

Current Date:	6/11/2014	Change on Day:	-1.36%
Total Return since 1/1/12:	94.79%	MSCI World Change on Day	-0.24%
T12M Return:	44.25%	No of Positions (+MTM) on Day	145
T90 Day Return:	7.70%	No of Positions (-MTM) on Day	293
T30 Day Return:	4.17%	Current No. of Positions:	440
Current Long Exposure @ Cost:	5,943,469	Current Leverage (Gross Exposures):	3.33
Current Short Exposure @ Cost:	(537,144)		
Net Exposure:	5,406,325		
Starting Capital:	1,000,000		
Current NAV:	1,947,940		

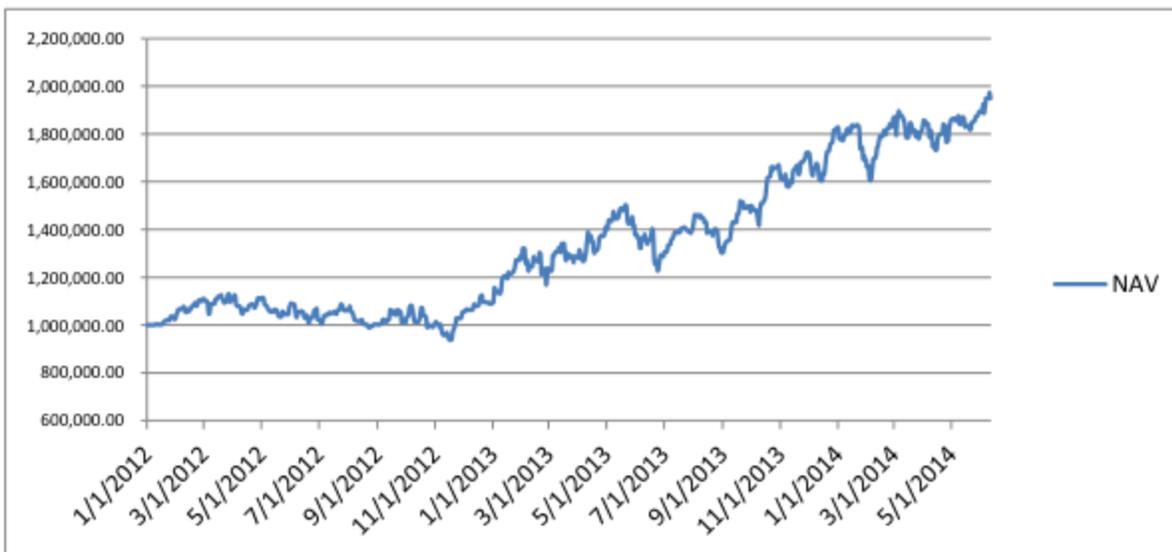
Key Metrics

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval	
Win Ratio:	40% - 50% historically	
T24M (+) NAV Days	53%	No. of Profitable Positions T12M
T24M Avg. Daily NAV (+) Change	1.00%	
T24M Avg. Daily NAV (-) Change	-0.91%	Avg. Realized Gain / Avg. Realized Loss
Target Vol-Adj. Risk Listed Equities	50.00%	3.14
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:	1.23
Sharpe Since 1/1/12:	1.33

Historical Sharpe & Notes: Historical sharpe ratio is in excess of 2.0X (backtest from 1995, see Investor Presentation). Our sharpe ratio increases materially during market downturns in excess of 20 days of realized volatility. Since we generate positive returns in these environments, the variance in our downside volatility is materially less than broader markets. Recessions, which generally result in market directionality in excess of 20 days of volatility are significant alpha capture opportunities for us. Additionally, by never dollar cost averaging and concurrently adding to our winners we have an inherent assymetry in our volatility profile.



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
22 Positions		20.19%	44 Positions		26.41%

DUK US Equity	(7,783)	0.12%	AZN US Equity	5,999	0.31%
TGT US Equity	(8,574)	0.13%	AZN LN Equity	6,086	0.31%
CO1 Comdty	(9,568)	0.15%	XLF US Equity	6,264	0.32%
SPGSCITR Index	(15,778)	0.24%	JNJ US Equity	6,496	0.33%
XAG Curncy	(17,389)	0.27%	HON US Equity	6,599	0.34%
XAU Comdty	(26,763)	0.41%	UTX US Equity	6,713	0.34%
SHCOMP Index	(37,862)	0.58%	AEX Index	6,748	0.35%
SE_TSY CREDIT	(44,333)	0.68%	SENSEX Index	6,750	0.35%
JP_TSY CREDIT	(45,369)	0.70%	ROG VX Equity	7,120	0.37%
ZA_TSY CREDIT	(53,741)	0.83%	XLI US Equity	7,122	0.37%
BE_TSY CREDIT	79,771	1.23%	ACA FP Equity	7,132	0.37%
AU_TSY CREDIT	81,398	1.26%	DAI GR Equity	7,162	0.37%
AT_TSY CREDIT	81,569	1.26%	NOVN VX Equity	7,512	0.39%
CA_TSY CREDIT	(82,081)	1.27%	FTSEMIB Index	7,610	0.39%
FR_TSY CREDIT	82,246	1.27%	SXXP Index	7,632	0.39%
NL_TSY CREDIT	82,865	1.28%	SMI Index	7,898	0.41%
DE_TSY CREDIT	84,524	1.30%	SX6P Index	7,933	0.41%
FI_TSY CREDIT	85,645	1.32%	SX5E Index	8,048	0.41%
MX_TSY CREDIT	87,928	1.36%	MAERSKB DC Equity	8,285	0.43%
GB_TSY CREDIT	89,647	1.38%	BEL20 Index	8,429	0.43%
US_TSY CREDIT	100,443	1.55%	PRU LN Equity	8,451	0.43%
MY_TSY CREDIT	103,107	1.59%	MDT US Equity	8,662	0.44%
			TMO US Equity	9,050	0.46%
			IT_TSY CREDIT	9,065	0.47%
			HEX Index	9,511	0.49%
			DAX Index	9,868	0.51%
			MMM US Equity	10,485	0.54%
			SXAP Index	10,512	0.54%
			LUXXX Index	10,962	0.56%
			ES_TSY CREDIT	11,566	0.59%
			IBEX Index	11,854	0.61%
			SXOP Index	12,064	0.62%
			SXIP Index	12,188	0.63%
			KFX Index	12,576	0.65%
			NDX Index	12,752	0.65%
			TYC US Equity	12,779	0.66%
			XLV US Equity	13,224	0.68%
			ISEQ Index	18,663	0.96%
			SPX Index	20,884	1.07%
			SXTP Index	23,666	1.21%

Day NAV Impact of MTM by Category & Exposure	
Listed Equity Long	-0.199%
Listed Equity Short	0.039%
EquityCom Long	-0.659%
EquityCom Short	-0.050%
G20 Rates Long	-0.049%
G20 Rates Short	-0.006%

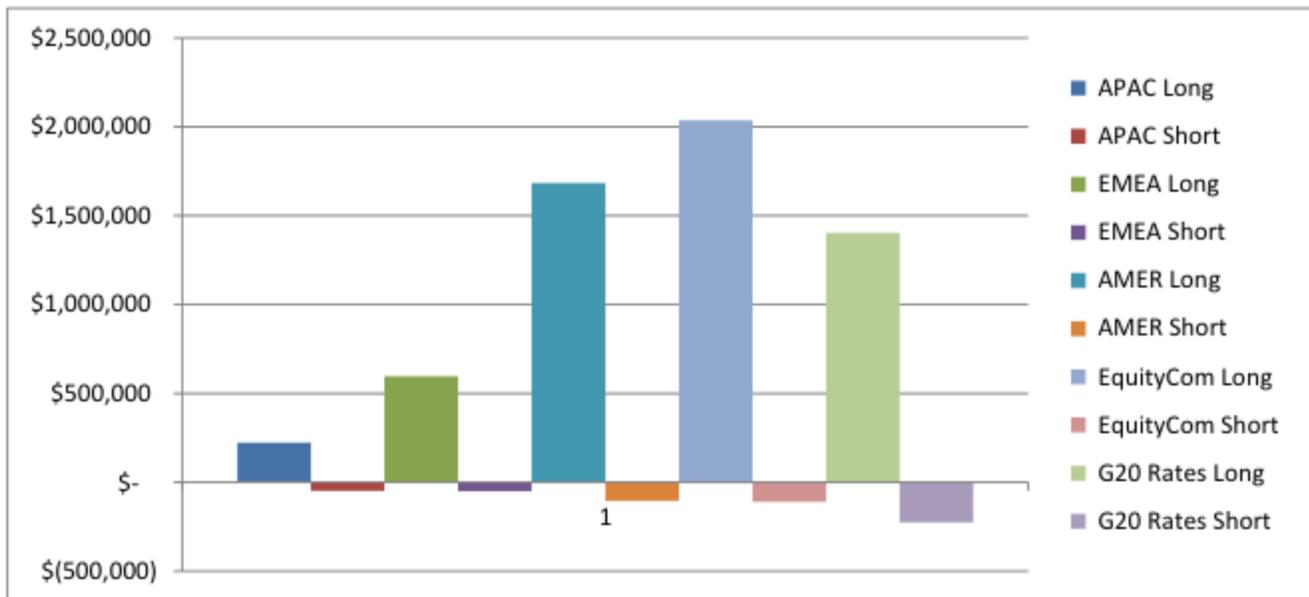
T12M Contribution (% of total Yr/Yr NAV Change by Category)	
Listed Equities	45.36%
EquityCom	45.34%
G20 Rates	6.62%

