

Current Date:	4/3/2014	Change on Day:	-0.22%
Total Return since 1/1/12:	85.28%	MSCI World Change on Day	-0.14%
T12M Return:	44.13%	No of Positions (+MTM) on Day	187
T90 Day Return:	4.23%	No of Positions (-MTM) on Day	248
T30 Day Return:	-0.46%	Current No. of Positions:	438
Current Long Exposure @ Cost:	4,764,799	Current Leverage (Gross Exposures):	3.14
Current Short Exposure @ Cost:	(1,052,890)		
Net Exposure:	3,711,909		
Starting Capital:	1,000,000		
Current NAV:	1,852,813		

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	-0.89%
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:	1.17
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		25.31%	45 Positions		27.95%

XAU Comdty	(24,602)	0.42%	MAERSKB DC Equity	6,559	0.35%
CO1 Comdty	(24,622)	0.42%	EDF FP Equity	6,627	0.36%
MEXBOL Index	(26,146)	0.45%	ROG VX Equity	6,730	0.36%
INDEXCF Index	(26,563)	0.46%	SXXP Index	6,744	0.36%
ZA_TSY CREDIT	(33,149)	0.57%	AMGN US Equity	6,931	0.37%
SHCOMP Index	(33,700)	0.58%	UTX US Equity	6,947	0.37%
SE_TSY CREDIT	(39,490)	0.68%	SMI Index	7,187	0.39%
US_TSY CREDIT	(50,168)	0.86%	CMCSK US Equity	7,190	0.39%
JP_TSY CREDIT	(59,678)	1.03%	SX7E Index	7,268	0.39%
SXDP Index	61,075	1.05%	SX5E Index	7,476	0.40%
SPX Index	62,272	1.07%	ACA FP Equity	7,480	0.40%
CH_TSY CREDIT	65,265	1.12%	DAI GR Equity	7,480	0.40%
DK_TSY CREDIT	67,396	1.16%	PRU LN Equity	7,544	0.41%
STBCNZL Index	73,231	1.26%	FTSEMIB Index	7,712	0.42%
DE_TSY CREDIT	74,397	1.28%	PSI20 Index	7,740	0.42%
FR_TSY CREDIT	75,130	1.29%	ASE Index	8,043	0.43%
BE_TSY CREDIT	76,813	1.32%	IT_TSY CREDIT	8,118	0.44%
AT_TSY CREDIT	77,381	1.33%	XLY US Equity	8,363	0.45%
FI_TSY CREDIT	77,705	1.34%	HEX Index	8,559	0.46%
IE_TSY CREDIT	78,270	1.35%	BEL20 Index	8,621	0.47%
NL_TSY CREDIT	78,610	1.35%	MMM US Equity	8,669	0.47%
MY_TSY CREDIT	(92,252)	1.59%	BAYN GR Equity	8,958	0.48%
SG_TSY CREDIT	(95,749)	1.65%	DAX Index	8,990	0.49%
CA_TSY CREDIT	(97,153)	1.67%	MDT US Equity	9,128	0.49%
			TMO US Equity	9,308	0.50%
			IBEX Index	10,180	0.55%
			BAC US Equity	10,230	0.55%
			ES_TSY CREDIT	10,321	0.56%
			KFX Index	10,940	0.59%
			LUXXX Index	11,029	0.60%
			TYC US Equity	11,046	0.60%
			SXAP Index	11,231	0.61%
			SXMP Index	11,232	0.61%
			SXOP Index	11,487	0.62%
			SXIP Index	12,188	0.66%
			XLV US Equity	12,604	0.68%
			NDX Index	13,297	0.72%
			RTY Index	14,377	0.78%
			GILD US Equity	17,139	0.93%
			SPX Index	18,526	1.00%

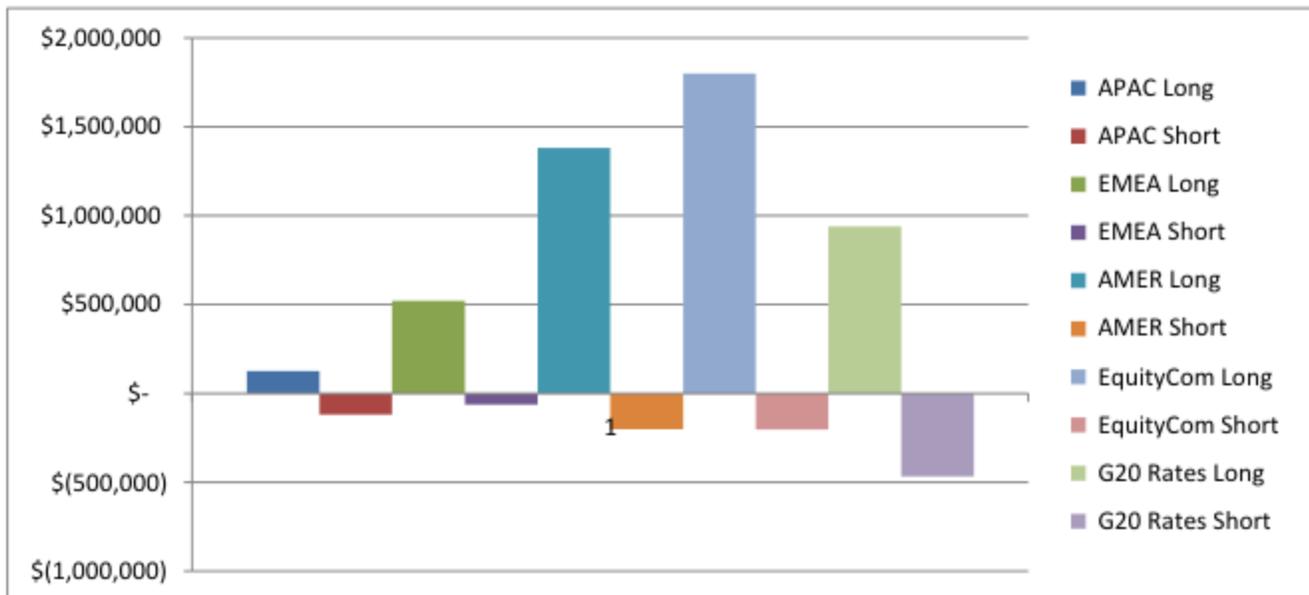
NAV Impact by Category & Exposure	
Listed Equity Long	-0.059%
Listed Equity Short	0.031%
EquityCom Long	-0.270%
EquityCom Short	0.048%
G20 Rates Long	-0.140%
G20 Rates Short	0.049%

SXTP Index	22,620	1.22%
SXDP Index	23,480	1.27%
ISEQ Index	25,523	1.38%
IE_TSY CREDIT	30,517	1.65%
STBCNZL Index	35,430	1.91%

