

Current Date:	6/16/2014	Change on Day:	0.07%
Total Return since 1/1/12:	91.20%	MSCI World Change on Day	-0.01%
T12M Return:	38.24%	No of Positions (+MTM) on Day	214
T90 Day Return:	3.46%	No of Positions (-MTM) on Day	215
T30 Day Return:	4.17%	Current No. of Positions:	435
Current Long Exposure @ Cost:	6,003,409	Current Leverage (Gross Exposures):	3.38
Current Short Exposure @ Cost:	(454,744)		
Net Exposure:	5,548,665		
Starting Capital:	1,000,000		
Current NAV:	1,911,965		

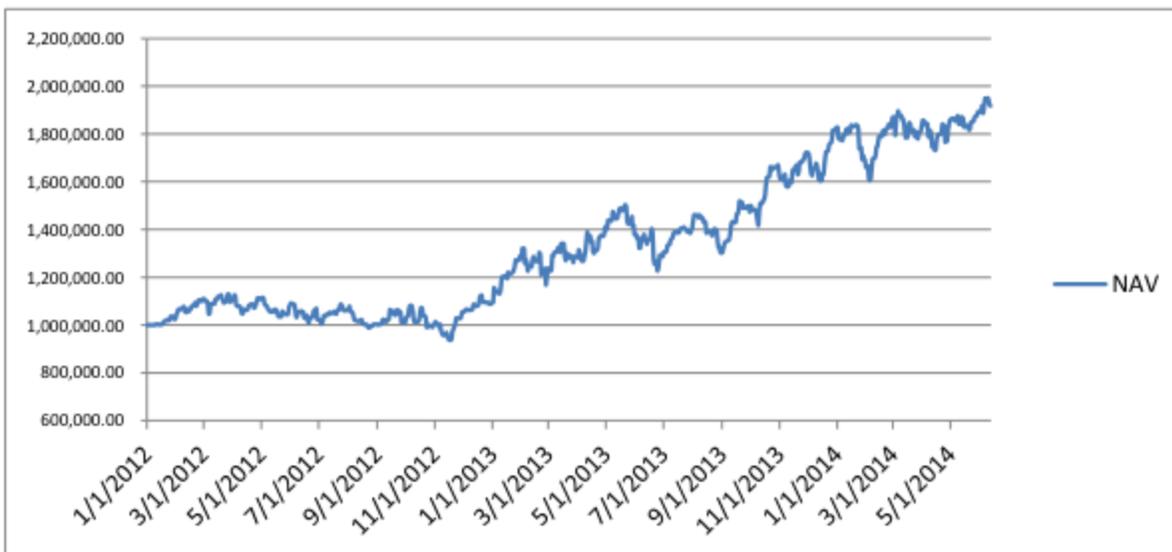
**Key Metrics**

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval	
Win Ratio:	40% - 50% historically	
T24M (+) NAV Days	52%	No. of Profitable Positions T12M
T24M Avg. Daily NAV (+) Change	0.99%	
T24M Avg. Daily NAV (-) Change	-0.90%	Avg. Realized Gain / Avg. Realized Loss
Target Vol-Adj. Risk Listed Equities	50.00%	3.02
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:	1.19
Sharpe Since 1/1/12:	1.29

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
24 Positions		20.47%	45 Positions		25.75%

