN VX Equity	(426)	(8,069)	359.52	378.48	-7.50	0.70%	8.09
T US Equity	(240)	(7,142)	34.20	35.34	-5.37	0.63%	(82.43)
TD CN Equity	263	8,245	45.38	46.83	6.35	0.50%	16.66
TEF SM Equity	63	3,631	15.57	15.84	2.04	0.85%	(9.35)
TEF US Equity	57	3,406	15.52	15.78	2.00	0.84%	(9.98)
TGT US Equity	445	(10,717)	63.57	60.93	5.21	0.80%	(65.63)
TJX US Equity	3,202	9,492	46.31	61.93	47.19	0.71%	186.34
TLS AU Equity	114	6,561	4.59	4.66	2.91	0.60%	(0.29)
TLSN SS Equity	(25)	4,427	7.58	7.54	-0.62	0.92%	(41.07)
TM US Equity	158	(6,829)	115.81	113.13	2.89	0.80%	1.83
TMO US Equity	9,418	10,218	63.59	122.20	128.55	0.72%	113.49
TOT US Equity	677	5,823	59.06	65.93	15.09	0.77%	(6.73)
TRP CN Equity	(187)	(2,781)	43.75	46.70	-10.84	0.62%	(31.63)
TRV US Equity	70	4,763	83.58	84.80	3.02	0.48%	14.26
TSCO LN Equity	1,021	(7,398)	5.65	4.87	11.95	1.16%	10.87
TWC US Equity	850	5,234	120.22	139.74	20.58	0.79%	114.44

TWX US Equity	51	7,395	66.41	66.86	0.82	0.83%	104.78
TXN US Equity	4,452	12,205	34.93	47.67	47.87	0.76%	99.13
TYC US Equity	11,089	24,080	29.17	42.60	66.88	0.69%	(81.22)
UBS US Equity	461	5,489	19.43	21.07	8.08	1.04%	(10.85)
UBSN VX Equity	400	5,158	19.51	21.02	7.22	1.07%	10.17
UCG IM Equity	3,440	5,391	5.58	9.14	38.33	1.66%	(122.84)
ULVR LN Equity	2	2,031	42.37	42.41	0.11	0.86%	3.52
UNA NA Equity	2	2,232	40.91	40.94	0.09	0.77%	2.75
UNH US Equity	2,734	10,037	64.08	81.53	34.02	0.80%	(67.70)
UNP US Equity	1,734	12,014	165.36	189.24	20.13	0.72%	120.89
UPS US Equity	3,350	14,806	79.87	97.94	50.19	0.45%	110.39
USB US Equity	3,385	14,238	34.71	42.97	39.74	0.60%	(1.03)
UTX US Equity	6,949	15,190	82.05	119.59	59.59	0.77%	395.55
V US Equity	6,395	7,870	118.43	214.67	100.25	0.81%	(75.75)
VALE US Equity	227	(3,908)	15.08	14.20	4.27	1.36%	(117.25)
VALE3 BZ Equity	240	(4,586)	15.04	14.26	3.55	1.47%	(141.73)
VIAB US Equity	4,129	9,272	60.42	87.32	58.00	0.77%	157.39
VIV FP Equity	158	2,668	26.19	27.75	7.18	0.83%	(16.48)
VMW US Equity	1,152	4,785	89.16	110.64	18.66	1.29%	0.89
VOD LN Equity	217	(2,998)	3.98	3.69	4.38	1.65%	(15.15)
VOD US Equity	211	(2,893)	39.69	36.79	4.40	1.66%	(11.27)
VOW3 GR Equity	82	1,833	253.13	264.48	3.27	1.37%	5.22
VRX CN Equity	703	1,611	92.95	133.52	32.21	1.36%	(1.14)
VRX US Equity	810	1,880	93.20	133.37	33.15	1.30%	(4.93)
VTI US Equity	682	5,134	86.91	98.45	28.97	0.46%	28.80
VWO US Equity	(125)	(7,247)	40.33	41.03	-2.09	0.83%	(26.64)
VZ US Equity	22	(6,121)	48.12	47.94	0.52	0.71%	(51.42)
WBC AU Equity	351	5,265	29.97	31.96	7.79	0.85%	13.81
WES AU Equity	(117)	8,616	38.64	38.12	-2.14	0.64%	16.80
WFC US Equity	3,299	11,232	38.43	49.72	48.18	0.61%	(0.76)
WLP US Equity	3,358	10,369	74.31	98.37	36.57	0.89%	(159.24)
WMT US Equity	135	7,009	75.45	76.90	3.36	0.57%	2.45
WOW AU Equity	1	(968)	32.94	32.92	0.08	0.79%	0.65
XOM US Equity	1,046	13,076	90.48	97.71	12.57	0.64%	25.22
XTA LN Equity	-	2,180		#N/A N/A	0.00	2.25%	
YHOO US Equity	253	1,282	30.64	36.68	16.09	1.22%	9.53