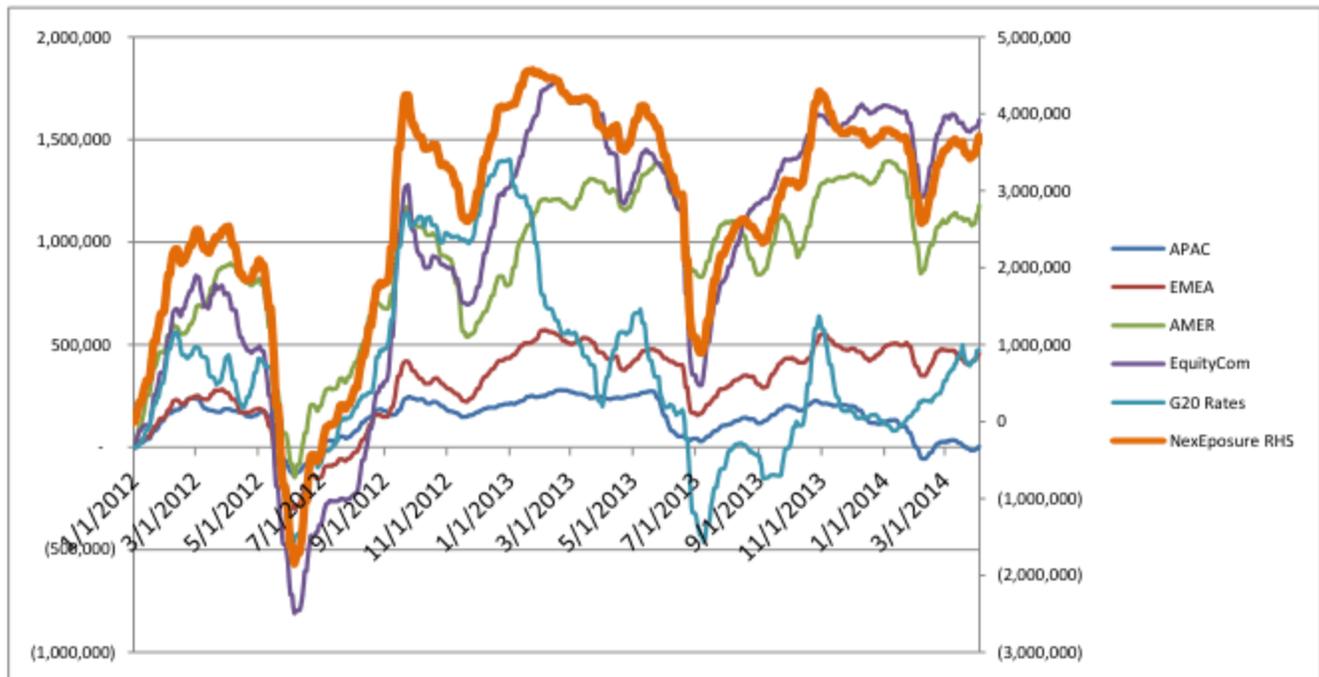
No. Names by Category

APAC Long	23
APAC Short	24
EMEA Long	74
EMEA Short	13
AMER Long	170
AMER Short	39
EquityCom Long	61
EquityCom Short	11
G20 Rates Long	16
G20 Rates Short	7
Total Long	344
Total Short	94

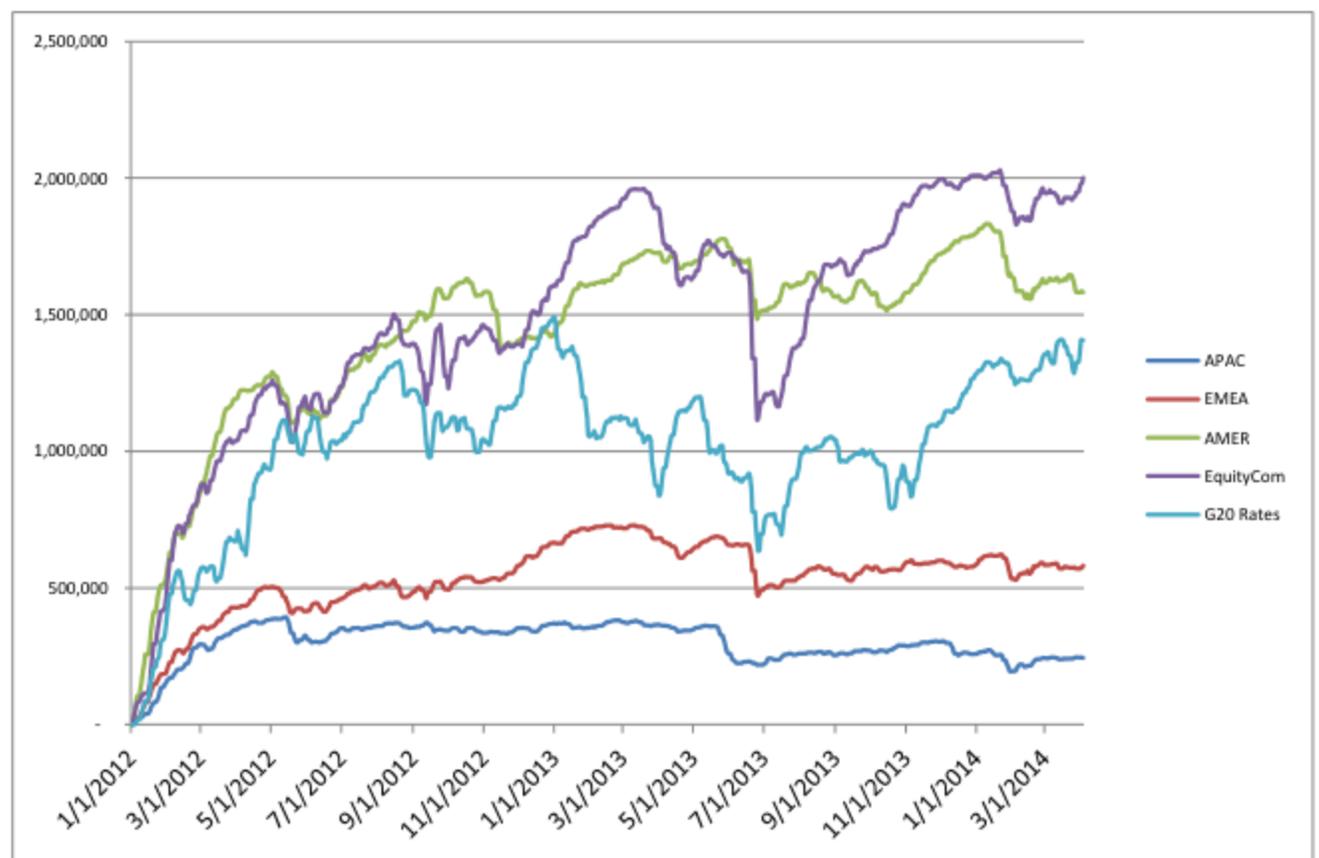
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



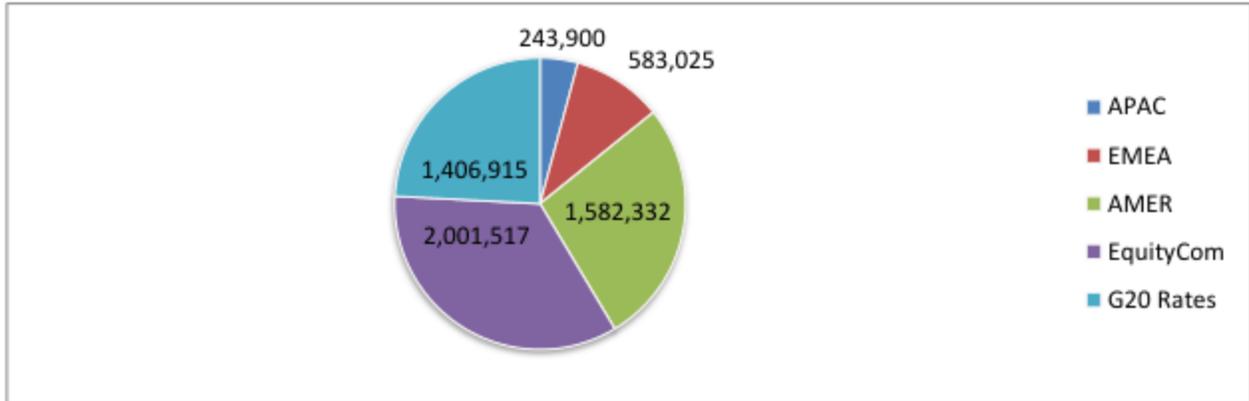
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