XAU Comdty	24,824	1.27%
SXDP Index	27,819	1.43%
IE_TSY CREDIT	32,889	1.69%
STBCNZL Index	36,568	1.88%

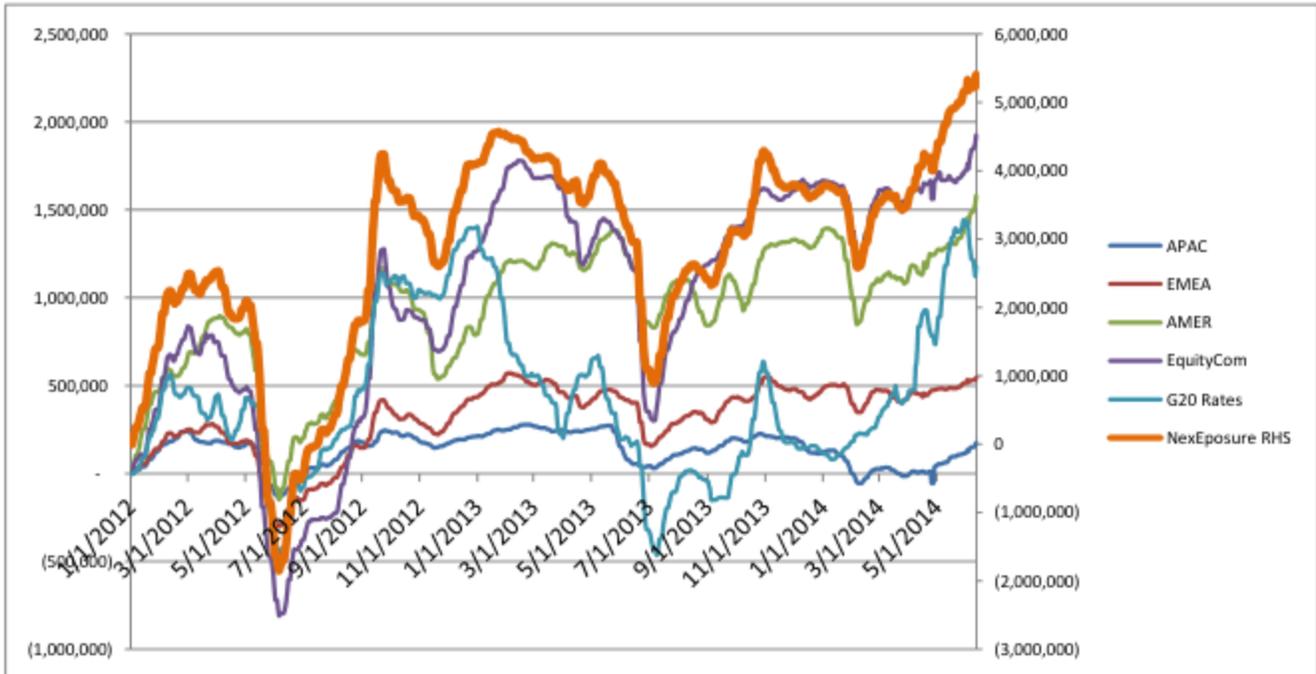
No. Names by Category

APAC Long	33
APAC Short	15
EMEA Long	73
EMEA Short	13
AMER Long	184
AMER Short	27
EquityCom Long	66
EquityCom Short	6
G20 Rates Long	19
G20 Rates Short	4
Total Long	375
Total Short	65

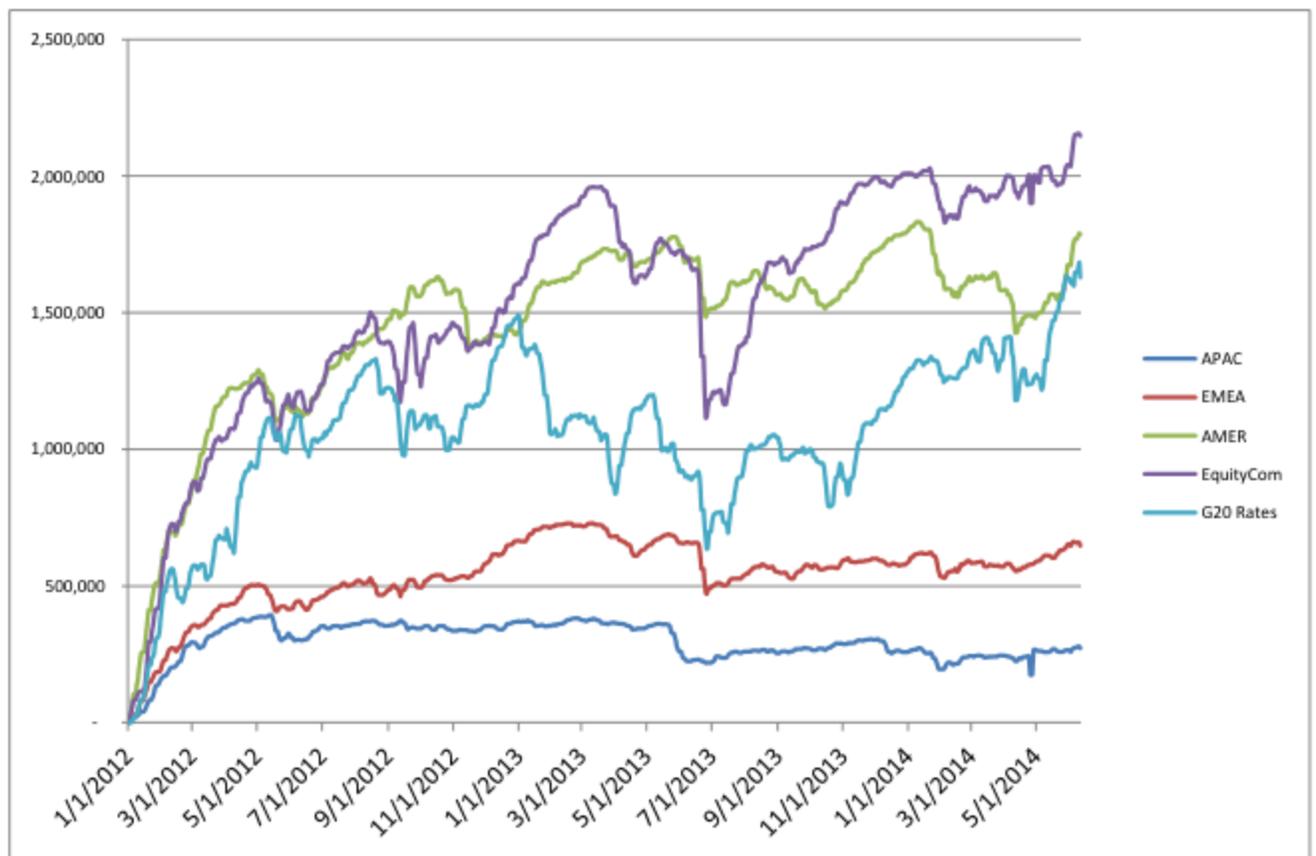
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



