

Current Date:	6/12/2014	Change on Day:	-0.31%
Total Return since 1/1/12:	91.79%	MSCI World Change on Day	-0.33%
T12M Return:	43.32%	No of Positions (+MTM) on Day	167
T90 Day Return:	7.49%	No of Positions (-MTM) on Day	260
T30 Day Return:	2.55%	Current No. of Positions:	440
Current Long Exposure @ Cost:	5,962,034	Current Leverage (Gross Exposures):	3.38
Current Short Exposure @ Cost:	(512,189)		
Net Exposure:	5,449,844		
Starting Capital:	1,000,000		
Current NAV:	1,917,937		

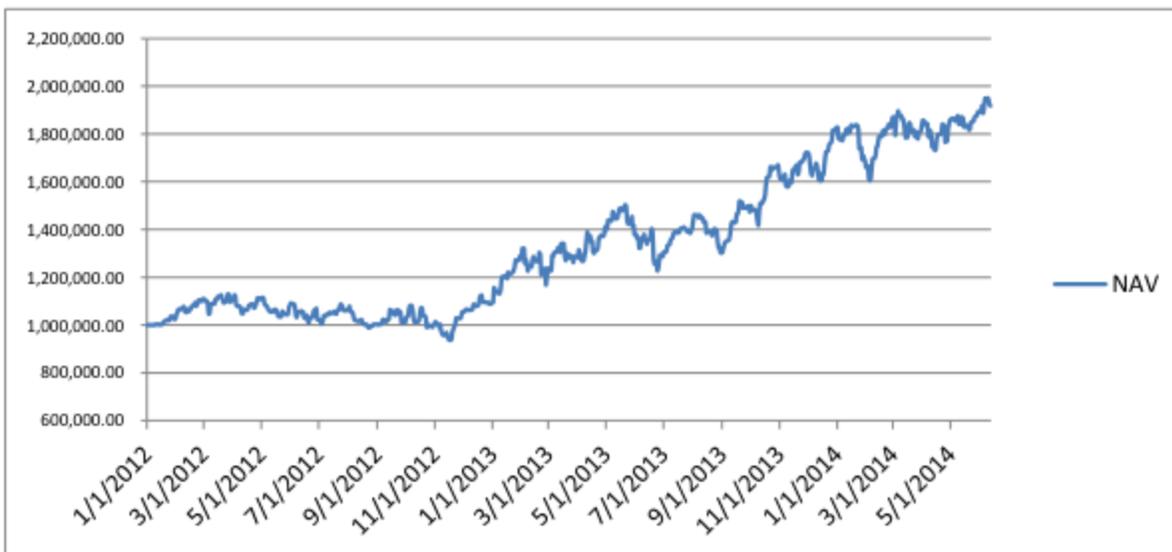
Key Metrics

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	-0.90%	Avg. Realized Gain / Avg. Realized Loss
Target Vol-Adj. Risk Listed Equities	50.00%	2.99
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:	1.20
Sharpe Since 1/1/12:	1.30

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		19.79%	44 Positions		25.73%

CO1 Comdty	(7,176)	0.11%	NVS US Equity	5,778	0.30%
DUK US Equity	(7,783)	0.12%	AZN US Equity	6,079	0.32%
TGT US Equity	(8,574)	0.13%	XLF US Equity	6,141	0.32%
SPGSCITR Index	(11,834)	0.18%	JNJ US Equity	6,289	0.33%
XAG Curncy	(17,834)	0.28%	AZN LN Equity	6,296	0.33%
XAU Comdty	(26,763)	0.41%	HON US Equity	6,399	0.33%
SHCOMP Index	(37,862)	0.58%	UTX US Equity	6,501	0.34%
SE_TSY CREDIT	(44,333)	0.68%	XLI US Equity	6,809	0.36%
JP_TSY CREDIT	(45,369)	0.70%	AEX Index	6,830	0.36%
ZA_TSY CREDIT	(53,153)	0.82%	ROG VX Equity	6,913	0.36%
CA_TSY CREDIT	(61,568)	0.95%	SENSEX Index	6,993	0.36%
BE_TSY CREDIT	79,771	1.23%	DAI GR Equity	7,159	0.37%
AU_TSY CREDIT	81,398	1.26%	ACA FP Equity	7,174	0.37%
AT_TSY CREDIT	81,569	1.26%	NOVN VX Equity	7,373	0.38%
FR_TSY CREDIT	82,246	1.27%	FTSEMIB Index	7,547	0.39%
NL_TSY CREDIT	82,865	1.28%	SMI Index	7,639	0.40%
DE_TSY CREDIT	84,524	1.31%	SXXP Index	7,692	0.40%
FI_TSY CREDIT	85,645	1.32%	SX6P Index	7,995	0.42%
MX_TSY CREDIT	87,928	1.36%	SX5E Index	8,015	0.42%
GB_TSY CREDIT	89,647	1.38%	MAERSKB DC Equity	8,162	0.43%
US_TSY CREDIT	100,443	1.55%	BEL20 Index	8,293	0.43%
MY_TSY CREDIT	103,107	1.59%	MDT US Equity	8,483	0.44%
			PRU LN Equity	8,535	0.44%
			TMO US Equity	9,020	0.47%
			IT_TSY CREDIT	9,024	0.47%
			HEX Index	9,657	0.50%
			DAX Index	9,853	0.51%
			MMM US Equity	10,238	0.53%
			SXAP Index	10,541	0.55%
			LUXXX Index	10,580	0.55%
			ES_TSY CREDIT	11,418	0.60%
			IBEX Index	11,966	0.62%
			SXIP Index	12,049	0.63%
			SXOP Index	12,288	0.64%
			NDX Index	12,303	0.64%
			TYC US Equity	12,787	0.67%
			XLV US Equity	13,036	0.68%
			KFX Index	13,105	0.68%
			ISEQ Index	18,749	0.98%
			SPX Index	20,294	1.06%

Day NAV Impact of MTM by Category & Exposure	
Listed Equity Long	-0.381%
Listed Equity Short	0.032%
EquityCom Long	0.052%
EquityCom Short	-0.069%
G20 Rates Long	0.134%
G20 Rates Short	-0.060%

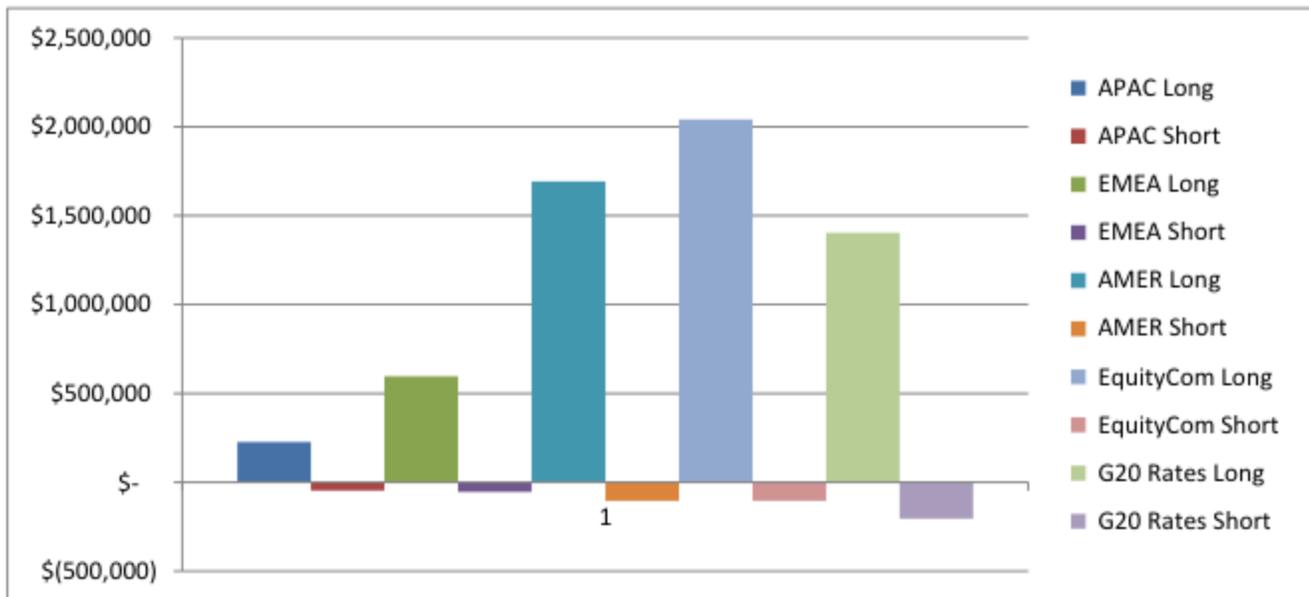
T12M Contribution (% of total Yr/Yr NAV Change by Category)	
Listed Equities	46.85%
EquityCom	45.80%
G20 Rates	7.45%