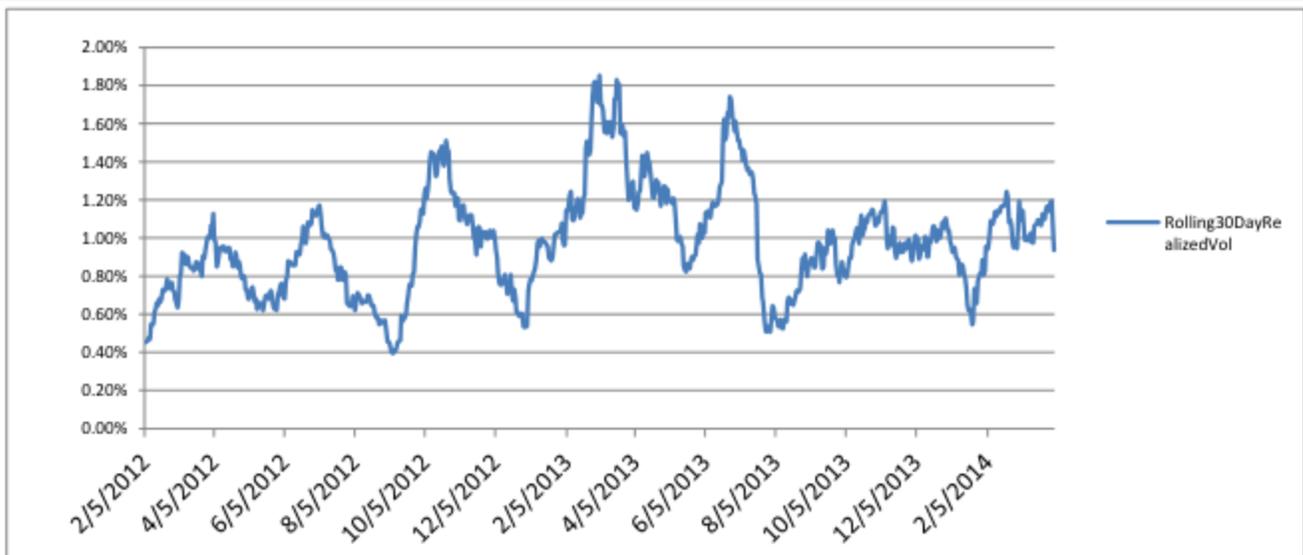
Current Gross Notional Risk by Category



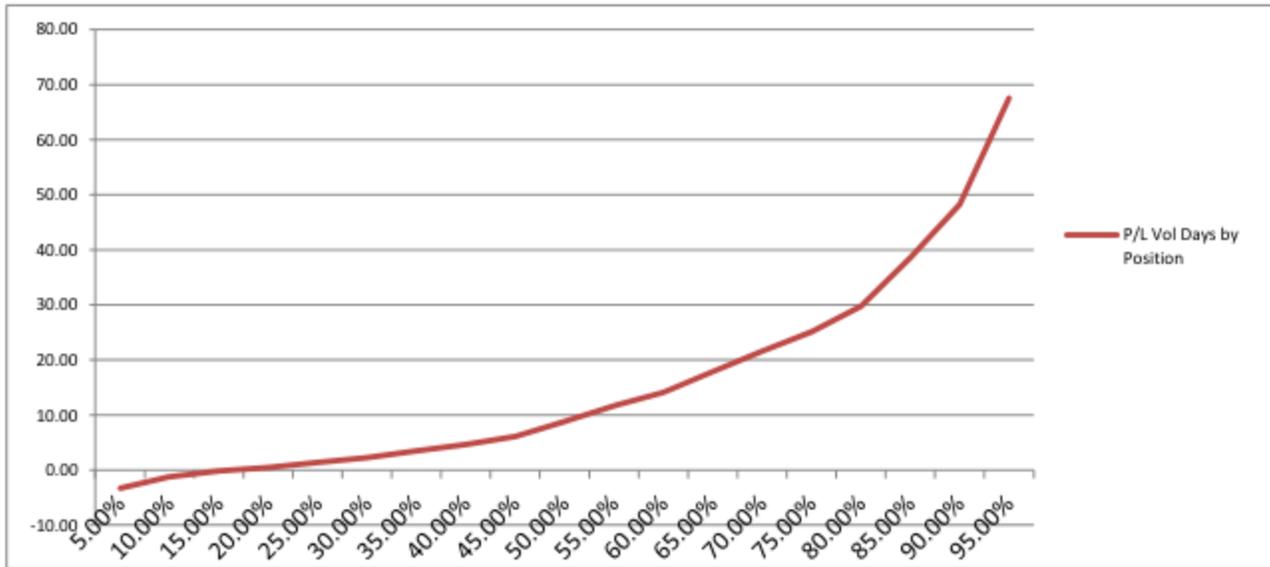
Performance Vs. MSCI World Index



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
0.00%	-17.22
5.00%	-3.29
10.00%	-1.22
15.00%	-0.16
20.00%	0.45
25.00%	1.42
30.00%	2.28
35.00%	3.48
40.00%	4.68
45.00%	6.12
50.00%	8.80
55.00%	11.66
60.00%	14.14
65.00%	17.89
70.00%	21.58
75.00%	25.11
80.00%	29.79
85.00%	38.61
90.00%	48.31
95.00%	67.58
100.00%	182.35

MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	1.46%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	49.28%

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	(365)	(3,086)	51.62	57.72	-10.87	1.09%	(6.03)
005380 KS Equity	142	2,609	222.46	234.55	4.43	1.23%	(17.20)
005490 KS Equity	(88)	(3,782)	273.49	279.86	-2.20	1.06%	27.24
005930 KS Equity	(163)	(6,997)	1,278.17	1,307.91	-2.38	0.98%	(176.25)
012330 KS Equity	1,258	5,584	247.00	302.64	25.75	0.87%	4.90
1 HK Equity	1,021	8,591	15.66	17.52	11.66	1.02%	214.74
1299 HK Equity	145	3,912	4.74	4.92	4.67	0.80%	44.48
13 HK Equity	2,474	12,243	11.40	13.71	19.73	1.02%	144.20
16 HK Equity	(94)	(9,935)	12.66	12.78	-1.22	0.77%	(6.40)
27 HK Equity	(5)	123	9.66	9.30	-2.13	1.83%	0.03
2914 JP Equity	123	(4,719)	32.47	31.62	2.28	1.14%	(43.12)
3382 JP Equity	20	1,329	37.70	38.25	1.26	1.16%	10.36
4063 JP Equity	(27)	(4,536)	56.40	56.74	-0.50	1.19%	19.94
4502 JP Equity	(13)	2,732	47.02	46.80	-0.64	0.75%	11.56
4689 JP Equity	(216)	1,224	5.88	5.00	-10.45	1.69%	(3.49)
5 HK Equity	(21)	(3,997)	10.17	10.22	-0.63	0.85%	(6.39)
5108 JP Equity	-	-		35.98		1.14%	-
5401 JP Equity	283	(5,511)	2.89	2.74	4.63	1.11%	78.30
6301 JP Equity	(77)	(3,515)	20.64	21.09	-1.79	1.22%	(42.85)
6752 JP Equity	1,270	4,145	9.01	11.77	18.16	1.69%	(20.34)
6902 JP Equity	-	-		48.67		1.44%	-
6954 JP Equity	787	6,393	157.65	177.06	10.03	1.23%	56.54
7201 JP Equity	(90)	(3,743)	8.85	9.06	-2.58	0.93%	(6.62)
7203 JP Equity	(22)	(5,260)	56.12	56.35	-0.48	0.87%	27.89
7267 JP Equity	105	(4,885)	36.43	35.65	2.34	0.91%	(17.83)
762 HK Equity	253	(5,162)	1.38	1.31	3.94	1.25%	34.82
7751 JP Equity	95	(6,865)	31.44	31.00	1.55	0.89%	(17.17)
8031 JP Equity	(54)	(4,225)	14.07	14.25	-1.19	1.08%	(12.33)
8058 JP Equity	-	-		18.59		0.92%	-
8306 JP Equity	48	(4,604)	5.65	5.59	0.86	1.21%	3.41
8316 JP Equity	9	(1,687)	44.06	43.82	0.42	1.33%	4.06
8411 JP Equity	(38)	(1,629)	1.99	2.04	-3.18	0.74%	(6.19)
8604 JP Equity	67	(3,159)	6.64	6.50	1.84	1.16%	(15.21)
8801 JP Equity	-	-		31.33		1.45%	-
8802 JP Equity	108	(5,009)	24.84	24.30	1.43	1.51%	0.32
9020 JP Equity	184	(6,726)	75.20	73.14	2.18	1.25%	(26.15)
941 HK Equity	1,118	(11,819)	10.19	9.23	9.16	1.03%	(28.24)
9432 JP Equity	46	6,077	53.19	53.59	0.64	1.17%	(49.75)
9433 JP Equity	3,140	9,476	42.13	56.10	27.77	1.19%	42.33
9437 JP Equity	76	(7,723)	15.62	15.46	1.09	0.90%	(34.55)
9983 JP Equity	3	3,177	369.08	369.43	0.07	1.30%	64.83