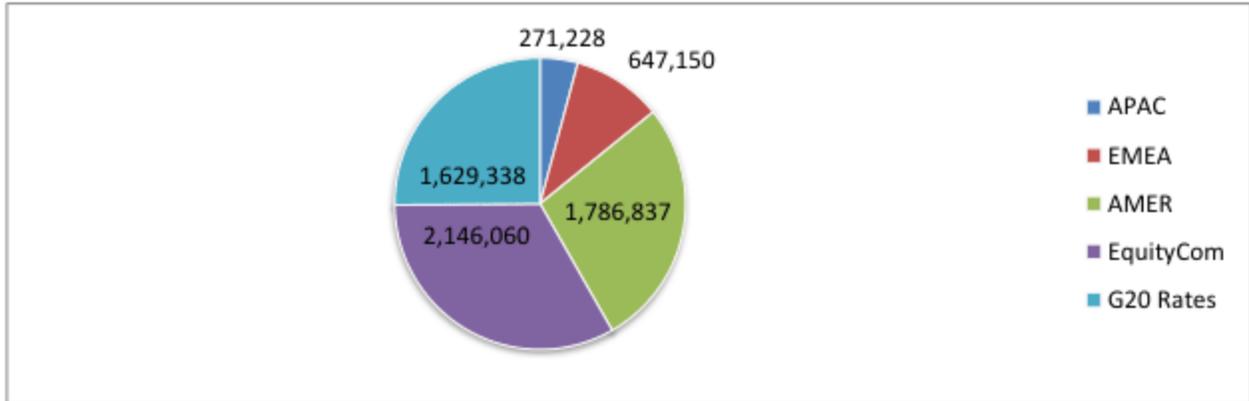
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodites, G20 Gov. Credit)



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



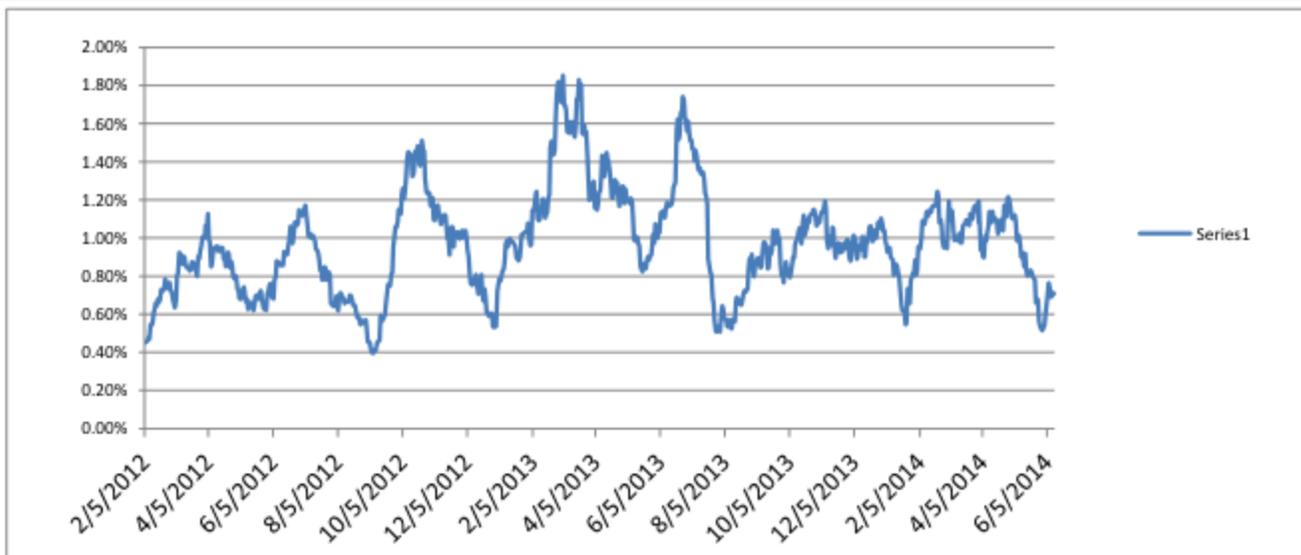
Current Gross Notional Risk by Category



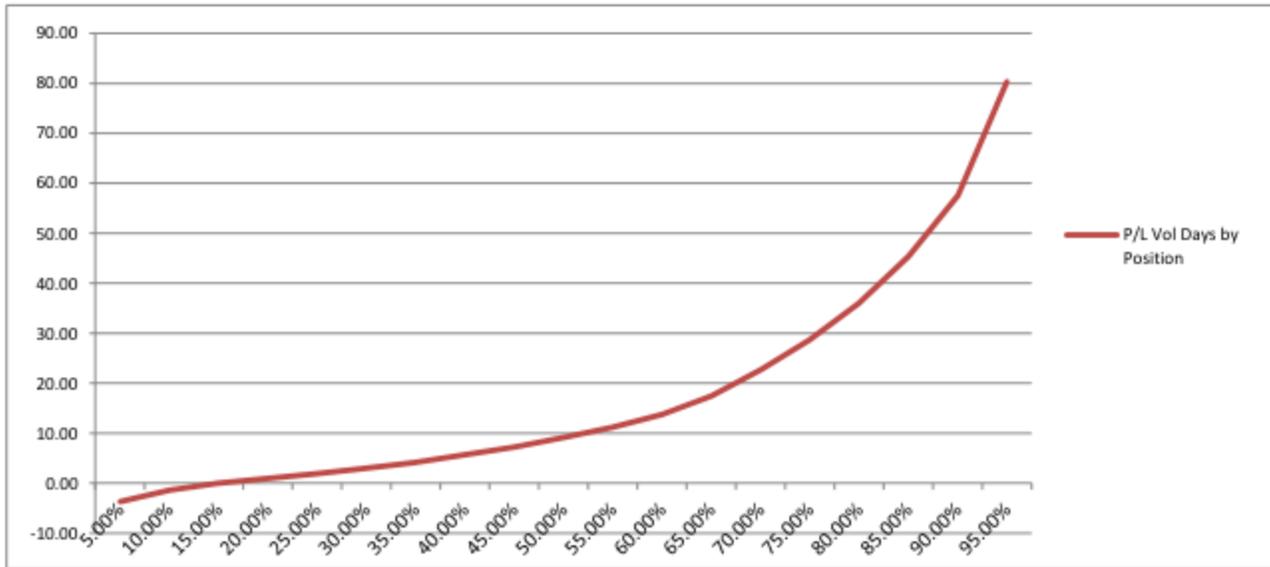
Performance Vs. MSCI World Index



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%	-11.22
5.00%	-3.66
10.00%	-1.36
15.00%	0.00
20.00%	0.95
25.00%	1.96
30.00%	3.00
35.00%	4.17
40.00%	5.74
45.00%	7.26
50.00%	9.18
55.00%	11.22
60.00%	13.73
65.00%	17.44
70.00%	22.70
75.00%	28.72
80.00%	36.03
85.00%	45.42
90.00%	57.56
95.00%	80.34
100.00%	176.02

MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	2.38%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	44.86%