SXTP Index	23,436	1.22%
SXDP Index	27,981	1.46%
IE_TSY CREDIT	33,144	1.73%
STBCNZL Index	36,947	1.93%

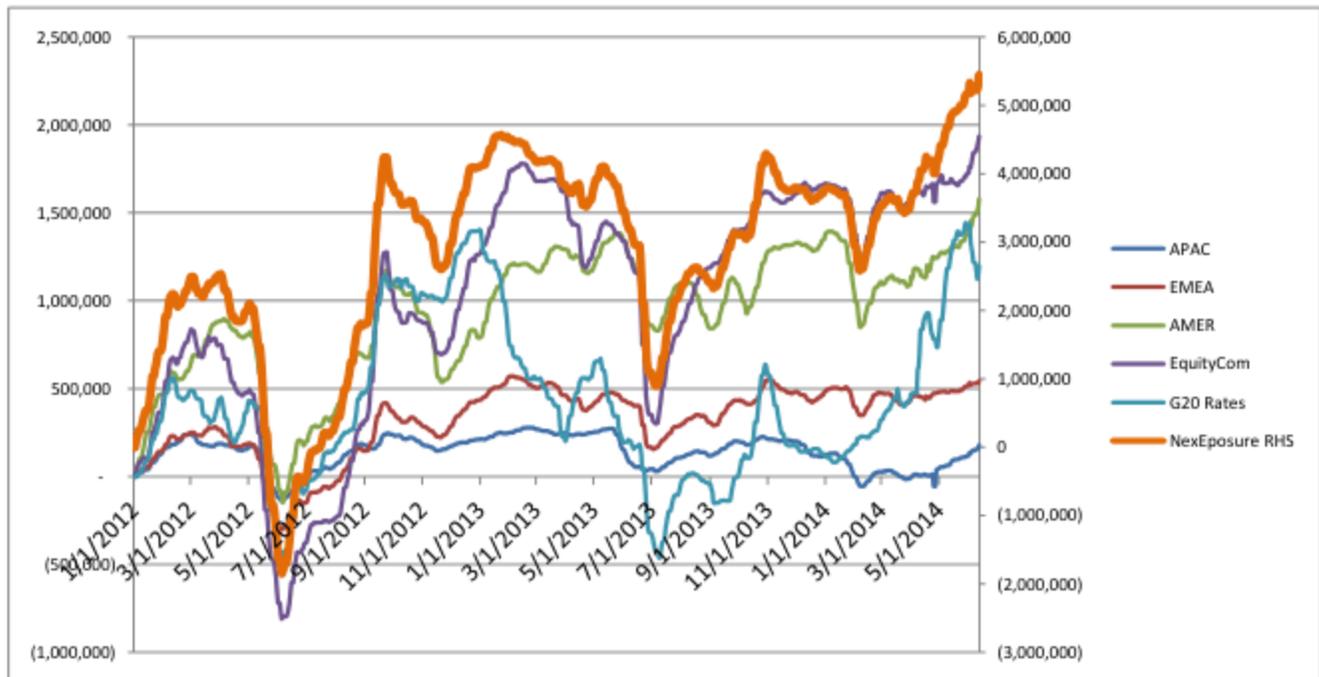
No. Names by Category

APAC Long	33
APAC Short	15
EMEA Long	73
EMEA Short	13
AMER Long	182
AMER Short	29
EquityCom Long	66
EquityCom Short	6
G20 Rates Long	19
G20 Rates Short	4
Total Long	373
Total Short	67

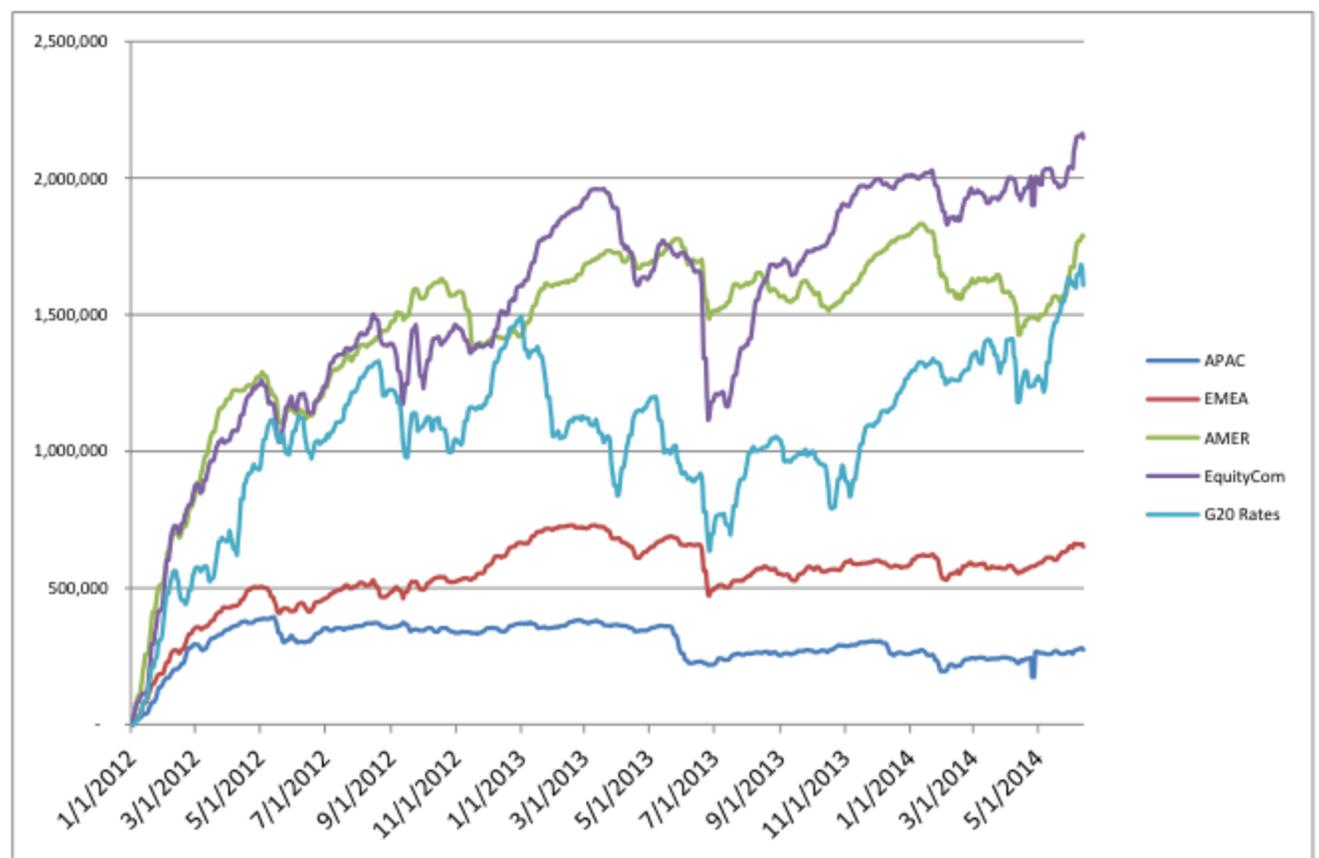
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