9984 JP Equity	1,377	2,048	46.70	78.10	38.12	1.76%	(7.16)
AAPL US Equity	327	7,877	518.25	539.78	7.06	0.59%	(31.30)
ABB US Equity	680	6,661	23.59	26.00	13.10	0.78%	(25.75)
ABBN VX Equity	696	6,962	23.63	25.99	12.03	0.83%	(16.76)
ABBV US Equity	425	5,335	49.49	53.43	8.51	0.94%	48.72
ABEV US Equity	(89)	(2,893)	7.25	7.47	-3.29	0.93%	38.89
ABEV3 BZ Equity	-	640	7.52	7.52	0.00	0.92%	(7.41)
ABI BB Equity	317	6,721	102.03	106.84	5.61	0.84%	7.94
ABT US Equity	(30)	4,097	38.86	38.58	-1.22	0.60%	17.01
ABX CN Equity	168	(4,216)	19.01	18.25	2.77	1.44%	76.80
ABX US Equity	161	(4,063)	19.03	18.28	2.78	1.42%	67.24
ACA FP Equity	7,480	5,408	6.83	16.29	105.94	1.31%	18.86
ACE US Equity	240	6,435	95.44	99.00	7.70	0.48%	6.73
ACN US Equity	142	10,703	77.97	79.00	1.57	0.84%	(96.02)
ADP US Equity	83	1,193	72.36	77.42	12.15	0.58%	(3.55)
AFL US Equity	14	6,379	63.79	63.93	0.42	0.54%	46.75
AGN US Equity	1,276	9,698	110.56	125.10	15.24	0.86%	18.05
AI FP Equity	(12)	8,248	134.80	134.60	-0.23	0.64%	(11.74)
AIG US Equity	168	4,012	48.66	50.70	4.96	0.84%	21.60
AIR FP Equity	2,965	4,177	42.47	72.63	77.19	0.92%	15.16
ALV GR Equity	524	2,761	142.27	169.29	21.79	0.87%	(14.03)
ALVG IX Equity	395	2,100	142.59	169.41	21.70	0.87%	(10.01)
AMGN US Equity	6,931	22,886	95.40	124.30	28.27	1.07%	(375.79)
AMT US Equity	674	10,655	76.29	81.12	9.57	0.66%	(59.12)
AMZN US Equity	44	(2,245)	339.98	333.35	1.78	1.09%	68.18
ANZ AU Equity	336	5,741	28.92	30.61	7.96	0.74%	4.99
APA US Equity	(194)	(6,870)	82.74	85.08	-4.10	0.69%	(79.05)
APC US Equity	(897)	(5,088)	81.31	95.65	-17.22	1.02%	(443.62)
AXP US Equity	2,802	10,373	71.56	90.89	36.32	0.74%	62.27
AZN LN Equity	3,924	12,676	49.80	65.22	38.76	0.80%	(138.02)
AZN SS Equity	3,410	11,849	50.57	65.13	38.62	0.75%	(125.45)
AZN US Equity	3,758	12,622	50.13	65.06	39.48	0.75%	(169.88)
BA US Equity	-	711	128.76	128.76	0.00	0.83%	4.05
BAC US Equity	10,230	10,884	8.82	17.12	96.21	0.98%	(116.92)
BARC LN Equity	(38)	(1,082)	3.91	4.05	-2.82	1.25%	(8.78)
BAS GR Equity	949	7,333	97.30	109.89	12.88	1.00%	(45.28)
BATS LN Equity	210	6,088	53.22	55.06	3.93	0.88%	(5.84)
BAX US Equity	(3)	1,934	73.32	73.21	-0.16	0.92%	(0.77)
BAYN GR Equity	8,958	11,757	76.64	135.03	74.88	1.02%	138.15
BBAS3 BZ Equity	(346)	(1,954)	8.70	10.24	-8.97	1.97%	16.72
BBD US Equity	-	-		14.03		1.63%	-
BBDC4 BZ Equity	-	-		14.06		1.63%	-
BBL US Equity	(277)	(4,057)	59.69	63.76	-7.07	0.96%	6.45
BBVA SM Equity	1,370	5,790	10.12	12.51	19.79	1.20%	147.06
BCE CN Equity	(19)	(6,644)	43.17	43.30	-0.49	0.58%	45.90
BCS US Equity	(37)	(1,103)	15.73	16.26	-2.78	1.21%	0.83
BEN US Equity	106	2,447	52.34	54.61	4.07	1.06%	(11.09)

BG/ LN Equity	(343)	(4,379)	17.51	18.88	-10.41	0.75%	2.73
BHP AU Equity	61	6,689	34.33	34.64	0.73	1.24%	17.39
BHP US Equity	171	6,839	67.77	69.47	2.62	0.96%	(23.04)
BIIB US Equity	240	1,066	245.93	301.29	13.77	1.63%	(39.12)
BIL SJ Equity	(141)	(2,643)	30.29	31.90	-4.72	1.13%	(1.97)
BK US Equity	634	8,609	32.86	35.28	9.47	0.78%	(0.08)
BLK US Equity	175	1,171	274.17	315.02	16.49	0.90%	(16.86)
BLT LN Equity	(201)	(3,166)	29.93	31.83	-6.15	1.03%	(0.50)
BMO CN Equity	174	8,370	65.44	66.80	3.93	0.53%	(31.61)
BMW GR Equity	1,495	5,212	99.22	127.68	24.69	1.16%	(16.08)
BMJ US Equity	5,820	13,669	35.71	50.91	38.84	1.10%	(266.62)
BN FP Equity	9	(3,684)	70.54	70.36	0.32	0.77%	4.60
BNP FP Equity	1,651	5,498	61.78	80.33	24.61	1.22%	56.01
BNS CN Equity	126	7,633	57.74	58.69	3.02	0.55%	(7.29)
BP/ LN Equity	365	9,797	7.76	8.05	6.24	0.60%	(33.34)
BRK/B US Equity	515	11,056	118.69	124.22	7.95	0.59%	(30.57)
BSBR US Equity	780	(8,171)	6.18	5.59	6.89	1.39%	89.82
BUD US Equity	330	6,846	102.05	106.96	5.47	0.88%	3.93
BX US Equity	310	2,976	30.31	33.47	7.66	1.36%	12.93
C US Equity	(35)	1,283	48.89	47.58	-2.54	1.08%	(12.38)
CA FP Equity	598	2,976	32.90	39.51	18.83	1.07%	22.73
CAT US Equity	1,955	13,589	89.53	102.41	20.62	0.70%	84.84
CBA AU Equity	380	10,096	68.42	71.00	5.63	0.67%	(18.63)
CBS US Equity	342	1,267	49.35	62.68	28.64	0.94%	(22.06)
CCL US Equity	462	7,821	36.20	38.34	5.82	1.01%	64.64
CELG US Equity	(31)	(3,342)	142.82	144.16	-0.67	1.40%	69.07
CFR VX Equity	98	4,011	94.53	96.83	2.59	0.94%	(9.79)
CL US Equity	1,691	18,685	59.01	64.35	18.68	0.48%	18.16
CM CN Equity	341	8,334	82.53	85.90	7.21	0.57%	(66.88)
CMCSA US Equity	4,467	17,408	40.65	51.08	31.33	0.82%	170.62
CMCSK US Equity	7,190	18,900	36.26	50.06	46.78	0.81%	210.95
CNI US Equity	1,186	12,873	51.38	56.11	14.93	0.62%	(112.18)
CNQ CN Equity	774	8,797	36.10	39.28	12.05	0.73%	90.68
CNR CN Equity	1,147	12,425	51.30	56.03	14.82	0.62%	(128.58)
COF US Equity	868	6,424	68.14	77.35	16.27	0.83%	21.75
COP US Equity	(454)	(7,980)	66.64	70.44	-11.40	0.50%	24.56
COST US Equity	-	-		111.79		0.58%	-
COV LN Equity	-	5,151		#N/A N/A	0.00	0.31%	
COV US Equity	934	7,080	64.09	72.54	19.34	0.68%	(28.17)
CRM US Equity	(20)	2,054	56.88	56.35	-0.63	1.51%	(67.68)
CS FP Equity	2,027	5,387	19.39	26.69	35.05	1.07%	37.47
CSCO US Equity	(123)	(1,991)	21.79	23.13	-7.95	0.77%	(17.07)
CSX US Equity	1,386	8,914	25.07	28.97	20.56	0.76%	(64.23)
CVE CN Equity	(14)	(10,449)	28.70	28.73	-0.17	0.76%	37.05
CVS US Equity	2,054	11,707	63.89	75.10	30.15	0.58%	76.06
CVX US Equity	(499)	(8,207)	112.39	119.22	-11.89	0.51%	(7.80)
D US Equity	2,009	12,764	60.42	69.93	26.11	0.60%	(83.12)