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	(1)	(1,225)	55.55	55.61	-0.12	0.92%	2.33
005380 KS Equity	(63)	3,149	224.30	219.91	-2.06	0.97%	(1.95)
005490 KS Equity	71	(3,177)	294.09	287.53	2.50	0.89%	14.16
005930 KS Equity	(6)	2,679	1,399.46	1,396.27	-0.23	1.00%	(8.74)
012330 KS Equity	824	5,584	247.00	283.48	17.36	0.85%	65.09
1 HK Equity	1,094	12,607	16.18	17.58	9.21	0.94%	(20.93)
1299 HK Equity	314	7,867	4.85	5.04	6.15	0.65%	(55.57)
13 HK Equity	935	6,181	11.80	13.58	14.43	1.05%	(56.82)
16 HK Equity				13.67			-
27 HK Equity	(14)	222	7.91	7.43	-3.39	1.92%	7.78
2914 JP Equity	158	4,760	34.07	35.20	3.92	0.85%	115.62
3382 JP Equity	139	3,074	38.97	40.73	5.33	0.85%	20.84
4063 JP Equity	(39)	2,640	59.82	58.95	-1.81	0.81%	(24.70)
4502 JP Equity	167	4,914	44.83	46.35	4.83	0.70%	41.28
4689 JP Equity	160	4,252	4.63	4.80	1.96	1.92%	(6.79)
5 HK Equity	(126)	(4,127)	10.15	10.46	-4.97	0.62%	37.84
5108 JP Equity	58	4,359	35.90	36.38	1.54	0.86%	37.05
5401 JP Equity	(308)	(4,199)	2.81	3.02	-7.90	0.93%	(45.52)
6301 JP Equity	63	4,173	22.48	22.82	1.56	0.97%	20.55
6752 JP Equity				11.54			-
6902 JP Equity				47.51			-
6954 JP Equity	619	7,571	160.05	173.13	9.91	0.82%	39.05
7201 JP Equity	9	2,105	9.34	9.38	0.46	0.98%	14.25
7203 JP Equity	(95)	(4,207)	56.09	57.36	-3.07	0.74%	(30.23)
7267 JP Equity	37	(4,675)	35.34	35.06	0.74	1.05%	(10.78)
762 HK Equity	(41)	(2,034)	1.48	1.51	-1.22	1.64%	21.78
7751 JP Equity	33	5,733	32.67	32.86	1.04	0.55%	(0.11)
8031 JP Equity	(87)	(2,279)	14.69	15.26	-4.11	0.93%	76.30
8058 JP Equity	324	8,319	19.43	20.19	5.80	0.67%	(31.69)
8306 JP Equity	(163)	(2,751)	5.63	5.96	-6.08	0.97%	(32.87)
8316 JP Equity	(150)	(3,372)	39.96	41.74	-3.72	1.20%	41.53
8411 JP Equity	29	3,907	2.01	2.03	1.31	0.57%	(16.91)
8604 JP Equity	(116)	(3,335)	6.47	6.70	-2.76	1.26%	27.61
8801 JP Equity	236	4,655	31.26	32.84	3.57	1.42%	
8802 JP Equity	1	(4,927)	24.35	24.34	0.02	1.32%	40.19
9020 JP Equity	(38)	(1,386)	75.37	77.43	-3.67	0.74%	(9.94)
941 HK Equity	179	(3,782)	10.19	9.71	5.57	0.85%	52.65
9432 JP Equity	991	9,492	54.98	60.72	11.94	0.87%	268.05
9433 JP Equity	155	6,343	56.96	58.35	2.35	1.04%	83.26
9437 JP Equity	63	4,082	16.92	17.18	2.32	0.66%	77.53
9983 JP Equity	(96)	(2,292)	322.77	336.34	-3.99	1.05%	12.83

9984 JP Equity	26	5,645	74.36	74.71	0.37	1.26%	43.03
AAPL US Equity	1,882	9,485	78.54	94.13	27.86	0.71%	(13.15)
ABB US Equity				23.40			-
ABBN VX Equity	9	(1,048)	23.68	23.48	1.11	0.78%	9.01
ABBV US Equity	282	5,504	51.57	54.22	7.19	0.71%	84.01
ABEV US Equity	46	(5,506)	7.24	7.18	0.78	1.07%	55.99
ABEV3 BZ Equity	51	(5,164)	7.31	7.24	0.95	1.04%	51.79
ABI BB Equity	882	10,512	104.24	112.99	12.58	0.67%	80.95
ABT US Equity	145	7,169	39.29	40.09	4.10	0.49%	(50.74)
ABX CN Equity	487	(5,037)	18.17	16.41	9.82	0.99%	(70.53)
ABX US Equity	472	(4,849)	18.17	16.41	9.94	0.98%	(62.14)
ACA FP Equity	7,132	5,408	6.83	15.85	105.75	1.25%	(233.97)
ACE US Equity	714	11,217	97.97	104.22	17.72	0.36%	(77.09)
ACN US Equity	551	8,563	77.97	82.99	10.49	0.61%	(97.38)
ADP US Equity	149	6,767	76.95	78.64	3.98	0.55%	(89.22)
AFL US Equity	96	5,843	61.61	62.61	2.44	0.67%	(63.65)
AGN US Equity	4,575	10,225	112.47	162.80	38.45	1.16%	(89.50)
AI FP Equity	(349)	12,864	137.76	134.12	-3.70	0.73%	25.24
AIG US Equity	689	9,279	50.92	54.70	10.04	0.74%	(49.97)
AIR FP Equity	14	4,737	70.19	70.40	0.26	1.14%	(154.51)
ALV GR Equity	(9)	7,052	169.21	168.99	-0.24	0.53%	(31.63)
ALVG IX Equity	13	5,730	168.62	169.00	0.43	0.52%	(23.59)
AMGN US Equity	22	8,878	116.15	116.44	0.42	0.60%	(19.49)
AMT US Equity	1,790	12,212	77.36	88.70	23.81	0.62%	(88.85)
AMZN US Equity	(289)	(2,898)	306.51	337.09	-8.03	1.24%	(33.50)
ANZ AU Equity	882	12,947	29.78	31.80	9.36	0.73%	52.02
APA US Equity	551	9,302	89.89	95.22	9.79	0.61%	44.18
APC US Equity	439	5,575	99.54	107.38	9.12	0.86%	209.27
AXP US Equity	3,421	11,301	72.90	94.97	45.54	0.66%	(22.84)
AZN LN Equity	6,086	12,676	49.80	73.71	35.80	1.34%	287.42
AZN SS Equity	5,368	12,119	50.82	73.33	24.46	1.81%	186.86
AZN US Equity	5,999	12,812	50.30	73.85	33.53	1.40%	292.18
BA US Equity	349	10,667	129.95	134.19	4.89	0.67%	(220.67)
BAC US Equity	95	6,109	15.41	15.65	1.99	0.78%	(80.64)
BARC LN Equity	(80)	5,219	4.11	4.05	-1.19	1.28%	(43.58)
BAS GR Equity	1,418	8,331	99.18	116.07	30.69	0.55%	(14.50)
BATS LN Equity	770	8,615	54.62	59.50	12.23	0.73%	80.68
BAX US Equity	(12)	4,842	73.52	73.34	-0.51	0.48%	(18.23)
BAYN GR Equity	403	10,263	137.07	142.46	7.53	0.52%	(89.41)
BBAS3 BZ Equity	(90)	(590)	10.26	11.82	-9.32	1.63%	(12.17)
BBD US Equity	256	5,475	14.62	15.30	3.45	1.35%	149.45
BBDC4 BZ Equity	274	5,427	14.64	15.38	3.73	1.35%	149.01
BBL US Equity	40	(4,248)	64.02	63.41	1.11	0.86%	(14.97)
BBVA SM Equity	1,795	6,299	10.28	13.21	38.51	0.74%	(87.67)
BCE CN Equity	285	10,241	45.03	46.28	7.37	0.38%	7.08
BCS US Equity	(90)	5,457	16.46	16.19	-1.35	1.23%	(55.60)
BEN US Equity	208	4,282	53.70	56.31	5.65	0.86%	(34.27)