YUM US Equity	302	7,151	73.86	76.98	5.35	0.79%	90.55
ZURN VX Equity	394	6,801	292.96	309.94	8.41	0.69%	3.75

Current Portfolio - Global Macro Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)	P/L in Vol Days	30P Realized Vol	Change on Day (in USD)
SPX Index	18,617	62,272	1,455.70	1,890.90	63.55	0.47%	230.80
NDX Index	13,766	46,686	2,831.19	3,665.99	47.39	0.62%	125.50
RTY Index	14,915	39,938	868.48	1,192.81	51.94	0.72%	189.46

SPTSX Index	540	23,204	12,814.11	13,112.46	5.88	0.40%	121.05
MEXBOL Index	170	(26,146)	3,142.70	3,122.32	0.74	0.88%	(133.56)
IBOV Index	(556)	(18,019)	22,076.65	22,757.75	-2.15	1.44%	(418.73)
MERVAL Index	(593)	(5,408)		#N/A N/A	-8.89	1.23%	
UKX Index	3,065	39,963	10,288.22	11,077.31	13.08	0.59%	20.89
DAX Index	9,113	36,674	10,610.77	13,247.52	24.81	1.00%	(12.72)
CAC Index	1,689	20,042	5,625.44	6,099.52	10.31	0.82%	(30.12)
IBEX Index	9,643	39,644	11,555.30	14,365.92	26.76	0.91%	(242.60)
SMI Index	7,372	44,078	8,219.62	9,594.34	25.27	0.66%	88.40
FTSEMIB Index	7,368	25,266	23,118.99	29,861.26	29.29	1.00%	(407.54)
PSI20 Index	7,703	24,289	8,026.78	10,572.40	28.43	1.12%	(300.61)
ISEQ Index	25,952	40,099	4,246.25	6,994.48	62.31	1.04%	(143.98)
ICEXI Index	3,772	37,337	6.63	7.30	20.12	0.50%	(200.35)
AEX Index	6,526	42,240	484.27	559.09	20.30	0.76%	(50.72)
BEL20 Index	8,846	44,003	3,610.75	4,336.66	25.75	0.78%	(144.82)
LUXXX Index	10,814	39,715	1,655.49	2,106.25	40.28	0.68%	113.61
KFX Index	11,192	38,048	100.82	130.48	29.99	0.98%	213.82
HEX Index	8,776	40,933	8,513.92	10,339.27	22.35	0.96%	67.77
OMX Index	2,543	23,118	191.41	212.47	11.14	0.99%	(87.15)
ATX Index	297	9,226	3,409.40	3,519.04	2.73	1.18%	(17.25)
ASE Index	8,752	19,369	1,282.88	1,862.55	38.10	1.19%	149.16
OSEBX Index	2,471	24,174	85.00	93.69	15.04	0.68%	24.54
INDEXCF Index	558	(26,563)	39.61	38.78	1.04	2.02%	303.09
TOP40 Index	1,264	25,595	3,920.67	4,114.26	5.47	0.90%	95.67
SENSEX Index	1,079	27,288	362.49	376.83	5.46	0.72%	154.66
NKY Index	273	14,214	141.32	144.03	1.91	1.01%	121.52
HSI Index	146	13,862	2,873.66	2,903.92	1.33	0.79%	47.60
SHCOMP Index	1,247	(33,700)	344.53	331.78	4.04	0.92%	(201.28)
KOSPI Index	682	19,111	1.82	1.89	4.96	0.72%	41.41
AS51 Index	463	21,983	4,890.10	4,993.19	3.07	0.69%	46.68
STBCNZL Index	36,078	73,231		#N/A N/A	134.32	0.37%	
EEM US Equity	(122)	(6,119)	40.76	41.57	-2.15	0.92%	(11.56)
IYR US Equity	(71)	(4,778)	67.11	68.11	-3.21	0.46%	(0.69)
MDY US Equity	5,397	14,269	184.03	253.63	69.49	0.54%	59.89
JNK US Equity	(16)	5,353	41.26	41.14	-1.60	0.19%	-
XLF US Equity	5,993	13,610	15.57	22.43	76.07	0.58%	43.80
XLU US Equity	534	8,712	38.73	41.11	11.72	0.52%	(13.48)
XLK US Equity	2,505	12,860	30.80	36.80	34.17	0.57%	8.36
XLI US Equity	6,285	16,147	38.20	53.07	63.00	0.62%	157.49
XLP US Equity	310	9,501	41.68	43.04	8.96	0.36%	11.41
XLY US Equity	8,503	20,539	46.72	66.06	69.34	0.60%	194.73
XLE US Equity	389	7,366	85.40	89.91	9.04	0.58%	27.70
XLB US Equity	4,100	14,930	37.57	47.89	42.96	0.64%	140.10