DAI GR Equity	7,480	13,908	62.20	95.66	43.27	1.24%	(69.53)
DBK GR Equity	-	-		45.05		1.29%	-
DD US Equity	3,082	12,908	54.93	68.05	38.98	0.61%	6.54
DDAIF US Equity	4,281	8,377	63.20	95.50	37.98	1.35%	(20.69)
DE US Equity	616	8,537	85.81	92.01	10.63	0.68%	32.07
DELL US Equity	-	6,820		#N/A N/A	0.00	0.07%	
DG FP Equity	4,405	9,889	51.34	74.20	52.09	0.86%	(38.27)
DGE LN Equity	(2)	1,533	30.45	30.41	-0.18	0.73%	(5.73)
DHR US Equity	2,457	8,458	58.57	75.58	48.22	0.60%	24.71
DIS US Equity	1,937	9,908	68.36	81.73	22.42	0.87%	11.98
DISCA US Equity	44	6,387	83.32	83.89	0.88	0.77%	(36.85)
DNB NO Equity	953	9,735	15.77	17.31	11.30	0.87%	(211.29)
DOW US Equity	2,479	7,135	36.81	49.61	40.87	0.85%	(23.45)
DPW GR Equity	205	660	29.41	38.56	21.36	1.46%	(7.90)
DTE GR Equity	4,110	13,883	12.27	15.90	25.11	1.18%	(143.24)
DTV US Equity	2,832	10,622	61.97	78.50	28.54	0.93%	106.47
DUK US Equity	(102)	(8,822)	69.60	70.40	-2.35	0.49%	(9.25)
DVN US Equity	961	10,112	62.86	68.84	15.49	0.61%	172.29
EBAY US Equity	55	6,678	54.29	54.74	0.95	0.88%	(113.41)
ECL US Equity	342	9,210	105.22	109.12	5.53	0.67%	28.85
EDF FP Equity	6,627	9,189	23.45	40.36	79.76	0.90%	(223.48)
EMC US Equity	1,086	10,986	25.35	27.86	14.15	0.70%	(20.38)
EMR US Equity	72	5,256	66.99	67.90	1.87	0.73%	7.25
ENB CN Equity	251	7,420	44.56	46.07	5.23	0.65%	(61.64)
ENEL IM Equity	2,188	8,087	4.39	5.58	24.90	1.09%	(4.05)
ENI IM Equity	359	9,949	24.06	24.93	5.50	0.66%	(17.29)
EOAN GR Equity	106	2,996	18.77	19.43	3.58	0.99%	(32.67)
EOG US Equity	2,228	5,841	145.68	201.25	45.85	0.83%	135.62
EPD US Equity	1,461	12,611	63.43	70.78	22.18	0.52%	3.36
ERICB SS Equity	548	7,934	12.51	13.37	8.38	0.83%	(10.26)
ESRX US Equity	1,237	9,815	66.69	75.09	17.23	0.73%	(90.20)
ETN US Equity	335	5,260	72.48	77.10	6.29	1.01%	36.99
F US Equity	(387)	(3,621)	14.82	16.40	-14.05	0.76%	(5.99)
FB US Equity	994	2,630	44.06	60.71	22.97	1.65%	(134.66)
FCX US Equity	46	2,901	32.89	33.41	1.25	1.27%	(0.04)
FDX US Equity	510	4,271	120.94	135.37	20.24	0.59%	20.20
FOX US Equity	61	3,508	32.25	32.81	1.72	1.01%	32.77
FOXA US Equity	69	3,404	33.15	33.81	1.94	1.04%	31.92
FP FP Equity	899	11,013	60.83	65.79	11.12	0.73%	(9.10)
G IM Equity	297	3,588	21.32	23.08	9.62	0.86%	93.80
GE US Equity	2,261	13,140	22.32	26.16	23.85	0.72%	105.70
GILD US Equity	17,139	8,316	24.02	73.54	134.93	1.53%	(232.48)
GIS US Equity	774	16,762	49.64	51.93	8.87	0.52%	89.70
GLE FP Equity	1,015	3,248	49.51	64.98	23.34	1.34%	29.00
GLEN LN Equity	44	(4,634)	5.24	5.19	0.69	1.39%	11.69
GLW US Equity	3,825	11,635	16.25	21.59	36.31	0.91%	202.80
GM US Equity	(30)	(2,399)	34.78	35.21	-1.28	0.96%	(35.43)