BG/ LN Equity	(387)	(3,788)	18.76	20.68	-11.22	0.91%	5.52
BHP AU Equity	(190)	9,507	34.47	33.80	-2.14	0.94%	(77.80)
BHP US Equity	(28)	7,278	67.99	67.73	-0.46	0.84%	(7.94)
BIIB US Equity	284	1,066	245.93	311.40	24.47	1.09%	(14.65)
BIL SJ Equity	116	(4,833)	32.51	31.73	3.38	0.71%	(20.83)
BK US Equity	642	8,609	32.86	35.31	10.66	0.70%	(24.79)
BLK US Equity	135	5,982	304.18	311.07	4.21	0.54%	(52.32)
BLT LN Equity	86	(4,374)	32.33	31.69	2.40	0.82%	(11.17)
BMO CN Equity	803	14,492	66.99	70.70	13.98	0.40%	(31.15)
BMW GR Equity	1,307	5,402	99.96	124.15	32.48	0.75%	(24.58)
BMY US Equity	(1)	(533)	46.90	47.00	-0.23	0.96%	(1.16)
BN FP Equity	(6)	827	74.48	73.94	-1.00	0.73%	(2.90)
BNP FP Equity	92	(2,817)	71.94	69.60	3.35	0.97%	57.77
BNS CN Equity	1,319	13,480	59.19	64.98	24.29	0.40%	26.60
BP/ LN Equity	951	11,254	7.84	8.50	17.22	0.49%	63.77
BRK/B US Equity	911	15,201	120.96	128.21	15.21	0.39%	18.53
BSBR US Equity	165	3,853	6.72	7.01	6.16	0.70%	(55.62)
BUD US Equity	817	10,701	104.76	112.76	11.23	0.68%	(45.29)
BX US Equity	246	4,451	31.95	33.72	4.25	1.30%	55.35
C US Equity	112	5,464	47.89	48.87	3.35	0.61%	(47.48)
CA FP Equity	219	3,932	34.37	36.28	6.66	0.84%	(23.02)
CAT US Equity	2,951	14,645	90.43	108.66	29.45	0.68%	(82.27)
CBA AU Equity	1,855	17,559	69.92	77.31	19.48	0.54%	25.37
CBS US Equity	142	4,782	60.27	62.07	3.08	0.97%	94.35
CCL US Equity	680	6,766	36.49	40.16	14.91	0.67%	13.58
CELG US Equity	348	5,717	151.98	161.24	7.29	0.84%	(36.25)
CFR VX Equity	391	9,275	98.59	102.75	6.01	0.70%	35.79
CL US Equity	3,180	22,712	60.13	68.55	33.47	0.42%	(65.52)
CM CN Equity	663	12,827	84.55	88.92	11.57	0.45%	37.33
CMCSA US Equity	279	9,450	51.14	52.66	5.90	0.50%	(30.67)
CMCSK US Equity	5,340	13,070	37.10	52.25	88.26	0.46%	(40.74)
CNI US Equity	2,703	14,136	52.09	62.06	43.75	0.44%	36.71
CNQ CN Equity	1,675	10,962	36.82	42.45	19.70	0.78%	26.76
CNR CN Equity	2,659	14,024	52.19	62.08	45.40	0.42%	59.08
COF US Equity	1,273	8,423	70.22	80.83	22.46	0.67%	(100.82)
COP US Equity	639	9,807	76.84	81.85	11.68	0.56%	58.43
COST US Equity	190	9,550	114.02	116.28	3.24	0.61%	(66.80)
COV LN Equity				#N/A	N/A		
COV US Equity	935	7,685	64.71	72.58	23.70	0.51%	(43.78)
CRM US Equity	32	2,191	52.34	53.10	0.83	1.75%	17.15
CS FP Equity	70	4,786	24.65	25.01	1.57	0.94%	(40.35)
CSCO US Equity	118	6,415	24.58	25.03	2.64	0.70%	12.84
CSX US Equity	1,918	9,972	25.47	30.37	28.91	0.67%	29.91
CVE CN Equity				29.79			-
CVS US Equity	2,495	12,539	64.62	77.47	32.82	0.61%	(93.54)
CVX US Equity	(48)	(3,429)	123.45	125.16	-3.10	0.45%	(4.98)
D US Equity	1,265	10,604	60.80	68.05	17.78	0.67%	(110.28)

DAI GR Equity	7,162	13,908	62.20	94.24	65.54	0.79%	(157.65)
DBK GR Equity	532	(5,592)	41.95	37.96	10.24	0.93%	42.64
DD US Equity	3,320	13,534	55.43	69.02	50.78	0.48%	(54.37)
DDAIF US Equity	4,110	8,377	63.20	94.21	60.92	0.81%	(95.62)
DE US Equity	534	10,094	86.88	91.47	9.68	0.55%	(107.17)
DELL US Equity				#N/A	N/A		
DG FP Equity	4,806	10,090	51.66	76.26	92.24	0.52%	(102.88)
DGE LN Equity	88	2,332	30.86	32.02	5.87	0.64%	21.14
DHR US Equity	501	10,481	76.51	80.16	7.21	0.66%	(18.48)
DIS US Equity	2,360	11,829	70.38	84.42	32.60	0.61%	(71.07)
DISCA US Equity	(280)	(6,841)	75.84	78.94	-3.91	1.05%	97.10
DNB NO Equity	621	7,648	17.79	19.24	11.77	0.69%	(67.48)
DOW US Equity	3,132	7,396	37.11	52.83	63.40	0.67%	(36.17)
DPW GR Equity	153	660	29.41	36.21	26.77	0.86%	(15.68)
DTE GR Equity	949	7,575	15.16	17.05	14.58	0.86%	(71.47)
DTV US Equity	3,592	10,622	61.97	82.93	33.51	1.01%	(10.07)
DUK US Equity	94	(7,783)	70.84	69.98	2.50	0.48%	75.18
DVN US Equity	2,337	13,206	64.85	76.33	25.09	0.71%	215.49
EBAY US Equity	124	(3,131)	50.61	48.60	4.37	0.91%	(11.32)
ECL US Equity	364	11,898	106.13	109.38	8.42	0.36%	(56.51)
EDF FP Equity	4,874	9,189	23.45	35.88	54.07	0.98%	41.31
EMC US Equity	638	11,494	25.41	26.82	11.70	0.47%	93.49
EMR US Equity	75	8,739	66.80	67.37	1.52	0.57%	(32.78)
ENB CN Equity	286	12,532	45.66	46.70	4.95	0.46%	76.43
ENEL IM Equity	2,895	8,902	4.48	5.94	35.06	0.93%	52.06
ENI IM Equity	753	11,929	24.33	25.87	9.52	0.66%	(63.13)
EOAN GR Equity	133	4,560	18.88	19.43	3.35	0.87%	(35.35)
EOG US Equity	2,981	5,841	72.84	110.01	52.36	0.97%	101.57
EPD US Equity	2,245	14,084	64.34	74.60	38.24	0.42%	(80.05)
ERICB SS Equity	(91)	7,934	12.51	12.37	-1.93	0.60%	(42.77)
ESRX US Equity	68	5,382	70.60	71.49	1.70	0.75%	6.23
ETN US Equity	200	6,274	72.92	75.24	5.54	0.57%	12.78
F US Equity	31	5,860	16.85	16.94	0.82	0.64%	(34.23)
FB US Equity	1,269	2,630	44.06	65.32	33.32	1.45%	20.64
FCX US Equity	77	6,674	33.66	34.04	1.39	0.82%	(57.74)
FDX US Equity	393	5,760	133.48	142.58	12.82	0.53%	(43.13)
FOX US Equity	421	7,717	33.18	35.00	6.20	0.88%	(10.27)
FOXA US Equity	397	6,755	34.05	36.05	6.67	0.88%	6.25
FP FP Equity	1,732	14,528	62.63	70.10	18.43	0.65%	(48.34)
G IM Equity	68	5,340	22.35	22.64	1.84	0.70%	(15.41)
GE US Equity	2,854	13,140	22.32	27.16	46.55	0.47%	(112.02)
GILD US Equity	169	5,284	78.35	80.86	3.01	1.06%	96.26
GIS US Equity	1,943	25,323	50.89	54.79	21.22	0.36%	(144.38)
GLE FP Equity				58.72			-
GLEN LN Equity	(126)	(2,955)	5.22	5.45	-6.05	0.71%	(11.94)
GLW US Equity	3,770	12,136	16.41	21.51	55.88	0.56%	26.59
GM US Equity	215	8,503	35.24	36.13	3.08	0.82%	(84.96)