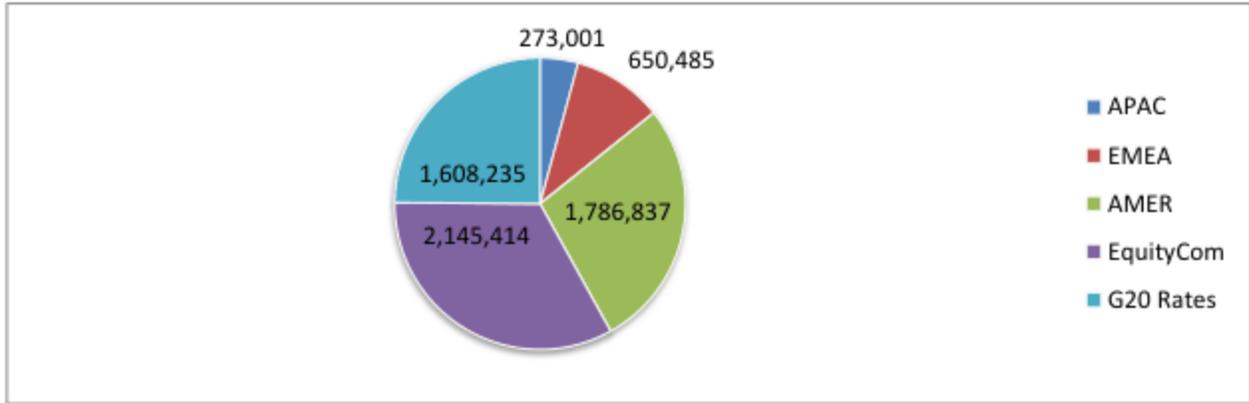
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



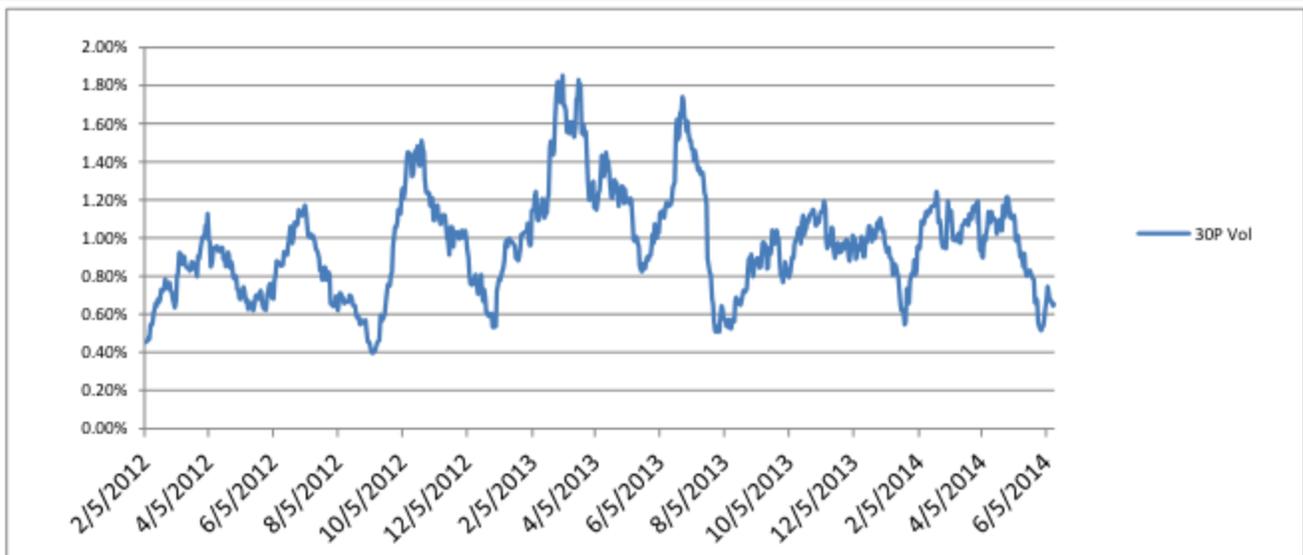
Current Gross Notional Risk by Category



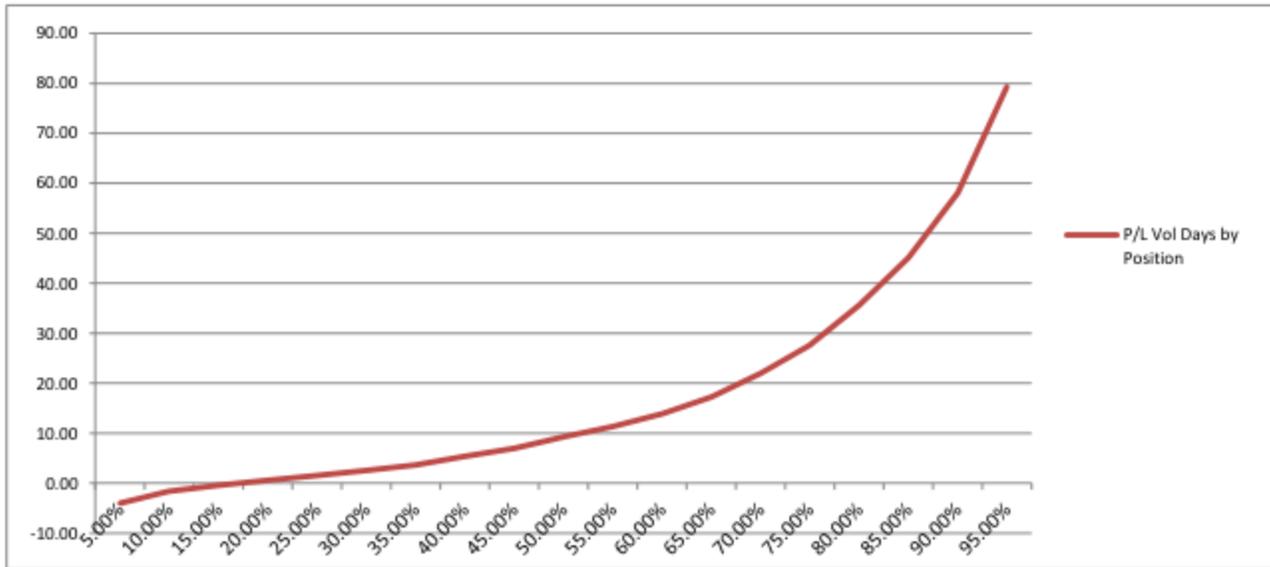
Performance Vs. MSCI World Index



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%	-13.44	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-4.01	(<7 Vol Days)	0.90%
10.00%	-1.59	MTM Gains(Losses) % of NAV "Significant"	
15.00%	-0.40	(>7 Vol Days)	45.46%
20.00%	0.59		
25.00%	1.52		
30.00%	2.56		
35.00%	3.64		
40.00%	5.39		
45.00%	6.96		
50.00%	9.31		
55.00%	11.32		
60.00%	13.89		
65.00%	17.26		
70.00%	22.01		
75.00%	27.62		
80.00%	35.61		
85.00%	45.17		
90.00%	58.14		
95.00%	79.36		
100.00%	172.11		