GOOG US Equity	4,234	12,660	862.28	1,150.68	45.71	0.73%	273.52
GS US Equity	2,715	5,468	110.98	166.08	52.45	0.95%	(41.86)
GSK LN Equity	(3)	5,707	26.22	26.21	-0.07	0.70%	(32.72)
GSZ FP Equity	793	8,189	24.60	26.98	8.74	1.11%	(60.47)
HAL US Equity	1,346	6,395	49.49	59.91	23.46	0.90%	5.16
HD US Equity	2,567	13,333	66.67	79.50	27.60	0.70%	(121.23)
HMB SS Equity	274	6,110	40.79	42.62	4.47	1.01%	(54.81)
HON US Equity	6,436	11,930	61.10	94.06	84.64	0.64%	48.12
HPQ US Equity	2,241	7,393	25.45	33.17	27.77	1.09%	(72.39)
HSBA LN Equity	(3)	3,650	10.16	10.15	-0.10	0.77%	(7.03)
IBE SM Equity	1,932	7,412	5.54	6.99	42.99	0.61%	12.99
IBM US Equity	1	5,009	192.83	192.85	0.02	0.66%	(11.92)
IMT LN Equity	1,341	11,935	36.28	40.36	17.58	0.64%	2.14
INTC US Equity	1,078	10,787	23.94	26.33	15.93	0.63%	242.66
ISP IM Equity	4,505	5,699	1.93	3.45	61.60	1.28%	(7.08)
ITUB US Equity	3	1,514	15.13	15.15	0.12	1.55%	(10.98)
ITUB4 BZ Equity	14	2,093	15.15	15.25	0.45	1.52%	(12.67)
ITW US Equity	3,261	14,011	67.84	83.62	33.38	0.70%	108.09
ITX SM Equity	(166)	(4,597)	147.96	153.29	-3.73	0.97%	(53.73)
JCI US Equity	557	2,995	41.02	48.65	20.10	0.93%	(20.50)
JNJ US Equity	5,243	15,364	73.04	97.96	70.09	0.49%	(22.40)
JPM US Equity	1,349	8,516	52.29	60.57	17.89	0.89%	13.81
KMB US Equity	228	7,934	106.69	109.76	5.34	0.54%	5.05
KMI US Equity	349	(8,600)	34.31	32.92	5.41	0.75%	(31.76)
KO US Equity	125	(6,962)	38.83	38.14	4.52	0.40%	45.81
LBTYA US Equity	(45)	2,272	84.90	83.25	-2.12	0.93%	6.80
LBTYK US Equity	72	1,975	78.04	80.90	4.49	0.82%	(6.40)
LIN GR Equity	98	8,087	198.03	200.43	1.84	0.66%	3.71
LLOY LN Equity	2,374	5,658	0.89	1.27	44.70	0.94%	(51.56)
LLY US Equity	18	3,285	58.89	59.20	0.88	0.61%	6.39
LMT US Equity	686	2,016	122.48	164.15	44.43	0.77%	(1.53)
LNKD US Equity	164	(1,866)	195.56	178.37	4.56	1.93%	74.00
LOW US Equity	116	7,829	48.41	49.13	1.88	0.79%	(82.59)
LVS US Equity	2,289	6,808	61.33	81.94	27.09	1.24%	(83.66)
LYB US Equity	1,205	2,297	59.29	90.38	67.85	0.77%	29.04
MA US Equity	1,254	2,688	50.98	74.76	59.31	0.79%	(6.85)
MAERSKB DC Equity	6,559	14,148	8,212.58	12,020.09	11.71	3.96%	122.33
MC FP Equity	(5)	4,464	183.52	183.33	-0.13	0.77%	(39.78)
MCD US Equity	(130)	(4,463)	94.88	97.64	-6.18	0.47%	0.80
MCK US Equity	119	2,181	164.92	173.93	6.35	0.86%	(24.82)
MDLZ US Equity	2,921	13,641	28.68	34.82	38.99	0.55%	(62.21)
MDT US Equity	9,128	20,811	43.22	62.18	56.17	0.78%	225.23
MET US Equity	1,598	7,556	44.37	53.75	24.27	0.87%	20.98
MFC CN Equity	4,578	8,003	12.38	19.46	77.95	0.73%	(50.75)
MHS US Equity	-	5,485		#N/A N/A	0.00	1.17%	
MMM US Equity	8,669	21,331	96.89	136.27	67.40	0.60%	93.17
MO US Equity	290	9,167	36.41	37.56	6.02	0.53%	11.27

MON US Equity	1,234	11,917	106.02	116.99	13.88	0.75%	299.80
MOS US Equity	-	-		49.38		0.82%	-
MRK US Equity	1,410	11,769	50.18	56.20	14.87	0.81%	(30.18)
MS US Equity	203	1,649	27.57	30.96	10.58	1.16%	(25.56)
MSFT US Equity	1,285	8,007	35.30	40.97	18.76	0.86%	(83.89)
MUV2 GR Equity	623	6,116	197.70	217.84	16.24	0.63%	(24.21)
NAB AU Equity	345	9,472	31.46	32.61	4.79	0.76%	(57.23)
NCM AU Equity	-	-		9.15		1.98%	-
NEE US Equity	4,451	14,649	72.62	94.68	42.47	0.72%	150.90
NEM US Equity	2,314	(7,392)	34.95	24.01	19.80	1.58%	86.85
NESN VX Equity	883	9,821	69.64	75.90	14.84	0.61%	(23.16)
NG/ LN Equity	1,816	12,735	11.90	13.60	27.58	0.52%	(146.07)
NKE US Equity	632	5,145	66.10	74.23	13.39	0.92%	(31.94)
NOK US Equity	4,172	4,498	3.96	7.64	79.35	1.17%	22.19
NOV US Equity	195	4,672	75.18	78.32	4.55	0.92%	(4.00)
NOVN VX Equity	5,682	18,291	63.81	83.63	35.95	0.86%	(101.05)
NOVOB DC Equity	1,102	9,444	40.35	45.06	12.22	0.95%	(47.09)
NSC US Equity	1,975	9,797	80.78	97.07	26.80	0.75%	(64.92)
NVS US Equity	4,383	15,510	65.07	83.46	32.93	0.86%	(236.16)
OGXP3 BZ Equity	5,068	(5,180)	4.43	0.10	38.82	2.52%	249.20
OR FP Equity	-	-		163.27		0.70%	-
ORA FP Equity	824	6,019	13.03	14.82	8.87	1.54%	5.55
ORCL US Equity	1,648	7,995	33.68	40.62	23.17	0.89%	(135.56)
OXY US Equity	103	7,355	95.04	96.37	1.88	0.74%	74.08
PBR US Equity	41	(2,814)	13.30	13.11	0.76	1.92%	113.03
PBR/A US Equity	82	(2,795)	13.87	13.46	1.47	2.00%	182.24
PCLN US Equity	906	3,043	956.05	1,240.61	23.00	1.29%	(68.32)
PCP US Equity	57	4,727	253.84	256.92	1.42	0.85%	(20.34)
PEP US Equity	60	8,118	82.28	82.88	1.50	0.49%	11.81
PETR3 BZ Equity	(13)	(2,923)	6.54	6.57	-0.23	2.00%	111.25
PETR4 BZ Equity	93	(3,123)	6.95	6.74	1.42	2.09%	205.80
PFE US Equity	5,211	21,828	26.10	32.33	35.92	0.66%	114.63
PG US Equity	174	8,334	78.47	80.11	4.69	0.45%	3.10
PHIA NA Equity	-	-		35.21		1.05%	-
PM US Equity	371	(10,166)	85.47	82.35	5.67	0.64%	(1.07)
PNC US Equity	1,259	8,815	76.41	87.32	19.58	0.73%	(28.40)
POT CN Equity	(40)	1,179	35.74	34.56	-3.89	0.88%	(8.61)
POT US Equity	(17)	418	36.02	34.59	-4.81	0.86%	(2.34)
PRU LN Equity	7,544	10,521	12.76	21.91	67.67	1.06%	(84.19)
PSA US Equity	632	10,794	159.80	169.16	11.05	0.53%	(23.57)
PSX US Equity	1,472	6,030	64.65	80.43	26.38	0.93%	162.73
PX US Equity	2,610	16,340	113.54	131.68	34.43	0.46%	11.98
QCOM US Equity	2,618	12,547	66.83	80.77	29.84	0.70%	138.96
QQQ US Equity	5,964	19,920	68.46	88.96	55.61	0.54%	(119.85)
RAI US Equity	164	6,737	52.22	53.49	2.29	1.06%	(39.61)
RDS/A US Equity	(6)	4,217	73.28	73.17	-0.28	0.53%	2.73
RDS/B US Equity	126	6,990	76.36	77.74	3.43	0.53%	(2.98)