GOOG US Equity	17	6,023	555.91	557.46	0.30	0.93%	(34.00)
GS US Equity	138	6,289	161.81	165.37	2.78	0.79%	(37.63)
GSK LN Equity	190	5,707	26.22	27.09	5.66	0.59%	69.87
GSZ FP Equity	1,305	11,763	25.40	28.22	14.06	0.79%	(144.81)
HAL US Equity	2,269	7,828	51.75	66.74	42.10	0.69%	(55.29)
HD US Equity	534	13,333	76.98	80.06	6.80	0.59%	(100.53)
HMB SS Equity	238	7,694	42.69	44.01	4.42	0.70%	134.58
HON US Equity	6,599	11,930	61.10	94.90	94.10	0.59%	(66.09)
HPQ US Equity	2,289	7,970	25.90	33.34	36.00	0.80%	(86.93)
HSBA LN Equity	78	8,008	10.34	10.44	1.69	0.58%	(30.26)
IBE SM Equity	2,383	7,531	5.56	7.32	61.80	0.51%	(33.34)
IBM US Equity	204	(6,942)	188.29	182.77	5.07	0.58%	66.21
IMT LN Equity	2,611	13,953	37.12	44.06	29.22	0.64%	86.61
INTC US Equity	1,891	13,405	24.49	27.94	25.91	0.54%	(138.22)
ISP IM Equity	4,583	5,699	1.93	3.48	61.11	1.32%	(169.35)
ITUB US Equity	(202)	5,715	15.86	15.32	-2.42	1.46%	106.47
ITUB4 BZ Equity	(101)	4,601	15.78	15.44	-1.50	1.47%	97.07
ITW US Equity	4,304	14,011	67.84	88.67	69.39	0.44%	(41.56)
ITX SM Equity	(93)	(2,739)	146.45	151.44	-5.05	0.67%	(45.54)
JCI US Equity	107	4,214	48.47	49.70	2.88	0.88%	(19.08)
JNJ US Equity	6,496	19,926	78.01	103.45	97.76	0.33%	(49.99)
JPM US Equity	189	7,538	55.96	57.36	3.75	0.67%	(38.92)
KMB US Equity	326	11,316	107.98	111.09	8.57	0.34%	(54.63)
KMI US Equity	(3)	1,767	35.00	34.94	-0.30	0.57%	(6.72)
KO US Equity	-	979	40.90	40.90	0.00	0.28%	(3.10)
LBTYA US Equity	71	5,724	43.92	44.47	1.33	0.93%	(19.62)
LBTYK US Equity	210	7,489	41.91	43.09	3.87	0.73%	5.10
LIN GR Equity	539	10,686	200.99	211.13	7.95	0.63%	31.44
LLOY LN Equity	260	2,776	1.21	1.32	9.68	0.97%	19.87
LLY US Equity	48	4,953	59.03	59.60	1.81	0.53%	10.17
LMT US Equity	694	2,016	122.48	164.65	67.86	0.51%	(38.97)
LNKD US Equity	275	(2,461)	183.83	163.26	6.08	1.84%	(27.01)
LOW US Equity	23	4,313	46.77	47.03	0.55	0.99%	(46.30)
LVS US Equity	(54)	2,483	75.61	74.01	-1.69	1.28%	69.34
LYB US Equity	1,550	2,297	59.29	99.29	128.15	0.53%	(11.33)
MA US Equity	140	6,084	75.27	76.99	2.87	0.80%	(13.06)
MAERSKB DC Equity	8,285	14,377	1,651.64	2,603.42	61.22	0.94%	(230.95)
MC FP Equity	304	7,348	188.38	196.16	7.72	0.54%	42.29
MCD US Equity	(4)	9,603	100.64	100.59	-0.10	0.44%	(40.87)
MCK US Equity	286	2,181	164.92	186.54	16.26	0.81%	17.45
MDLZ US Equity	4,241	13,763	28.74	37.60	50.94	0.60%	(60.89)
MDT US Equity	8,662	20,811	43.22	61.21	57.47	0.72%	(232.54)
MET US Equity	1,793	7,556	44.37	54.90	22.75	1.04%	(12.91)
MFC CN Equity	1,371	2,561	12.38	19.00	75.12	0.71%	(0.10)
MHS US Equity				#N/A	N/A		
MMM US Equity	10,485	21,331	96.89	144.52	114.66	0.43%	(81.82)
MO US Equity	1,838	13,316	37.33	42.48	32.50	0.42%	118.14

MON US Equity	1,677	12,305	106.44	120.95	24.48	0.56%	(40.92)
MOS US Equity				48.90			-
MRK US Equity	2,027	12,269	50.46	58.79	23.10	0.72%	132.95
MS US Equity	91	3,306	30.86	31.70	2.70	1.01%	(33.46)
MSFT US Equity	1,274	8,724	35.67	40.87	21.55	0.68%	(44.39)
MUV2 GR Equity	643	6,116	197.70	218.48	16.33	0.64%	(14.55)
NAB AU Equity	22	13,313	31.52	31.57	0.23	0.73%	(14.68)
NCM AU Equity				9.18			-
NEE US Equity	4,497	15,275	73.39	94.99	47.23	0.62%	(195.10)
NEM US Equity	522	(2,777)	28.38	23.05	19.73	0.95%	(46.60)
NESN VX Equity	1,088	11,809	70.94	77.48	17.64	0.52%	72.68
NG/ LN Equity	2,248	13,478	12.00	14.00	23.41	0.71%	71.29
NKE US Equity	273	5,145	71.37	75.16	7.31	0.73%	(100.28)
NOK US Equity	4,631	4,498	3.96	8.04	97.13	1.06%	43.79
NOV US Equity	(191)	8,643	77.97	76.28	-2.27	0.98%	(226.30)
NOVN VX Equity	7,512	21,467	66.64	89.96	81.98	0.43%	36.41
NOVOB DC Equity	972	9,444	40.35	44.50	12.54	0.82%	138.83
NSC US Equity	2,572	10,732	82.11	101.78	39.69	0.60%	7.30
NVS US Equity	5,867	18,119	67.71	89.64	88.46	0.37%	(163.68)
OGXP3 BZ Equity	4,030	(4,107)	4.39	0.08	32.94	2.98%	305.63
OR FP Equity	384	8,826	167.38	174.66	8.08	0.54%	19.55
ORA FP Equity	1,749	8,559	13.80	16.62	17.58	1.16%	(261.91)
ORCL US Equity	2,138	8,999	34.43	42.61	54.25	0.44%	(22.43)
OXY US Equity	379	9,704	96.15	99.91	7.75	0.50%	(3.00)
PBR US Equity	(82)	(1,029)	14.43	15.59	-4.88	1.64%	(26.12)
PBR/A US Equity	(89)	(1,036)	15.40	16.73	-4.95	1.74%	(29.49)
PCLN US Equity	277	5,110	1,174.29	1,237.91	4.95	1.10%	54.54
PCP US Equity	333	8,068	257.64	268.27	4.83	0.85%	(153.97)
PEP US Equity	655	13,263	83.78	87.92	13.05	0.38%	(75.93)
PETR3 BZ Equity	(76)	(1,174)	7.36	7.83	-3.84	1.69%	(29.45)
PETR4 BZ Equity	(78)	(1,100)	7.83	8.39	-3.98	1.78%	(29.36)
PFE US Equity	(24)	4,811	29.61	29.46	-0.82	0.62%	5.95
PG US Equity	108	11,013	79.25	80.03	2.92	0.34%	(18.71)
PHIA NA Equity				32.36			-
PM US Equity	184	9,885	86.84	88.46	5.98	0.31%	20.35
PNC US Equity	1,357	9,400	76.94	88.05	21.51	0.67%	(27.18)
POT CN Equity	(4)	6,886	36.04	36.02	-0.09	0.64%	(19.26)
POT US Equity	(69)	7,998	36.32	36.01	-1.49	0.58%	(18.34)
PRU LN Equity	8,451	10,521	12.76	23.01	128.97	0.62%	41.39
PSA US Equity	631	13,406	162.12	169.75	8.45	0.56%	(142.91)
PSX US Equity	1,687	6,569	65.88	82.80	34.19	0.75%	(12.42)
PX US Equity	2,751	16,860	114.07	132.68	41.39	0.39%	(120.45)
QCOM US Equity	2,302	12,769	67.02	79.10	40.98	0.44%	(52.91)
QQQ US Equity	2,925	12,682	75.41	92.81	49.21	0.47%	0.05
RAI US Equity	1,288	11,838	53.82	59.68	15.48	0.70%	67.85
RDS/A US Equity	601	11,546	75.02	78.92	9.35	0.56%	(24.67)
RDS/B US Equity	562	11,427	78.85	82.72	6.55	0.75%	(13.67)