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	8	(1,846)	55.57	55.34	0.46	0.90%	8.98
005380 KS Equity	(47)	3,149	224.34	221.01	-1.58	0.96%	15.49
005490 KS Equity	83	(3,177)	294.09	286.41	2.94	0.89%	12.69
005930 KS Equity	(15)	1,786	1,399.37	1,387.67	-0.86	0.98%	(10.91)
012330 KS Equity	763	5,584	247.00	280.77	15.83	0.86%	(60.56)
1 HK Equity	943	12,607	16.18	17.39	7.73	0.97%	(149.27)
1299 HK Equity	291	7,867	4.85	5.03	5.98	0.62%	(22.96)
13 HK Equity	925	6,181	11.80	13.56	14.35	1.04%	(9.99)
16 HK Equity				13.64			-
27 HK Equity	-	394	7.52	7.52	0.00	1.87%	5.12
2914 JP Equity	241	5,480	34.28	35.79	5.12	0.86%	96.35
3382 JP Equity	119	3,074	38.97	40.48	4.53	0.85%	(19.84)
4063 JP Equity	(30)	1,760	59.81	58.81	-2.23	0.77%	(4.32)
4502 JP Equity	152	5,651	45.00	46.21	3.97	0.68%	(17.38)
4689 JP Equity	82	4,252	4.63	4.72	1.08	1.78%	(76.79)
5 HK Equity	(113)	(4,127)	10.15	10.43	-4.50	0.61%	12.74
5108 JP Equity	37	4,359	35.90	36.21	0.97	0.88%	(21.04)
5401 JP Equity	(226)	(2,800)	2.81	3.04	-8.97	0.90%	(17.82)
6301 JP Equity	50	4,173	22.48	22.75	1.28	0.94%	(12.90)
6752 JP Equity				11.48			-
6902 JP Equity				47.14			-
6954 JP Equity	481	7,571	160.05	170.20	7.55	0.84%	(135.92)
7201 JP Equity	15	2,852	9.36	9.40	0.56	0.93%	7.33
7203 JP Equity	(95)	(4,207)	56.09	57.36	-3.17	0.72%	(0.01)
7267 JP Equity	49	(4,675)	35.34	34.97	1.15	0.90%	5.10
762 HK Equity	(53)	(2,034)	1.48	1.52	-1.61	1.64%	35.52
7751 JP Equity	51	5,733	32.67	32.96	1.72	0.52%	(7.05)
8031 JP Equity	(87)	(2,279)	14.69	15.26	-4.36	0.88%	0.23
8058 JP Equity	337	8,319	19.43	20.22	6.41	0.63%	(2.49)
8306 JP Equity	(131)	(1,834)	5.63	6.03	-7.65	0.93%	(36.19)
8316 JP Equity	(180)	(3,372)	39.96	42.10	-4.45	1.20%	39.74
8411 JP Equity	52	4,642	2.02	2.04	1.97	0.57%	(18.21)
8604 JP Equity	(179)	(3,335)	6.47	6.82	-4.22	1.27%	87.29
8801 JP Equity	141	4,655	31.26	32.20	2.10	1.44%	
8802 JP Equity	20	(4,927)	24.35	24.25	0.30	1.32%	18.47
9020 JP Equity	(20)	(1,663)	75.37	76.28	-1.63	0.74%	24.36
941 HK Equity	174	(3,782)	10.19	9.72	5.59	0.82%	(5.30)
9432 JP Equity	1,131	9,492	54.98	61.53	14.12	0.84%	141.22
9433 JP Equity	183	6,343	56.96	58.60	2.75	1.05%	28.18
9437 JP Equity	59	5,062	16.97	17.17	2.19	0.53%	(4.59)
9983 JP Equity	(43)	(2,292)	322.77	328.84	-1.78	1.05%	50.16

9984 JP Equity	22	5,645	74.36	74.65	0.33	1.18%	(4.25)
AAPL US Equity	1,712	9,685	78.79	92.72	23.49	0.75%	(170.47)
ABB US Equity				23.31			-
ABBN VX Equity	19	(1,914)	23.59	23.36	1.24	0.79%	9.89
ABBV US Equity	235	5,504	51.57	53.77	6.05	0.70%	(47.03)
ABEV US Equity	56	(5,506)	7.24	7.17	1.15	0.88%	10.30
ABEV3 BZ Equity	51	(5,164)		#N/A N/A	0.95	1.04%	
ABI BB Equity	803	10,512	104.24	112.21	11.97	0.64%	(78.09)
ABT US Equity	94	7,169	39.29	39.80	2.63	0.50%	(50.84)
ABX CN Equity	414	(5,037)	18.17	16.68	7.96	1.03%	(87.91)
ABX US Equity	399	(4,849)	18.17	16.68	8.08	1.02%	(86.57)
ACA FP Equity	7,174	5,408	6.83	15.90	107.23	1.24%	42.40
ACE US Equity	678	11,217	97.97	103.90	17.25	0.35%	(35.90)
ACN US Equity	493	8,563	77.97	82.46	9.46	0.61%	(57.61)
ADP US Equity	112	6,767	76.95	78.23	3.13	0.53%	(36.07)
AFL US Equity	53	5,843	61.61	62.16	1.33	0.68%	(42.62)
AGN US Equity	4,551	10,225	112.47	162.54	38.79	1.15%	(23.74)
AI FP Equity	(380)	12,864	137.74	133.79	-4.01	0.74%	(30.90)
AIG US Equity	650	9,279	50.92	54.49	9.60	0.73%	(38.41)
AIR FP Equity	1	4,737	70.19	70.21	0.02	1.11%	(12.55)
ALV GR Equity	(48)	7,052	169.20	168.04	-1.32	0.52%	(39.44)
ALVG IX Equity	(18)	5,730	168.62	168.10	-0.61	0.51%	(30.34)
AMGN US Equity	3	8,878	116.15	116.19	0.06	0.59%	(19.00)
AMT US Equity	1,711	12,212	77.36	88.20	22.36	0.63%	(78.32)
AMZN US Equity	(210)	(2,898)	306.51	328.67	-5.68	1.27%	67.11
ANZ AU Equity	921	12,947	29.78	31.89	10.01	0.71%	39.24
APA US Equity	676	9,864	90.24	96.42	11.43	0.60%	133.24
APC US Equity	476	5,575	99.54	108.03	10.16	0.84%	37.03
AXP US Equity	3,400	11,422	73.08	94.84	45.40	0.66%	(20.98)
AZN LN Equity	6,296	12,676	49.80	74.54	36.73	1.35%	212.41
AZN SS Equity	5,684	12,119	50.82	74.65	34.17	1.37%	321.47
AZN US Equity	6,079	12,812	50.30	74.16	34.75	1.37%	80.01
BA US Equity	221	10,667	129.95	132.64	3.02	0.68%	(126.51)
BAC US Equity	33	6,820	15.42	15.49	0.60	0.81%	(68.44)
BARC LN Equity	(91)	5,219	4.11	4.04	-1.36	1.28%	(11.79)
BAS GR Equity	1,467	8,396	99.30	116.65	33.33	0.52%	49.40
BATS LN Equity	824	8,615	54.62	59.85	13.51	0.71%	54.76
BAX US Equity	(34)	4,842	73.51	73.00	-1.49	0.47%	(22.13)
BAYN GR Equity	333	10,263	137.07	141.53	6.16	0.53%	(69.49)
BBAS3 BZ Equity	(90)	(590)		#N/A N/A	-9.32	1.63%	
BBD US Equity	254	5,475	14.62	15.29	3.61	1.28%	(1.91)
BBDC4 BZ Equity	274	5,427		#N/A N/A	3.73	1.35%	
BBL US Equity	95	(4,248)	64.02	62.59	2.53	0.89%	56.48
BBVA SM Equity	1,769	6,299	10.28	13.16	38.41	0.73%	(25.42)
BCE CN Equity	92	10,241	45.03	45.44	2.22	0.41%	(189.58)
BCS US Equity	(106)	5,457	16.46	16.14	-1.61	1.20%	(15.76)
BEN US Equity	191	4,282	53.70	56.10	5.32	0.84%	(16.31)