TSCO LN Equity	(6,852)	0.11%	MDY US Equity	5,550	0.29%
IBM US Equity	(6,942)	0.11%	AZN SS Equity	5,567	0.29%
T US Equity	(7,349)	0.11%	AZN US Equity	6,026	0.32%
DUK US Equity	(7,783)	0.12%	NVS US Equity	6,035	0.32%
TGT US Equity	(8,574)	0.13%	XLF US Equity	6,054	0.32%
XAG Curncy	(17,834)	0.28%	AZN LN Equity	6,177	0.32%
CA_TSY CREDIT	(20,523)	0.32%	JNJ US Equity	6,240	0.33%
XAU Comdty	(26,763)	0.41%	HON US Equity	6,386	0.33%
SHCOMP Index	(39,032)	0.60%	UTX US Equity	6,438	0.34%
SE_TSY CREDIT	(44,333)	0.69%	AEX Index	6,633	0.35%
JP_TSY CREDIT	(45,369)	0.70%	ROG VX Equity	6,696	0.35%
ZA_TSY CREDIT	(53,153)	0.82%	XLI US Equity	6,864	0.36%
IE_TSY CREDIT	78,270	1.21%	ACA FP Equity	6,945	0.36%
BE_TSY CREDIT	79,771	1.24%	DAI GR Equity	7,045	0.37%
AU_TSY CREDIT	81,398	1.26%	FTSEMIB Index	7,325	0.38%
AT_TSY CREDIT	81,569	1.26%	SXXP Index	7,414	0.39%
FR_TSY CREDIT	82,246	1.27%	NOVN VX Equity	7,567	0.40%
NL_TSY CREDIT	82,865	1.28%	SMI Index	7,702	0.40%
DE_TSY CREDIT	84,524	1.31%	SX5E Index	7,746	0.41%
FI_TSY CREDIT	85,645	1.33%	BEL20 Index	7,925	0.41%
MX_TSY CREDIT	87,928	1.36%	MAERSKB DC Equity	7,962	0.42%
GB_TSY CREDIT	89,647	1.39%	SX6P Index	8,239	0.43%
US_TSY CREDIT	100,443	1.56%	PRU LN Equity	8,360	0.44%
MY_TSY CREDIT	103,107	1.60%	MDT US Equity	8,511	0.45%
			TMO US Equity	8,841	0.46%
			IT_TSY CREDIT	9,280	0.49%
			HEX Index	9,403	0.49%
			DAX Index	9,671	0.51%
			SXAP Index	10,189	0.53%
			MMM US Equity	10,192	0.53%
			LUXXX Index	10,457	0.55%
			SXOP Index	11,531	0.60%
			ES_TSY CREDIT	11,617	0.61%
			IBEX Index	11,661	0.61%
			SXIP Index	11,663	0.61%
			NDX Index	12,516	0.65%
			KFX Index	13,019	0.68%
			XLV US Equity	13,080	0.68%
			TYC US Equity	13,320	0.70%
			ISEQ Index	17,756	0.93%

Day NAV Impact of MTM by Category & Exposure	
Listed Equity Long	0.278%
Listed Equity Short	-0.012%
EquityCom Long	-0.222%
EquityCom Short	-0.001%
G20 Rates Long	0.212%
G20 Rates Short	-0.025%

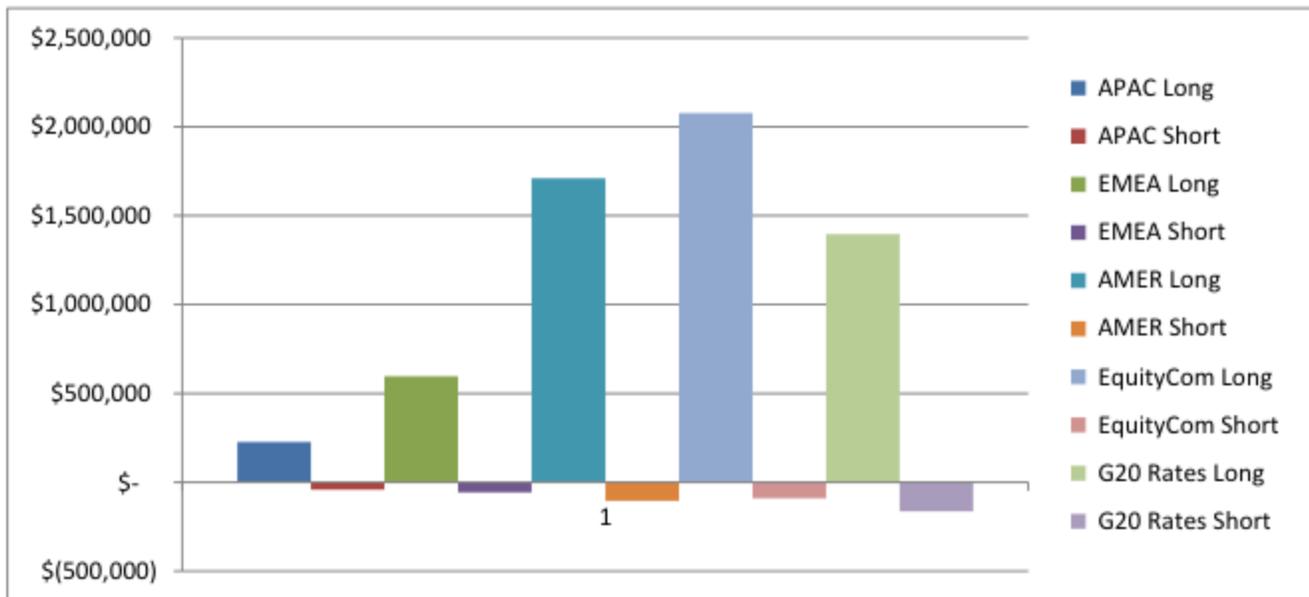
T12M Contribution (% of total Yr/Yr NAV Change by Category)	
Listed Equities	46.94%
EquityCom	45.56%
G20 Rates	7.83%