RDSA LN Equity	755	9,744	36.73	39.58	12.71	0.61%	16.05
RDSA NA Equity	526	11,195	37.76	39.53	8.12	0.58%	(0.65)
RDSB LN Equity	650	10,889	39.07	41.41	8.21	0.73%	36.17
REGN US Equity	154	6,240	302.78	310.24	2.23	1.11%	3.31
RIO AU Equity	(35)	2,446	56.52	55.72	-1.27	1.12%	(9.85)
RIO LN Equity	(60)	2,754	54.10	52.95	-2.43	0.89%	6.79
RIO US Equity	(56)	3,158	54.03	53.08	-1.71	1.04%	17.18
ROG VX Equity	7,120	17,035	212.78	301.72	77.12	0.54%	2.33
RY CN Equity	491	11,734	66.14	68.91	10.19	0.41%	(17.18)
SAB LN Equity	1,721	11,420	49.47	56.93	19.43	0.78%	89.90
SAN FP Equity	(42)	(2,174)	105.52	107.57	-3.65	0.53%	4.11
SAN SM Equity	2,110	9,840	8.73	10.60	35.34	0.61%	(60.47)
SAN US Equity	1,671	7,980	8.73	10.56	27.11	0.77%	(63.37)
SAP GR Equity	(7)	582	75.90	74.95	-1.81	0.70%	(1.60)
SAP US Equity	(2)	134	75.81	74.90	-1.70	0.72%	(0.10)
SBUX US Equity	176	10,127	73.24	74.51	2.77	0.63%	(23.59)
SGO FP Equity	2,484	8,130	44.46	58.05	35.10	0.87%	(466.72)
SI US Equity				#N/A N/A			
SIE GR Equity	886	5,345	114.81	133.85	23.65	0.70%	(57.88)
SLB US Equity	2,352	10,200	86.62	106.59	44.41	0.52%	(14.94)
SMSN LI Equity	16	5,089	697.29	699.50	0.30	1.04%	(41.61)
SO US Equity	(232)	11,861	44.10	43.25	-3.36	0.58%	(100.84)
SPG US Equity	(330)	12,778	168.87	164.62	-4.30	0.60%	(89.51)
SREN VX Equity				88.62			-
STAN LN Equity	(6)	604	22.52	22.30	-1.64	0.59%	1.11
STL NO Equity	1,583	11,476	26.77	30.47	15.44	0.89%	(41.15)
STT US Equity	103	5,049	65.21	66.54	2.57	0.79%	(26.91)
SU CN Equity	1,053	11,544	37.08	40.46	14.09	0.65%	172.67
SU FP Equity	839	9,870	87.44	94.87	10.19	0.83%	(34.72)
SU US Equity	1,028	12,554	37.38	40.45	12.62	0.65%	174.65
SWEDA SS Equity	144	4,735	25.97	26.76	4.38	0.70%	(39.50)
SYNN VX Equity	(198)	(4,132)	359.52	376.72	-10.17	0.47%	50.68
T US Equity	66	(5,285)	35.30	34.86	2.95	0.42%	14.19
TD CN Equity	1,132	13,472	46.45	50.35	17.84	0.47%	(33.74)
TEF SM Equity	361	8,397	16.14	16.84	6.33	0.68%	(37.29)
TEF US Equity	318	6,344	15.95	16.75	6.21	0.81%	(52.38)
TGT US Equity	890	(8,574)	63.57	56.98	12.52	0.83%	(10.63)
TJX US Equity	(0)	739	55.53	55.53	0.00	0.99%	(6.15)
TLS AU Equity	811	13,319	4.66	4.94	12.28	0.50%	36.98
TLSN SS Equity	(317)	(5,268)	7.02	7.44	-11.06	0.54%	13.53
TM US Equity	54	(5,774)	115.16	114.07	1.55	0.61%	(12.45)
TMO US Equity	9,050	10,218	63.59	119.91	136.23	0.65%	121.51
TOT US Equity	1,135	7,801	61.19	70.09	20.37	0.71%	(25.63)
TRP CN Equity	(17)	(3,874)	46.17	46.37	-1.11	0.39%	(14.65)
TRV US Equity	1,208	13,976	87.31	94.85	21.56	0.40%	(21.55)
TSCO LN Equity	705	(6,473)	5.57	4.96	11.72	0.93%	(46.27)
TWC US Equity	982	5,234	120.22	142.77	34.89	0.54%	(39.64)

TWX US Equity	167	9,814	67.77	68.92	1.94	0.88%	(16.25)
TXN US Equity	4,599	12,205	34.93	48.09	58.36	0.65%	70.85
TYC US Equity	12,779	24,080	29.17	44.65	75.26	0.71%	44.47
UBS US Equity	26	2,373	19.76	19.98	1.76	0.63%	(43.69)
UBSN VX Equity	28	2,230	19.78	20.03	1.77	0.71%	(28.65)
UCG IM Equity	3,498	5,500	5.62	9.20	49.43	1.29%	(56.18)
ULVR LN Equity	313	6,329	42.99	45.11	8.52	0.58%	56.97
UNA NA Equity	250	8,550	42.33	43.57	5.10	0.57%	53.67
UNH US Equity	2,500	10,611	64.78	80.05	44.95	0.52%	47.01
UNP US Equity	2,872	14,119	84.72	101.95	39.49	0.52%	(10.93)
UPS US Equity	4,224	14,806	79.87	102.66	52.20	0.55%	(44.76)
USB US Equity	3,410	14,625	34.87	43.00	55.77	0.42%	(152.00)
UTX US Equity	6,713	15,190	82.05	118.31	71.10	0.62%	(140.33)
V US Equity	272	9,462	206.86	212.81	4.66	0.62%	(51.54)
VALE US Equity	297	(2,664)	14.92	13.25	9.16	1.22%	(19.41)
VALE3 BZ Equity	348	(2,939)	15.07	13.28	8.66	1.37%	(23.02)
VIAB US Equity	4,029	9,746	61.33	86.68	63.27	0.65%	(81.28)
VIV FP Equity				26.04			-
VMW US Equity	385	4,785	89.16	96.34	8.68	0.93%	(0.26)
VOD LN Equity	459	(3,948)	3.82	3.37	12.64	0.92%	146.12
VOD US Equity	466	(3,810)	38.03	33.37	12.97	0.94%	186.66
VOW3 GR Equity	57	3,208	259.69	264.29	3.15	0.56%	(8.03)
VRX CN Equity	368	2,771	109.70	124.27	10.47	1.27%	(26.56)
VRX US Equity	625	1,880	93.20	124.20	27.47	1.21%	(21.98)
VTI US Equity	830	5,134	86.91	100.96	41.39	0.39%	(14.57)
VWO US Equity	118	5,630	42.75	43.65	3.56	0.59%	(8.86)
VZ US Equity	(16)	3,794	49.60	49.39	-0.86	0.49%	(3.16)
WBC AU Equity	672	11,844	30.87	32.62	8.26	0.69%	40.38
WES AU Equity	76	13,490	39.08	39.30	0.88	0.64%	(62.77)
WFC US Equity	4,124	12,859	39.56	52.25	60.79	0.53%	(66.63)
WLP US Equity	4,571	10,741	75.13	107.10	52.96	0.80%	266.34
WMT US Equity	(10)	9,262	76.31	76.23	-0.24	0.45%	(55.39)
WOW AU Equity	(62)	4,724	34.82	34.38	-1.92	0.68%	(20.77)
XOM US Equity	1,673	16,573	92.53	101.87	26.96	0.37%	106.02
XTA LN Equity				#N/A N/A			
YHOO US Equity	142	2,805	34.82	36.59	4.87	1.04%	27.59
YUM US Equity	558	9,244	74.81	79.32	11.67	0.52%	0.95
ZURN VX Equity	92	8,429	294.36	297.57	3.03	0.36%	(23.01)

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	20,884	62,272	1,455.70	1,943.89	91.45	0.37%	(294.12)
NDX Index	12,752	37,348	2,831.19	3,797.85	69.69	0.49%	(39.68)
RTY Index	617	13,754	1,116.65	1,166.71	5.45	0.82%	(73.59)