BG/ LN Equity	(453)	(3,788)	18.76	21.01	-13.44	0.89%	(52.82)
BHP AU Equity	(195)	9,507	34.47	33.78	-2.24	0.91%	(4.68)
BHP US Equity	(125)	7,278	67.98	66.83	-1.95	0.88%	(95.33)
BIIB US Equity	281	1,066	245.93	310.75	24.95	1.06%	(2.79)
BIL SJ Equity	166	(4,833)	32.51	31.40	4.69	0.73%	52.54
BK US Equity	627	8,609	32.86	35.26	10.34	0.70%	(15.09)
BLK US Equity	100	5,982	304.18	309.25	3.03	0.55%	(35.60)
BLT LN Equity	136	(4,374)	32.33	31.32	3.75	0.83%	52.76
BMO CN Equity	765	14,492	66.99	70.52	13.66	0.39%	(38.13)
BMW GR Equity	1,284	5,402	99.96	123.73	31.45	0.76%	(22.80)
BMY US Equity	(3)	(1,154)	46.96	47.09	-0.33	0.89%	(2.16)
BN FP Equity	(9)	620	74.47	73.45	-1.94	0.72%	(4.12)
BNP FP Equity	80	(3,462)	71.49	69.84	2.59	0.89%	(12.40)
BNS CN Equity	1,270	13,686	59.27	64.77	24.58	0.38%	(49.78)
BP/ LN Equity	994	11,444	7.85	8.53	20.28	0.43%	43.14
BRK/B US Equity	811	15,201	120.96	127.41	13.27	0.40%	(100.10)
BSBR US Equity	174	4,026	6.74	7.03	6.31	0.69%	9.53
BUD US Equity	738	10,949	104.92	111.99	11.92	0.57%	(79.70)
BX US Equity	215	4,860	32.08	33.50	3.49	1.27%	(32.77)
C US Equity	58	6,030	47.93	48.39	1.52	0.63%	(59.00)
CA FP Equity	198	3,932	34.37	36.09	5.98	0.84%	(20.94)
CAT US Equity	2,690	14,645	90.43	107.04	25.55	0.72%	(257.75)
CBA AU Equity	1,817	17,559	69.92	77.16	19.08	0.54%	(37.82)
CBS US Equity	66	5,408	60.37	61.11	1.23	1.00%	(84.53)
CCL US Equity	532	6,766	36.49	39.36	10.66	0.74%	(145.17)
CELG US Equity	313	6,006	152.36	160.30	6.12	0.85%	(37.03)
CFR VX Equity	421	9,275	98.59	103.06	6.37	0.71%	29.55
CL US Equity	2,903	22,712	60.23	67.92	28.65	0.45%	(232.02)
CM CN Equity	678	12,827	84.55	89.02	12.74	0.41%	15.37
CMCSA US Equity	268	9,959	51.22	52.59	5.44	0.49%	(12.37)
CMCSK US Equity	5,310	13,530	37.47	52.17	85.52	0.46%	(30.39)
CNI US Equity	2,634	14,136	52.09	61.80	41.92	0.44%	(69.05)
CNQ CN Equity	1,935	10,962	36.82	43.32	21.87	0.81%	265.15
CNR CN Equity	2,600	14,082	52.22	61.86	44.81	0.41%	(58.39)
COF US Equity	1,286	8,423	70.22	80.94	22.97	0.66%	13.56
COP US Equity	756	10,158	77.03	82.77	13.12	0.57%	122.72
COST US Equity	123	9,550	114.02	115.49	2.04	0.63%	(66.02)
COV LN Equity				#N/A	N/A		
COV US Equity	894	7,768	64.78	72.24	23.12	0.50%	(40.52)
CRM US Equity	30	2,191	52.34	53.06	0.81	1.69%	(1.69)
CS FP Equity	37	4,786	24.65	24.84	0.83	0.93%	(32.99)
CSCO US Equity	41	6,415	24.58	24.73	0.88	0.72%	(76.25)
CSX US Equity	1,782	9,972	25.47	30.02	25.45	0.70%	(134.02)
CVE CN Equity				30.71			-
CVS US Equity	2,271	12,539	64.62	76.32	29.68	0.61%	(219.91)
CVX US Equity	(45)	(2,286)	123.45	125.89	-4.50	0.44%	(13.04)
D US Equity	907	7,953	60.80	67.73	16.99	0.67%	(41.94)

DAI GR Equity	7,159	13,908	62.20	94.22	68.71	0.75%	(2.64)
DBK GR Equity	531	(5,922)	41.71	37.97	9.93	0.90%	(1.60)
DD US Equity	3,136	13,534	55.43	68.27	45.12	0.51%	(181.57)
DDAIF US Equity	4,066	8,377	63.20	93.88	62.85	0.77%	(43.19)
DE US Equity	421	10,094	86.88	90.51	7.34	0.57%	(111.04)
DELL US Equity				#N/A	N/A		
DG FP Equity	4,857	10,090	51.66	76.52	94.14	0.51%	50.29
DGE LN Equity	107	2,332	30.86	32.28	7.01	0.66%	19.55
DHR US Equity	485	11,046	76.68	80.05	6.61	0.66%	(16.51)
DIS US Equity	2,142	11,829	70.38	83.12	28.42	0.64%	(214.35)
DISCA US Equity	(257)	(6,841)	75.84	78.69	-3.56	1.06%	21.04
DNB NO Equity	634	7,918	17.84	19.27	11.55	0.69%	13.11
DOW US Equity	3,039	7,396	37.11	52.36	65.38	0.63%	(92.01)
DPW GR Equity	150	660	29.41	36.07	27.98	0.81%	(3.03)
DTE GR Equity	975	7,575	15.16	17.11	16.45	0.78%	26.57
DTV US Equity	3,578	10,622	61.97	82.85	34.31	0.98%	(13.48)
DUK US Equity	92	(7,783)	70.84	70.00	2.44	0.48%	(2.45)
DVN US Equity	2,549	13,400	65.00	77.36	26.69	0.71%	216.59
EBAY US Equity	112	(3,131)	50.61	48.79	4.58	0.78%	(12.70)
ECL US Equity	278	11,898	106.13	108.61	6.07	0.38%	(85.69)
EDF FP Equity	5,081	9,189	23.45	36.41	55.68	0.99%	209.78
EMC US Equity	528	11,749	25.43	26.58	9.92	0.45%	(111.91)
EMR US Equity	(21)	8,739	66.79	66.64	-0.39	0.60%	(95.07)
ENB CN Equity	270	12,532	45.66	46.64	4.72	0.46%	(15.85)
ENEL IM Equity	2,811	8,902	4.48	5.90	33.24	0.95%	(83.79)
ENI IM Equity	821	11,929	24.33	26.00	10.34	0.67%	68.22
EOAN GR Equity	98	4,560	18.88	19.29	2.41	0.89%	(34.45)
EOG US Equity	3,136	5,841	72.84	111.95	56.31	0.95%	158.42
EPD US Equity	2,150	14,164	64.39	74.16	35.19	0.43%	(95.06)
ERICB SS Equity	(80)	7,934	12.51	12.38	-1.77	0.57%	11.43
ESRX US Equity	63	6,197	70.70	71.43	1.88	0.54%	(5.81)
ETN US Equity	192	6,612	73.03	75.16	5.04	0.58%	(7.72)
F US Equity	(72)	6,833	16.82	16.64	-1.53	0.69%	(118.03)
FB US Equity	1,259	2,630	44.06	65.15	34.88	1.37%	(10.11)
FCX US Equity	6	6,674	33.66	33.69	0.11	0.86%	(69.64)
FDX US Equity	290	5,760	133.48	140.20	8.88	0.57%	(100.93)
FOX US Equity	326	8,112	33.25	34.59	4.38	0.92%	(98.33)
FOXA US Equity	326	7,119	34.13	35.70	5.05	0.91%	(72.91)
FP FP Equity	1,893	14,528	62.63	70.79	19.97	0.65%	162.46
G IM Equity	33	5,340	22.35	22.49	0.85	0.71%	(35.72)
GE US Equity	2,764	13,140	22.32	27.01	44.76	0.47%	(89.46)
GILD US Equity	166	5,554	78.47	80.81	3.05	0.98%	(3.54)
GIS US Equity	1,655	25,323	50.89	54.22	16.51	0.40%	(284.34)
GLE FP Equity				58.05			-
GLEN LN Equity	(90)	(2,955)	5.22	5.38	-4.22	0.72%	33.77
GLW US Equity	3,525	12,136	16.41	21.18	48.96	0.59%	(240.91)
GM US Equity	161	8,503	35.24	35.90	2.37	0.80%	(53.60)