RDSA LN Equity	246	4,065	34.51	36.60	11.07	0.55%	6.76
RDSA NA Equity	(9)	4,084	36.63	36.55	-0.42	0.52%	3.07
RDSB LN Equity	159	6,969	37.90	38.76	4.01	0.57%	(11.38)
REGN US Equity	(79)	6,240	302.74	298.94	-0.84	1.51%	(121.85)
RIO AU Equity	(3)	2,460	59.13	59.05	-0.11	1.26%	(13.75)
RIO LN Equity	40	4,599	54.73	55.20	0.64	1.36%	(80.70)
RIO US Equity	96	4,934	54.04	55.10	1.44	1.36%	(108.01)
ROG VX Equity	6,730	17,035	212.78	296.84	58.10	0.68%	(3.63)
RY CN Equity	62	8,293	65.48	65.97	1.49	0.50%	(44.77)
SAB LN Equity	471	7,173	47.60	50.72	6.77	0.97%	139.16
SAN FP Equity	(1)	(6,174)	103.67	103.69	-0.02	0.91%	(25.22)
SAN SM Equity	1,237	7,256	8.35	9.77	16.78	1.02%	55.73
SAN US Equity	1,047	6,290	8.45	9.86	15.29	1.09%	126.30
SAP GR Equity	13	4,792	80.57	80.79	0.32	0.84%	(22.80)
SAP US Equity	15	5,165	80.61	80.85	0.33	0.87%	(1.23)
SBUX US Equity	(118)	5,096	75.06	73.36	-2.55	0.91%	(19.76)
SGO FP Equity	3,279	7,836	44.08	62.53	32.00	1.31%	125.33
SI US Equity	843	4,990	116.47	136.14	15.30	1.10%	27.34
SIE GR Equity	995	5,345	114.81	136.18	18.03	1.03%	42.13
SLB US Equity	1,501	7,174	81.27	98.28	26.83	0.78%	31.54
SMSN LI Equity	(110)	(7,500)	642.17	651.61	-1.42	1.04%	(155.67)
SO US Equity	37	5,537	43.08	43.36	1.23	0.54%	3.54
SPG US Equity	19	4,673	163.56	164.20	0.69	0.57%	(0.97)
SREN VX Equity	1,574	10,006	80.46	93.12	21.07	0.75%	(35.69)
STAN LN Equity	239	(6,124)	21.91	21.06	4.05	0.96%	49.65
STL NO Equity	665	9,825	26.16	27.93	10.05	0.67%	(6.91)
STT US Equity	11	3,676	69.13	69.33	0.27	1.08%	(1.04)
SU CN Equity	-	-	-	35.41	-	0.64%	-
SU FP Equity	384	6,518	84.31	89.28	5.76	1.02%	0.21
SU US Equity	(175)	(2,786)	33.36	35.46	-9.92	0.63%	(8.14)
SWEDA SS Equity	520	6,088	24.78	26.89	7.47	1.14%	(4.17)
SYNN VX Equity	(411)	(8,069)	359.52	377.82	-7.60	0.67%	13.42
T US Equity	(207)	(5,357)	34.20	35.52	-6.34	0.61%	(25.71)
TD CN Equity	236	8,245	45.38	46.68	5.68	0.50%	(27.62)
TEF SM Equity	77	3,631	15.57	15.90	2.50	0.84%	13.43
TEF US Equity	88	3,406	15.52	15.92	3.01	0.86%	30.94
TGT US Equity	354	(10,717)	63.57	61.47	4.18	0.79%	(98.18)
TJX US Equity	3,091	9,492	46.52	61.67	45.45	0.72%	(54.04)
TLS AU Equity	141	6,561	4.59	4.68	3.57	0.60%	27.44
TLSN SS Equity	(218)	2,656	7.53	6.96	-7.15	1.15%	(187.50)
TM US Equity	173	(6,829)	115.81	112.88	3.20	0.79%	15.35
TMO US Equity	9,308	10,218	63.59	121.51	130.73	0.70%	(109.79)
TOT US Equity	679	5,823	59.06	65.95	15.58	0.75%	2.10
TRP CN Equity	-	-	-	46.45	-	0.62%	-
TRV US Equity	74	4,763	83.58	84.87	3.42	0.45%	3.72
TSCO LN Equity	1,063	(7,398)	5.65	4.84	12.36	1.16%	55.21
TWC US Equity	907	5,234	120.22	141.05	21.45	0.81%	57.86

TWX US Equity	65	7,395	66.41	66.99	1.06	0.83%	14.14
TXN US Equity	4,457	12,205	34.93	47.68	48.32	0.76%	5.24
TYC US Equity	11,046	24,080	29.17	42.55	67.59	0.68%	(42.71)
UBS US Equity	425	5,489	19.43	20.94	7.47	1.04%	(35.71)
UBSN VX Equity	379	5,158	19.51	20.94	7.05	1.04%	(20.83)
UCG IM Equity	3,491	5,391	5.58	9.20	40.10	1.61%	51.58
ULVR LN Equity	(12)	2,888	42.30	42.12	-0.47	0.87%	(19.61)
UNA NA Equity	(11)	3,187	40.85	40.71	-0.44	0.78%	(17.93)
UNH US Equity	2,816	10,037	64.08	82.06	34.34	0.82%	82.45
UNP US Equity	1,711	12,014	165.36	188.92	20.05	0.71%	(22.97)
UPS US Equity	3,457	14,806	79.87	98.52	49.79	0.47%	107.20
USB US Equity	3,322	14,238	34.71	42.81	38.59	0.60%	(62.77)
UTX US Equity	6,947	15,190	82.05	119.57	60.77	0.75%	(2.65)
V US Equity	6,388	7,870	118.43	214.56	103.73	0.78%	(6.79)
VALE US Equity	206	(3,908)	15.08	14.28	3.85	1.37%	(23.46)
VALE3 BZ Equity	211	(4,586)	15.04	14.35	3.10	1.49%	(31.33)
VIAB US Equity	4,112	9,272	60.42	87.21	58.55	0.76%	(16.72)
VIV FP Equity	180	2,668	26.19	27.96	8.09	0.83%	21.51
VMW US Equity	1,001	4,785	89.16	107.82	15.29	1.37%	(147.18)
VOD LN Equity	251	(2,998)	3.98	3.64	5.12	1.63%	39.81
VOD US Equity	246	(2,893)	39.69	36.32	5.28	1.61%	40.21
VOW3 GR Equity	64	1,833	253.13	261.94	2.61	1.33%	(18.23)
VRX CN Equity	641	1,611	92.95	129.92	28.46	1.40%	(60.68)
VRX US Equity	744	1,880	93.20	130.08	29.58	1.34%	(64.75)
VTI US Equity	671	5,134	86.91	98.27	28.25	0.46%	(10.43)
VWO US Equity	(68)	(7,247)	40.33	40.71	-1.10	0.85%	55.89
VZ US Equity	20	(6,121)	48.12	47.97	0.54	0.59%	(2.73)
WBC AU Equity	323	5,265	29.97	31.81	7.25	0.85%	(27.31)
WES AU Equity	(49)	8,616	38.65	38.43	-0.88	0.64%	68.83
WFC US Equity	3,312	11,407	38.56	49.76	48.45	0.60%	13.44
WLP US Equity	3,435	10,369	74.31	98.93	36.76	0.90%	77.67
WMT US Equity	178	7,009	75.45	77.36	4.79	0.53%	43.75
WOW AU Equity	(3)	(763)	32.94	33.07	-0.47	0.80%	(3.39)
XOM US Equity	1,113	13,076	90.48	98.18	13.57	0.63%	67.48
XTA LN Equity	-	2,180		#N/A N/A	0.00	2.25%	
YHOO US Equity	134	769	30.64	35.97	13.74	1.27%	(17.38)
YUM US Equity	266	7,151	73.86	76.61	4.72	0.79%	(36.10)
ZURN VX Equity	348	7,208	293.77	307.95	7.37	0.66%	(48.44)

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	18,526	62,272	1,455.70	1,888.77	65.52	0.45%	(91.01)
NDX Index	13,297	46,686	2,831.19	3,637.58	45.16	0.63%	(464.91)
RTY Index	14,377	39,938	868.48	1,181.12	50.43	0.71%	(532.21)