SPTSX Index	2,116	41,958	13,046.08	13,703.99	16.40	0.31%	162.34
MEXBOL Index	95	15,064	3,278.27	3,299.01	1.10	0.57%	(6.10)
IBOV Index	(157)	(2,799)	23,409.59	24,724.03	-4.76	1.18%	(21.23)
MERVAL Index	1,887	22,139	915.40	993.44	6.99	1.22%	(233.01)
UKX Index	4,661	47,132	10,456.62	11,490.67	27.14	0.36%	(119.85)
DAX Index	9,868	37,847	10,682.74	13,468.06	61.87	0.42%	(410.76)
CAC Index	1,918	29,424	5,788.46	6,165.80	15.25	0.43%	(295.02)
IBEX Index	11,854	42,944	11,748.18	14,990.99	43.98	0.63%	(426.33)
SMI Index	7,898	52,752	8,424.18	9,685.48	53.54	0.28%	(282.51)
FTSEMIB Index	7,610	25,266	23,118.94	30,082.10	28.65	1.05%	(431.87)
PSI20 Index	5,677	24,476	8,041.34	9,906.36	25.58	0.91%	(535.52)
ISEQ Index	18,663	32,079	4,246.25	6,716.69	77.23	0.75%	(573.81)
ICEXI Index	640	11,515	6.89	7.27	9.42	0.59%	(98.65)
AEX Index	6,748	47,527	491.25	561.00	36.15	0.39%	(223.95)
BEL20 Index	8,429	47,922	3,658.46	4,301.97	48.09	0.37%	(181.22)
LUXXX Index	10,962	41,632	1,672.08	2,112.34	36.88	0.71%	(463.10)
KFX Index	12,576	40,987	102.53	133.99	60.14	0.51%	(371.35)
HEX Index	9,511	43,508	8,607.83	10,489.51	42.56	0.51%	(293.67)
OMX Index	2,141	25,360	192.88	209.16	19.03	0.44%	(102.12)
ATX Index	100	64,134	3,453.03	3,458.41	0.22	0.69%	(813.69)
ASE Index	449	11,081	1,700.54	1,769.51	2.39	1.70%	(144.73)
OSEBX Index	5,327	28,238	86.80	103.17	31.28	0.60%	(227.64)
INDEXCF Index	-	8,988	43.67	43.67	0.00	1.09%	54.70
TOP40 Index	2,323	36,288	3,996.66	4,252.51	8.82	0.73%	(144.36)
SENSEX Index	6,750	43,256	371.48	429.45	17.05	0.92%	(206.64)
NKY Index	626	23,222	143.92	147.80	3.70	0.73%	217.49
HSI Index	892	31,902	2,918.64	3,000.28	4.82	0.58%	(82.64)
SHCOMP Index	1,334	(37,862)	342.04	330.00	6.32	0.56%	(29.76)
KOSPI Index	2,337	45,441	1.88	1.98	11.21	0.46%	27.53
AS51 Index	1,198	33,715	4,948.24	5,124.03	6.84	0.52%	15.30
STBCNZL Index	36,568	73,207		#N/A N/A	123.36	0.40%	
EEM US Equity	79	5,720	43.20	43.80	2.30	0.60%	(19.79)
IYR US Equity	184	12,786	70.30	71.31	3.35	0.43%	(52.53)
MDY US Equity	5,596	14,269	184.03	256.20	74.49	0.53%	(64.92)
JNK US Equity	57	10,785	41.31	41.53	4.31	0.12%	(10.43)
XLF US Equity	6,264	13,610	15.57	22.74	96.11	0.48%	(130.23)
XLU US Equity	763	10,859	39.38	42.15	10.89	0.65%	(147.02)
XLK US Equity	3,107	13,164	30.94	38.24	55.20	0.43%	(38.21)
XLI US Equity	7,122	16,147	38.20	55.05	87.85	0.50%	(172.02)
XLP US Equity	848	12,469	42.17	45.04	19.18	0.35%	(35.39)
XLY US Equity	1,535	9,522	57.37	66.61	31.28	0.52%	(33.10)
XLE US Equity	1,209	13,308	89.08	97.17	22.67	0.40%	55.49
XLB US Equity	4,695	15,233	37.75	49.38	68.71	0.45%	(112.36)
XLV US Equity	13,224	24,346	38.87	59.98	124.02	0.44%	(43.80)
SXXP Index	7,632	48,422	406.61	470.70	53.27	0.30%	(356.91)
SXAP Index	10,512	28,869	521.95	712.01	50.90	0.72%	(215.22)
SXKP Index	4,749	37,626	366.14	412.35	25.55	0.49%	(750.00)

SX6P Index	7,933	39,345	360.36	433.02	43.46	0.46%	(357.58)
SXEP Index	4,131	51,146	456.85	493.75	15.66	0.52%	(349.50)
SXIP Index	12,188	28,923	222.31	315.98	103.18	0.41%	(165.41)
SXNP Index	5,008	30,621	488.20	568.04	38.25	0.43%	(423.94)
SX3P Index	1,814	31,675	679.66	718.59	14.15	0.40%	(31.65)
SXDP Index	27,819	61,074	609.16	886.62	146.21	0.31%	(88.66)
SX4P Index	4,154	29,367	932.97	1,064.94	37.86	0.37%	(211.88)
SX8P Index	520	14,730	374.10	387.32	6.97	0.51%	(92.31)
SXOP Index	12,064	44,807	388.56	493.17	48.47	0.56%	(662.16)
SXQP Index	1,527	45,829	807.20	834.10	9.42	0.35%	(34.19)
SXRP Index	58	16,765	431.85	433.36	0.92	0.38%	(12.94)
SXMP Index	1,472	17,388	314.93	341.59	19.02	0.45%	(79.41)
SXTP Index	23,666	39,247	172.05	275.80	88.04	0.68%	(1,006.56)
SX7E Index	4,083	12,087	159.85	213.84	36.46	0.93%	(287.41)
SX5E Index	8,048	42,830	3,747.86	4,452.11	43.04	0.44%	(416.66)
SPGSCITR Index	11	(15,778)	5,016.60	5,013.13	0.20	0.34%	(10.18)
XAG Curncy	1,491	(17,389)	21.00	19.20	13.57	0.63%	(9.05)
CO1 Comdty	(39)	(9,568)	109.50	109.95	-0.93	0.44%	(37.41)
CL1 Comdty	1,552	31,975	99.57	104.40	8.41	0.58%	16.06
NG1 Comdty	2,524	15,160	3.86	4.51	11.83	1.41%	(85.88)
XAU Comdty	24,824	(26,763)	1,238.06	89.69	1.78	52.14%	(883.39)
IBOXHY Index	4,046	53,418	220.12	236.79	136.15	0.06%	3.88
US_TSY CREDIT	(59)	100,443	765.33	764.88	-0.53	0.11%	19.69
CA_TSY CREDIT	(270)	(82,081)	1,214.65	1,218.65	-1.22	0.27%	(301.19)
MX_TSY CREDIT	1,249	87,928	221.30	224.44	3.03	0.47%	207.09
AU_TSY CREDIT	1,566	81,398	1,506.03	1,535.00	7.23	0.27%	4.32
JP_TSY CREDIT	47	(45,369)	817.18	816.33	0.49	0.21%	(184.34)
MY_TSY CREDIT	651	103,107	170.18	171.25	2.77	0.23%	(175.41)
SG_TSY CREDIT	127	66,005	221.48	221.91	0.92	0.21%	(145.70)
AT_TSY CREDIT	3,422	81,569	358.40	373.44	17.63	0.24%	(97.75)
BE_TSY CREDIT	4,873	79,771	477.76	506.94	23.97	0.25%	(111.72)
FI_TSY CREDIT	2,887	85,645	349.64	361.43	14.75	0.23%	(48.96)
FR_TSY CREDIT	3,926	82,246	1,684.51	1,764.92	19.81	0.24%	(90.23)
DE_TSY CREDIT	2,132	84,524	1,247.55	1,279.02	11.20	0.23%	(18.97)
IE_TSY CREDIT	32,889	78,270	336.92	478.50	176.02	0.24%	(199.42)
IT_TSY CREDIT	9,065	54,986	1,616.07	1,882.50	52.27	0.32%	(119.54)
NL_TSY CREDIT	3,028	82,865	1,330.92	1,379.56	15.47	0.24%	(65.32)
ES_TSY CREDIT	11,566	50,187	392.28	482.69	80.26	0.29%	(127.67)
DK_TSY CREDIT	2,272	67,396	729.23	753.81	13.53	0.25%	12.02
NO_TSY CREDIT	(214)	50,762	347.93	346.47	-1.53	0.28%	(155.63)
PL_TSY CREDIT	1,958	35,151	429.04	452.94	17.35	0.32%	(158.26)
ZA_TSY CREDIT	618	(53,741)	83.15	82.19	1.28	0.90%	472.06
SE_TSY CREDIT	323	(44,333)	464.03	460.65	2.37	0.31%	(112.74)
CH_TSY CREDIT	1,550	41,914	1,008.64	1,045.93	17.37	0.21%	1.25
GB_TSY CREDIT	1,587	89,647	1,507.67	1,534.36	7.62	0.23%	298.27