GOOG US Equity	(38)	6,581	555.60	552.39	-0.60	0.96%	(59.44)
GS US Equity	162	7,007	162.23	165.97	2.99	0.77%	26.16
GSK LN Equity	209	5,707	26.22	27.18	6.13	0.60%	19.15
GSZ FP Equity	1,134	11,763	25.40	27.85	13.64	0.71%	(168.43)
HAL US Equity	2,356	7,891	51.84	67.32	44.18	0.68%	88.59
HD US Equity	299	13,333	76.98	78.70	3.55	0.63%	(231.01)
HMB SS Equity	175	7,694	42.69	43.66	3.18	0.72%	(62.52)
HON US Equity	6,399	11,930	61.10	93.87	87.56	0.61%	(197.83)
HPQ US Equity	2,384	8,030	25.94	33.65	36.29	0.82%	96.99
HSBA LN Equity	92	8,008	10.34	10.46	2.05	0.56%	14.36
IBE SM Equity	2,445	7,531	5.56	7.37	66.34	0.49%	61.73
IBM US Equity	250	(6,942)	188.29	181.51	6.18	0.58%	49.41
IMT LN Equity	2,795	13,953	37.12	44.55	30.94	0.65%	186.33
INTC US Equity	2,016	13,546	24.52	28.17	26.55	0.56%	126.98
ISP IM Equity	4,385	5,699	1.93	3.41	56.55	1.36%	(193.78)
ITUB US Equity	(251)	5,715	15.85	15.18	-3.00	1.46%	(47.81)
ITUB4 BZ Equity	(101)	4,601		#N/A N/A	-1.50	1.47%	
ITW US Equity	4,156	14,011	67.84	87.96	65.22	0.45%	(147.03)
ITX SM Equity	(93)	(2,921)	146.45	151.11	-4.85	0.66%	6.15
JCI US Equity	83	4,214	48.47	49.42	2.33	0.84%	(24.36)
JNJ US Equity	6,289	20,076	78.15	102.64	88.40	0.35%	(206.08)
JPM US Equity	160	8,412	56.08	57.14	2.80	0.68%	(32.74)
KMB US Equity	213	11,316	107.98	110.01	5.43	0.35%	(112.46)
KMI US Equity	(6)	2,746	34.95	34.88	-0.40	0.55%	(4.89)
KO US Equity	7	(789)	40.90	40.52	3.14	0.30%	7.56
LBTYA US Equity	(38)	5,724	43.92	43.63	-0.70	0.95%	(106.74)
LBTYK US Equity	86	7,489	41.91	42.39	1.52	0.76%	(122.09)
LIN GR Equity	527	10,686	200.99	210.91	8.19	0.60%	(11.76)
LLOY LN Equity	293	3,063	1.22	1.34	9.70	0.99%	36.55
LLY US Equity	(0)	4,953	59.03	59.03	0.00	0.54%	(47.42)
LMT US Equity	670	2,016	122.48	163.17	66.11	0.50%	(24.25)
LNKD US Equity	253	(2,461)	183.83	164.97	5.53	1.86%	(28.44)
LOW US Equity	(82)	4,313	46.76	45.88	-1.84	1.03%	(102.89)
LVS US Equity	(62)	1,490	76.08	73.06	-3.23	1.28%	(18.40)
LYB US Equity	1,579	2,297	59.29	100.04	137.73	0.50%	29.15
MA US Equity	62	6,084	75.27	76.03	1.27	0.80%	(76.61)
MAERSKB DC Equity	8,162	14,377	1,651.64	2,589.25	59.28	0.96%	(122.69)
MC FP Equity	292	7,348	188.38	195.87	7.85	0.51%	(11.50)
MCD US Equity	(50)	9,603	100.64	100.11	-1.15	0.45%	(45.74)
MCK US Equity	249	2,181	164.92	183.76	13.52	0.84%	(36.20)
MDLZ US Equity	4,100	13,763	28.74	37.31	47.23	0.63%	(139.58)
MDT US Equity	8,483	20,811	43.22	60.84	55.69	0.73%	(177.83)
MET US Equity	1,717	7,556	44.37	54.45	21.71	1.05%	(75.51)
MFC CN Equity	1,351	2,561	12.38	18.91	73.82	0.71%	(19.62)
MHS US Equity				#N/A N/A			
MMM US Equity	10,238	21,331	96.89	143.40	111.33	0.43%	(244.33)
MO US Equity	1,489	13,316	37.33	41.50	22.62	0.49%	(340.82)

MON US Equity	1,700	12,435	106.57	121.14	24.61	0.56%	22.89
MOS US Equity				48.69			-
MRK US Equity	1,918	12,269	50.46	58.35	21.17	0.74%	(107.68)
MS US Equity	91	3,648	30.93	31.71	2.58	0.97%	0.79
MSFT US Equity	1,187	8,724	35.67	40.52	19.99	0.68%	(86.17)
MUV2 GR Equity	635	6,116	197.70	218.21	16.95	0.61%	(8.26)
NAB AU Equity	(3)	13,313	31.52	31.51	-0.04	0.71%	(25.50)
NCM AU Equity				9.19			-
NEE US Equity	4,567	15,275	73.39	95.33	54.50	0.55%	70.10
NEM US Equity	495	(2,777)	28.38	23.32	18.60	0.96%	(38.20)
NESN VX Equity	1,059	11,809	70.94	77.30	17.17	0.52%	(29.26)
NG/ LN Equity	2,328	13,478	12.00	14.08	24.54	0.70%	80.47
NKE US Equity	262	5,145	71.37	75.01	7.15	0.71%	(10.68)
NOK US Equity	4,647	4,498	3.96	8.06	101.03	1.02%	16.83
NOV US Equity	(108)	8,643	78.00	77.04	-1.25	0.99%	84.61
NOVN VX Equity	7,373	21,557	66.71	89.53	82.64	0.41%	(138.86)
NOVOB DC Equity	1,158	9,444	40.35	45.30	13.99	0.88%	188.83
NSC US Equity	2,386	10,732	82.11	100.36	34.24	0.65%	(183.39)
NVS US Equity	5,778	18,195	67.78	89.31	86.92	0.37%	(89.06)
OGXP3 BZ Equity	4,030	(4,107)		#N/A N/A	32.94	2.98%	
OR FP Equity	331	9,397	167.74	173.65	7.41	0.48%	(56.18)
ORA FP Equity	1,796	8,559	13.80	16.70	19.61	1.07%	47.15
ORCL US Equity	2,018	8,999	34.43	42.15	51.18	0.44%	(119.43)
OXY US Equity	508	10,010	96.30	101.19	10.33	0.49%	134.71
PBR US Equity	(40)	(515)	14.43	15.55	-4.98	1.56%	0.95
PBR/A US Equity	(42)	(518)	15.40	16.66	-4.85	1.68%	2.03
PCLN US Equity	299	5,110	1,174.29	1,242.99	5.29	1.11%	22.21
PCP US Equity	269	8,068	257.64	266.23	3.84	0.87%	(63.16)
PEP US Equity	549	13,263	83.78	87.25	10.65	0.39%	(104.87)
PETR3 BZ Equity	(76)	(1,174)		#N/A N/A	-3.84	1.69%	
PETR4 BZ Equity	(78)	(1,100)		#N/A N/A	-3.98	1.78%	
PFE US Equity	(19)	4,811	29.61	29.49	-0.65	0.61%	5.51
PG US Equity	79	11,013	79.25	79.82	2.10	0.34%	(29.26)
PHIA NA Equity				31.62			-
PM US Equity	168	9,885	86.84	88.31	5.44	0.31%	(16.49)
PNC US Equity	1,266	9,400	76.94	87.30	19.73	0.68%	(90.10)
POT CN Equity	(10)	6,886	36.04	35.99	-0.23	0.63%	(5.94)
POT US Equity	(78)	7,998	36.32	35.97	-1.69	0.58%	(8.31)
PRU LN Equity	8,535	10,521	12.76	23.11	132.92	0.61%	84.46
PSA US Equity	598	13,406	162.12	169.35	8.01	0.56%	(33.37)
PSX US Equity	1,702	6,569	65.88	82.94	34.74	0.75%	14.38
PX US Equity	2,557	16,951	114.15	131.37	37.38	0.40%	(192.86)
QCOM US Equity	2,349	12,769	67.02	79.35	41.32	0.45%	47.05
QQQ US Equity	2,829	12,682	75.41	92.24	46.23	0.48%	(94.80)
RAI US Equity	1,204	12,125	53.94	59.29	13.78	0.72%	(85.59)
RDS/A US Equity	743	11,546	75.02	79.84	13.36	0.48%	143.67
RDS/B US Equity	693	11,427	78.85	83.63	9.26	0.65%	132.00