SPTSX Index	408	25,082	12,830.73	13,039.57	4.01	0.41%	(141.69)
MEXBOL Index	460	(26,146)	3,142.70	3,087.44	2.03	0.87%	297.25
IBOV Index	(299)	(13,514)	22,076.65	22,564.28	-1.59	1.39%	112.35
MERVAL Index	(643)	(5,408)	725.60	811.95	-10.15	1.17%	
UKX Index	2,885	39,963	10,288.22	11,030.92	12.16	0.59%	(179.44)
DAX Index	8,990	36,674	10,610.77	13,211.70	24.91	0.98%	(123.45)
CAC Index	1,708	20,042	5,625.44	6,104.93	10.41	0.82%	19.27
IBEX Index	10,180	39,644	11,555.30	14,522.44	27.45	0.94%	542.84
SMI Index	7,187	44,078	8,219.62	9,559.83	25.09	0.65%	(184.40)
FTSEMIB Index	7,712	25,266	23,118.99	30,175.33	29.90	1.02%	346.85
PSI20 Index	7,740	24,289	8,026.78	10,584.61	29.05	1.10%	37.00
ISEQ Index	25,523	40,099	4,246.25	6,948.97	60.38	1.05%	(426.91)
ICEXI Index	3,657	37,337	6.63	7.28	19.28	0.51%	(114.82)
AEX Index	6,313	42,240	484.27	556.65	20.19	0.74%	(212.34)
BEL20 Index	8,621	44,003	3,610.75	4,318.18	24.98	0.78%	(224.30)
LUXXX Index	11,029	39,715	1,655.49	2,115.24	41.95	0.66%	216.41
KFX Index	10,940	38,048	100.82	129.81	29.37	0.98%	(250.20)
HEX Index	8,559	40,933	8,513.92	10,294.22	21.80	0.96%	(215.64)
OMX Index	2,163	23,118	191.41	209.32	9.15	1.02%	(374.11)
ATX Index	319	9,226	3,409.40	3,527.27	2.94	1.18%	22.32
ASE Index	8,043	19,369	1,282.88	1,815.62	32.93	1.26%	(690.80)
OSEBX Index	2,327	24,683	85.16	93.18	13.88	0.68%	(146.08)
INDEXCF Index	807	(26,563)	39.61	38.40	1.49	2.03%	262.77
TOP40 Index	1,057	25,595	3,920.67	4,082.59	4.55	0.91%	(205.16)
SENSEX Index	787	27,288	362.49	372.95	3.87	0.74%	(288.67)
NKY Index	371	14,214	141.32	145.01	2.73	0.95%	98.47
HSI Index	169	17,258	2,880.50	2,908.77	1.28	0.77%	29.13
SHCOMP Index	1,515	(33,700)	344.53	329.05	5.00	0.90%	290.69
KOSPI Index	643	21,604	1.83	1.88	4.39	0.68%	(44.32)
AS51 Index	442	21,983	4,890.10	4,988.46	2.97	0.68%	(21.26)
STBCNZL Index	35,430	73,231	444.47	659.51	127.63	0.38%	
EEM US Equity	(98)	(6,119)	40.76	41.41	-1.73	0.92%	23.17
IYR US Equity	(54)	(4,778)	67.11	67.87	-2.40	0.47%	16.65
MDY US Equity	5,304	14,269	184.03	252.43	68.81	0.54%	(92.60)
JNK US Equity	(15)	5,353	41.26	41.15	-1.54	0.18%	1.30
XLF US Equity	5,958	13,610	15.57	22.39	76.07	0.58%	(34.90)
XLU US Equity	564	9,019	38.81	41.24	12.30	0.51%	30.30
XLK US Equity	2,430	12,860	30.80	36.62	32.85	0.58%	(74.79)
XLI US Equity	6,319	16,147	38.20	53.15	66.17	0.59%	33.87
XLP US Equity	321	9,836	41.73	43.09	9.25	0.35%	11.80
XLY US Equity	8,363	20,539	46.72	65.74	68.41	0.60%	(140.00)
XLE US Equity	439	7,366	85.40	90.49	10.21	0.58%	50.35
XLB US Equity	4,123	14,930	37.57	47.95	45.39	0.61%	23.87
XLV US Equity	12,604	24,346	38.87	58.99	87.02	0.59%	(81.25)
SXXP Index	6,744	43,407	400.51	462.74	22.39	0.69%	(116.46)
SXAP Index	11,231	28,526	520.28	725.13	33.06	1.19%	(132.21)
SXKP Index	4,605	47,032	366.14	401.98	12.29	0.80%	(474.40)

SX6P Index	6,486	34,738	353.52	419.52	26.79	0.70%	(207.20)
SXEP Index	1,602	34,997	445.38	465.77	7.74	0.59%	3.28
SXIP Index	12,188	28,923	222.31	315.98	51.94	0.81%	(98.77)
SXNP Index	5,486	28,384	482.69	575.98	23.32	0.83%	(136.43)
SX3P Index	640	18,170	662.20	685.53	5.82	0.61%	(35.94)
SXDP Index	23,480	61,075	609.16	843.35	58.88	0.65%	(366.80)
SX4P Index	3,081	25,840	917.36	1,026.74	13.72	0.87%	(110.33)
SX8P Index	3,033	17,778	343.07	401.60	21.64	0.79%	(70.15)
SXOP Index	11,487	40,520	380.28	488.08	29.22	0.97%	(61.95)
SXQP Index	90	26,331	793.71	796.42	0.51	0.67%	(89.54)
SXRP Index	234	17,603	434.81	440.58	1.85	0.72%	(2.77)
SXMP Index	11,232	35,766	261.12	343.12	50.81	0.62%	(87.97)
SXTP Index	22,620	39,247	172.05	271.21	73.52	0.78%	(357.83)
SX7E Index	7,268	18,886	159.85	221.36	31.01	1.24%	396.72
SX5E Index	7,476	40,148	3,709.25	4,400.00	22.68	0.82%	131.89
SPGSCITR Index	(3)	(17,020)	4,922.21	4,923.14	-0.04	0.53%	(146.95)
XAG Curncy	2,591	(20,150)	22.78	19.85	14.11	0.91%	149.32
CO1 Comdty	622	(24,622)	108.90	106.15	3.35	0.75%	(327.63)
CL1 Comdty	327	29,347	99.19	100.29	1.30	0.85%	199.57
NG1 Comdty	3,095	16,608	3.77	4.47	6.75	2.76%	478.59
XAU Comdty	129	(24,602)	93.18	92.69	0.75	0.70%	222.11
IBOXHY Index	3,039	53,418	220.12	232.64	64.61	0.09%	24.08
US_TSY CREDIT	29	(50,168)	757.73	757.30	0.45	0.13%	(29.85)
CA_TSY CREDIT	6,442	(97,153)	1,269.35	1,185.18	17.13	0.39%	(102.37)
MX_TSY CREDIT	(210)	35,256	214.37	213.10	-1.61	0.37%	(111.47)
AU_TSY CREDIT	(149)	29,999	1,483.26	1,475.91	-1.22	0.41%	(43.82)
JP_TSY CREDIT	1,739	(59,678)	822.10	798.15	10.08	0.29%	164.23
MY_TSY CREDIT	776	(92,252)	167.43	166.02	2.71	0.31%	368.36
SG_TSY CREDIT	656	(95,749)	219.11	217.61	3.19	0.21%	132.72
AT_TSY CREDIT	2,809	77,381	357.33	370.30	14.55	0.25%	(222.43)
BE_TSY CREDIT	3,897	76,813	476.61	500.79	21.15	0.24%	(151.21)
FI_TSY CREDIT	2,675	77,705	348.05	360.03	14.05	0.24%	(218.20)
FR_TSY CREDIT	3,225	75,130	1,675.82	1,747.76	17.88	0.24%	(166.42)
DE_TSY CREDIT	2,072	74,397	1,240.95	1,275.52	11.12	0.25%	(247.99)
IE_TSY CREDIT	30,517	78,270	336.92	468.29	182.35	0.21%	(261.88)
IT_TSY CREDIT	8,118	54,986	1,616.07	1,854.66	57.31	0.26%	(61.52)
NL_TSY CREDIT	2,639	78,610	1,327.30	1,371.85	13.49	0.25%	(240.34)
ES_TSY CREDIT	10,321	50,187	392.28	472.96	75.78	0.27%	(99.63)
DK_TSY CREDIT	2,215	67,396	729.23	753.19	11.66	0.28%	(257.82)
NO_TSY CREDIT	(12)	14,397	341.58	341.28	-0.26	0.33%	(64.62)
PL_TSY CREDIT	1,084	26,645	423.80	441.04	11.26	0.36%	(20.10)
ZA_TSY CREDIT	498	(33,149)	83.13	81.88	1.97	0.76%	61.53
SE_TSY CREDIT	404	(39,490)	466.17	461.40	2.86	0.36%	310.56
CH_TSY CREDIT	2,868	65,265	1,004.77	1,048.92	15.47	0.28%	(364.39)
GB_TSY CREDIT	574	56,841	1,489.15	1,504.20	3.13	0.32%	(60.25)