XLV US Equity	12,685	24,346	38.87	59.12	84.33	0.62%	166.74
SXXP Index	6,861	43,407	400.51	463.82	22.58	0.70%	(30.10)
SXAP Index	11,364	28,526	520.28	727.55	33.22	1.20%	(99.29)
SXKP Index	5,083	47,032	366.14	405.71	13.83	0.78%	27.75

SX6P Index	6,694	34,738	353.52	421.64	27.36	0.70%	(306.89)
SXEP Index	1,599	33,111	444.27	465.73	7.95	0.61%	(7.67)
SXIP Index	12,287	28,923	222.31	316.74	51.60	0.82%	26.29
SXNP Index	5,623	28,384	482.69	578.31	23.29	0.85%	46.78
SX3P Index	676	18,170	662.20	686.84	6.13	0.61%	31.21
SXDP Index	23,849	61,075	609.16	847.02	60.01	0.65%	(43.83)
SX4P Index	3,192	25,840	917.36	1,030.67	13.87	0.89%	(68.49)
SX8P Index	3,104	17,778	343.07	402.96	21.73	0.80%	(44.87)
SXOP Index	11,549	40,520	380.28	488.67	28.63	1.00%	(217.16)
SXQP Index	180	26,331	793.71	799.13	1.03	0.66%	(56.47)
SXRP Index	236	17,603	434.81	440.65	1.85	0.73%	43.55
SXMP Index	11,320	35,766	261.12	343.76	49.04	0.65%	(101.67)
SXTP Index	22,980	39,247	172.05	272.79	75.19	0.78%	(25.03)
SX7E Index	6,878	18,886	159.85	218.05	30.18	1.21%	(195.34)
SX5E Index	7,345	40,148	3,709.25	4,387.84	22.22	0.82%	(93.64)
SPGSCITR Index	143	(17,020)	4,922.21	4,880.99	1.63	0.51%	101.65
XAG Curncy	2,475	(20,150)	22.78	19.98	13.74	0.89%	(247.37)
CO1 Comdty	929	(24,622)	108.90	104.79	5.21	0.72%	200.79
CL1 Comdty	129	29,347	99.19	99.62	0.51	0.86%	(35.46)
NG1 Comdty	2,628	16,608	3.77	4.36	5.82	2.72%	395.88
XAU Comdty	74	(19,527)	93.89	93.53	0.53	0.72%	(426.12)
IBOXHY Index	3,015	53,418	220.12	232.54	62.89	0.09%	17.33
US_TSY CREDIT	58	(50,168)	757.73	756.85	0.91	0.13%	108.60
CA_TSY CREDIT	6,531	(97,153)	1,269.35	1,184.01	16.79	0.40%	342.14
MX_TSY CREDIT	(121)	28,187	214.70	213.78	-1.15	0.37%	(203.32)
AU_TSY CREDIT	(106)	29,999	1,483.28	1,478.08	-0.81	0.43%	(63.57)
JP_TSY CREDIT	1,583	(59,678)	822.10	800.29	9.18	0.29%	134.43
MY_TSY CREDIT	412	(92,252)	167.43	166.68	1.45	0.31%	304.76
SG_TSY CREDIT	525	(95,749)	219.11	217.91	2.53	0.22%	246.78
AT_TSY CREDIT	3,032	77,381	357.33	371.33	15.80	0.25%	(336.41)
BE_TSY CREDIT	4,048	76,813	476.61	501.73	21.87	0.24%	(268.25)
FI_TSY CREDIT	2,891	76,550	347.87	361.01	15.57	0.24%	(278.49)
FR_TSY CREDIT	3,392	75,130	1,675.82	1,751.48	18.82	0.24%	(289.44)
DE_TSY CREDIT	2,321	74,397	1,240.95	1,279.67	12.61	0.25%	(329.51)
IE_TSY CREDIT	30,780	78,270	336.92	469.42	189.96	0.21%	(106.76)
IT_TSY CREDIT	8,179	54,986	1,616.07	1,856.47	57.13	0.26%	(185.23)
NL_TSY CREDIT	2,880	78,610	1,327.30	1,375.92	14.86	0.25%	(324.44)
ES_TSY CREDIT	10,421	50,187	392.28	473.74	77.11	0.27%	(159.50)
DK_TSY CREDIT	2,473	67,396	729.23	755.99	13.17	0.28%	(218.35)
NO_TSY CREDIT	66	24,423	341.90	342.82	0.81	0.33%	(11.42)
PL_TSY CREDIT	1,104	26,032	423.41	441.36	11.72	0.36%	(34.39)
ZA_TSY CREDIT	438	(33,149)	83.13	82.03	1.66	0.79%	183.25
SE_TSY CREDIT	97	(39,490)	466.17	465.02	0.71	0.35%	192.31
CH_TSY CREDIT	3,234	65,265	1,004.77	1,054.56	18.29	0.27%	(241.43)
GB_TSY CREDIT	635	56,841	1,489.15	1,505.78	3.44	0.32%	(105.16)