RDSA LN Equity	820	9,744	36.73	39.83	14.10	0.60%	65.63
RDSA NA Equity	627	11,195	37.76	39.87	12.20	0.46%	101.95
RDSB LN Equity	717	10,889	39.07	41.65	11.19	0.59%	67.47
REGN US Equity	193	6,240	302.78	312.14	2.80	1.10%	39.25
RIO AU Equity	(43)	3,319	56.25	55.54	-1.17	1.10%	(10.55)
RIO LN Equity	(106)	2,203	54.00	51.53	-5.06	0.95%	(56.41)
RIO US Equity	(118)	2,526	53.93	51.53	-4.09	1.14%	(70.40)
ROG VX Equity	6,913	17,035	212.78	299.13	71.92	0.56%	(205.52)
RY CN Equity	446	12,131	66.22	68.65	9.13	0.40%	(46.67)
SAB LN Equity	1,744	11,677	49.62	57.03	20.07	0.74%	23.43
SAN FP Equity	(42)	(3,097)	106.12	107.54	-2.95	0.45%	0.89
SAN SM Equity	2,111	9,840	8.73	10.60	36.69	0.58%	1.35
SAN US Equity	1,656	7,980	8.73	10.54	27.18	0.76%	(15.33)
SAP GR Equity	(4)	1,563	75.58	75.39	-0.38	0.67%	9.01
SAP US Equity	(1)	1,074	75.30	75.22	-0.15	0.68%	4.51
SBUX US Equity	106	10,127	73.24	74.01	1.64	0.64%	(69.67)
SGO FP Equity	2,502	8,173	44.52	58.15	36.12	0.85%	18.13
SI US Equity				#N/A N/A			
SIE GR Equity	888	5,345	114.81	133.89	25.54	0.65%	2.09
SLB US Equity	2,397	10,311	86.80	106.98	46.30	0.50%	45.89
SMSN LI Equity	(9)	3,817	697.28	695.72	-0.22	1.00%	(20.57)
SO US Equity	(237)	11,861	44.09	43.23	-3.64	0.55%	(5.03)
SPG US Equity	(375)	12,778	168.84	164.03	-4.86	0.60%	(44.32)
SREN VX Equity				88.79			-
STAN LN Equity	(3)	403	22.52	22.34	-1.44	0.54%	0.74
STL NO Equity	1,769	11,476	26.77	30.90	16.67	0.92%	188.59
STT US Equity	87	5,049	65.21	66.33	2.16	0.80%	(16.21)
SU CN Equity	1,428	11,983	37.23	41.67	16.58	0.72%	399.29
SU FP Equity	804	10,184	87.64	94.56	9.36	0.84%	(36.09)
SU US Equity	1,433	13,011	37.52	41.65	15.33	0.72%	429.98
SWEDA SS Equity	117	4,735	25.97	26.61	3.58	0.69%	(27.63)
SYNN VX Equity	(152)	(4,132)	359.52	372.78	-7.41	0.50%	41.59
T US Equity	85	(5,972)	35.25	34.75	3.46	0.41%	19.90
TD CN Equity	1,028	13,770	46.52	50.00	16.21	0.46%	(104.80)
TEF SM Equity	387	8,397	16.14	16.89	6.85	0.67%	26.19
TEF US Equity	371	6,344	15.95	16.88	7.14	0.82%	53.26
TGT US Equity	857	(8,574)	63.57	57.22	12.10	0.83%	(39.68)
TJX US Equity	7	(588)	55.53	54.90	1.11	1.02%	6.75
TLS AU Equity	766	13,319	4.66	4.93	11.58	0.50%	(45.03)
TLSN SS Equity	(267)	(5,268)	7.02	7.38	-9.31	0.54%	44.88
TM US Equity	29	(5,774)	115.16	114.59	0.82	0.61%	(26.07)
TMO US Equity	9,020	10,218	63.59	119.72	138.58	0.64%	(29.67)
TOT US Equity	1,248	7,801	61.19	70.98	21.72	0.74%	115.23
TRP CN Equity	(19)	(3,875)	46.17	46.40	-1.31	0.38%	(2.41)
TRV US Equity	1,215	14,198	87.42	94.90	21.64	0.40%	7.36
TSCO LN Equity	756	(6,473)	5.57	4.92	13.63	0.86%	64.36
TWC US Equity	974	5,234	120.22	142.60	35.30	0.53%	(7.38)

TWX US Equity	110	9,814	67.77	68.52	1.33	0.84%	(57.52)
TXN US Equity	4,593	12,205	34.93	48.07	60.36	0.62%	(6.46)
TYC US Equity	12,787	24,080	29.17	44.65	75.52	0.70%	7.02
UBS US Equity	(9)	1,899	19.76	19.67	-0.71	0.65%	(29.29)
UBSN VX Equity	(7)	1,784	19.78	19.70	-0.53	0.75%	(29.04)
UCG IM Equity	3,444	5,500	5.62	9.15	48.51	1.29%	(53.38)
ULVR LN Equity	366	6,329	42.99	45.47	9.94	0.58%	53.22
UNA NA Equity	323	8,550	42.33	43.93	6.63	0.57%	73.46
UNH US Equity	2,391	10,611	64.78	79.38	41.19	0.55%	(107.72)
UNP US Equity	2,683	14,119	84.72	100.81	35.64	0.53%	(186.84)
UPS US Equity	3,980	14,806	79.87	101.34	46.01	0.58%	(240.81)
USB US Equity	3,401	14,625	34.87	42.98	58.46	0.40%	(9.18)
UTX US Equity	6,501	15,190	82.05	117.17	66.90	0.64%	(210.07)
V US Equity	234	9,462	206.92	212.03	3.96	0.62%	(35.75)
VALE US Equity	386	(2,664)	14.92	12.76	11.32	1.28%	114.00
VALE3 BZ Equity	348	(2,939)		#N/A N/A	8.66	1.37%	
VIAB US Equity	3,911	9,746	61.33	85.94	62.20	0.65%	(116.90)
VIV FP Equity				26.04			-
VMW US Equity	289	4,785	89.16	94.56	6.60	0.92%	(93.77)
VOD LN Equity	512	(3,948)	3.82	3.32	13.85	0.94%	66.67
VOD US Equity	504	(3,810)	38.03	33.00	13.95	0.95%	48.54
VOW3 GR Equity	93	3,208	259.69	267.24	4.94	0.59%	36.82
VRX CN Equity	230	2,217	109.70	121.11	7.70	1.35%	(62.29)
VRX US Equity	455	1,504	93.20	121.43	23.61	1.28%	(43.69)
VTI US Equity	799	5,134	86.91	100.44	38.28	0.41%	(30.75)
VWO US Equity	107	5,630	42.75	43.56	3.30	0.58%	(11.62)
VZ US Equity	(36)	2,845	49.59	48.97	-2.44	0.52%	(23.83)
WBC AU Equity	695	11,844	30.87	32.68	8.91	0.66%	22.33
WES AU Equity	52	13,490	39.08	39.23	0.63	0.61%	(24.70)
WFC US Equity	4,006	12,958	39.63	51.89	58.10	0.53%	(117.43)
WLP US Equity	4,585	10,908	75.47	107.20	66.34	0.63%	13.96
WMT US Equity	(65)	9,262	76.31	75.78	-1.48	0.47%	(54.42)
WOW AU Equity	(45)	4,724	34.83	34.50	-1.58	0.60%	16.48
XOM US Equity	1,712	16,573	92.53	102.09	27.50	0.38%	39.09
XTA LN Equity				#N/A N/A			
YHOO US Equity	141	3,171	35.02	36.58	4.49	0.99%	(0.71)
YUM US Equity	533	9,244	74.81	79.12	11.30	0.51%	(24.48)
ZURN VX Equity	59	8,429	294.36	296.41	1.92	0.36%	(33.17)

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	20,294	62,272	1,455.70	1,930.11	85.68	0.38%	(585.30)
NDX Index	12,303	37,348	2,831.19	3,763.80	64.29	0.51%	(445.11)
RTY Index	527	13,754	1,116.65	1,159.40	4.64	0.83%	(89.44)

SPTSX Index	2,233	42,751	13,058.31	13,740.33	17.55	0.30%	119.26
MEXBOL Index	20	15,064	3,278.27	3,282.57	0.23	0.58%	(75.14)
IBOV Index	(157)	(2,799)		#N/A N/A	-4.76	1.18%	
MERVAL Index	1,853	22,139	915.40	992.00	6.93	1.21%	(34.86)
UKX Index	4,727	47,394	10,461.88	11,505.32	30.23	0.33%	66.46
DAX Index	9,853	37,847	10,682.74	13,463.96	64.68	0.40%	(14.54)
CAC Index	1,939	29,424	5,788.46	6,169.85	15.54	0.42%	20.59
IBEX Index	11,966	42,944	11,748.18	15,021.59	44.81	0.62%	112.10
SMI Index	7,639	52,752	8,424.18	9,644.07	50.37	0.29%	(258.22)
FTSEMIB Index	7,547	25,266	23,118.94	30,024.88	28.69	1.04%	(62.41)
PSI20 Index	5,435	24,476	8,041.34	9,826.80	24.34	0.91%	(240.21)
ISEQ Index	18,749	32,079	4,246.25	6,728.05	79.31	0.74%	86.00
ICEXI Index	504	8,636	6.89	7.29	9.77	0.60%	24.14
AEX Index	6,830	47,720	491.50	561.85	39.00	0.37%	82.53
BEL20 Index	8,293	47,922	3,658.46	4,291.59	48.25	0.36%	(135.59)
LUXXX Index	10,580	41,632	1,672.08	2,096.99	34.51	0.74%	(379.57)
KFX Index	13,105	40,987	102.53	135.31	59.80	0.53%	534.18
HEX Index	9,657	43,687	8,614.24	10,518.45	46.67	0.47%	147.17
OMX Index	2,084	25,629	193.03	208.73	18.54	0.44%	(57.17)
ATX Index	277	64,153	3,453.03	3,467.95	0.62	0.70%	177.79
ASE Index	457	12,366	1,707.57	1,770.70	2.18	1.69%	8.65
OSEBX Index	5,556	28,238	86.80	103.87	31.96	0.62%	230.42
INDEXCF Index	-	8,999		#N/A N/A	0.00	1.09%	
TOP40 Index	2,438	36,288	3,996.66	4,265.21	9.50	0.71%	115.67
SENSEX Index	6,993	43,256	371.48	431.54	17.57	0.92%	244.40
NKY Index	492	23,222	143.92	146.97	3.02	0.70%	(132.49)
HSI Index	777	33,812	2,922.57	2,989.71	3.97	0.58%	(121.91)
SHCOMP Index	1,338	(37,862)	342.04	329.96	7.03	0.50%	4.45
KOSPI Index	2,257	45,441	1.88	1.98	10.83	0.46%	(80.22)
AS51 Index	1,166	33,715	4,948.24	5,119.36	6.69	0.52%	(31.79)
STBCNZL Index	36,947	73,207	444.47	668.79	122.49	0.41%	
EEM US Equity	52	5,720	43.20	43.59	1.47	0.61%	(27.67)
IYR US Equity	146	12,786	70.30	71.10	2.69	0.42%	(38.08)
MDY US Equity	5,495	14,269	184.03	254.89	73.92	0.52%	(101.05)
JNK US Equity	57	10,785	41.31	41.53	4.40	0.12%	-
XLF US Equity	6,141	13,610	15.57	22.60	91.20	0.49%	(121.60)
XLU US Equity	799	10,859	39.38	42.28	11.32	0.65%	35.96
XLK US Equity	2,966	13,218	30.96	37.91	50.30	0.45%	(139.67)
XLI US Equity	6,809	16,147	38.20	54.31	80.37	0.52%	(308.58)
XLP US Equity	753	12,469	42.17	44.72	16.43	0.37%	(93.94)
XLY US Equity	1,393	9,522	57.37	65.76	26.92	0.54%	(139.29)
XLE US Equity	1,257	13,308	89.08	97.49	23.10	0.41%	47.96
XLB US Equity	4,526	15,233	37.75	48.96	66.00	0.45%	(168.06)
XLV US Equity	13,036	24,346	38.87	59.68	118.52	0.45%	(186.97)
SXXP Index	7,692	48,422	406.61	471.21	54.23	0.29%	60.13
SXAP Index	10,541	28,869	521.95	712.53	50.97	0.72%	29.02
SXKP Index	4,878	37,626	366.14	413.60	25.75	0.50%	129.49

SX6P Index	7,995	39,503	360.60	433.59	43.24	0.47%	62.38
SXEP Index	4,833	51,146	456.85	500.02	17.27	0.55%	710.53
SXIP Index	12,049	28,923	222.31	314.91	100.42	0.41%	(138.85)
SXNP Index	5,023	30,621	488.20	568.28	38.58	0.43%	15.36
SX3P Index	1,858	31,675	679.66	719.54	14.34	0.41%	44.32
SXDP Index	27,981	61,074	609.16	888.24	149.78	0.31%	162.17
SX4P Index	4,086	29,534	933.61	1,062.78	36.73	0.38%	(68.48)
SX8P Index	591	16,254	375.46	389.12	6.98	0.52%	78.50
SXOP Index	12,288	44,807	388.56	495.12	48.63	0.56%	225.19
SXQP Index	1,756	45,829	807.20	838.14	10.77	0.36%	230.34
SXRP Index	(17)	16,765	431.85	431.40	-0.27	0.39%	(75.39)
SXMP Index	1,552	17,388	314.93	343.04	20.24	0.44%	79.99
SXTP Index	23,436	39,247	172.05	274.79	87.73	0.68%	(229.25)
SX7E Index	4,031	12,087	159.85	213.15	35.60	0.94%	(52.25)
SX5E Index	8,015	43,006	3,750.28	4,449.21	42.55	0.44%	(33.21)
SPGSCITR Index	(209)	(11,834)	5,016.60	5,105.25	-4.79	0.37%	(213.61)
XAG Curncy	1,212	(17,834)	20.96	19.53	10.29	0.66%	(325.19)
CO1 Comdty	(231)	(7,176)	109.50	113.02	-6.11	0.53%	(193.92)
CL1 Comdty	2,236	33,101	99.79	106.53	11.36	0.59%	720.96
NG1 Comdty	3,520	15,160	3.86	4.76	14.66	1.58%	1,052.50
XAU Comdty	(765)	(26,763)	89.21	91.76	-0.06	49.03%	(600.02)
IBOXHY Index	4,063	53,418	220.12	236.87	136.12	0.06%	17.38
US_TSY CREDIT	176	100,443	765.33	766.67	1.56	0.11%	235.47
CA_TSY CREDIT	(451)	(61,568)	1,214.65	1,223.55	-2.61	0.28%	(245.74)
MX_TSY CREDIT	1,619	87,928	221.30	225.37	3.88	0.47%	371.05
AU_TSY CREDIT	2,005	81,398	1,506.03	1,543.12	8.81	0.28%	441.19
JP_TSY CREDIT	(35)	(45,369)	817.18	817.81	-0.35	0.22%	(82.19)
MY_TSY CREDIT	888	103,107	170.18	171.64	3.66	0.24%	236.83
SG_TSY CREDIT	216	66,005	221.48	222.21	1.59	0.21%	89.52
AT_TSY CREDIT	3,500	81,569	358.40	373.78	17.82	0.24%	77.45
BE_TSY CREDIT	4,894	79,771	477.76	507.07	24.03	0.26%	21.71
FI_TSY CREDIT	3,007	85,645	349.64	361.92	15.08	0.23%	120.19
FR_TSY CREDIT	3,996	82,246	1,684.51	1,766.35	19.96	0.24%	69.88
DE_TSY CREDIT	2,245	84,524	1,247.55	1,280.69	11.58	0.23%	113.29
IE_TSY CREDIT	33,144	78,270	336.92	479.60	172.11	0.25%	256.12
IT_TSY CREDIT	9,024	54,986	1,616.07	1,881.29	51.74	0.32%	(41.14)
NL_TSY CREDIT	3,124	82,865	1,330.92	1,381.10	15.72	0.24%	95.99
ES_TSY CREDIT	11,418	50,187	392.28	481.53	77.17	0.29%	(148.05)
DK_TSY CREDIT	2,297	67,396	729.23	754.08	13.63	0.25%	24.96
NO_TSY CREDIT	(114)	50,762	347.94	347.16	-0.82	0.27%	100.87
PL_TSY CREDIT	2,141	35,151	429.04	455.18	18.28	0.33%	184.43
ZA_TSY CREDIT	(150)	(53,153)	83.15	83.38	-0.30	0.93%	(767.41)
SE_TSY CREDIT	264	(44,333)	464.03	461.27	1.96	0.30%	(60.02)
CH_TSY CREDIT	1,609	41,914	1,008.64	1,047.35	17.99	0.21%	59.09
GB_TSY CREDIT	1,860	89,647	1,507.67	1,538.95	8.86	0.23%	273.74