SPX Index	20,622	1.08%
SXTP Index	22,155	1.16%
SXDP Index	28,166	1.47%
IE_TSY CREDIT	33,444	1.75%
STBCNZL Index	36,318	1.90%

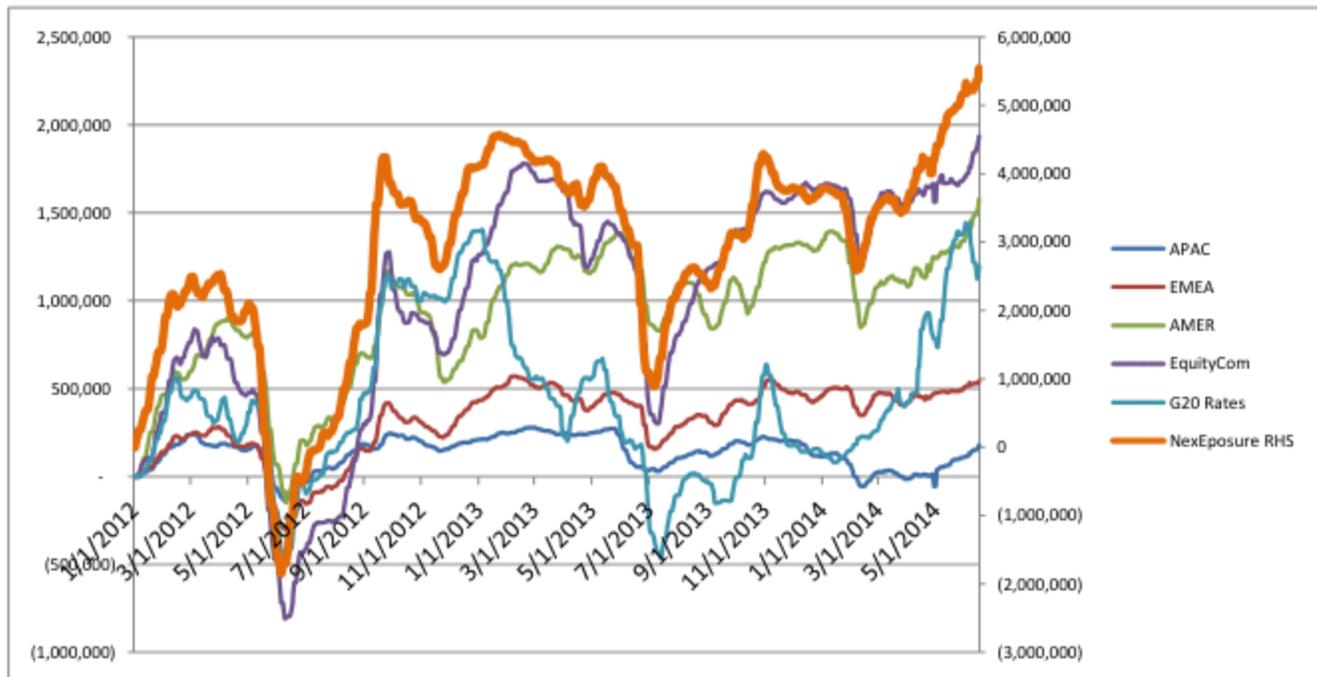
**No. Names by Category**

APAC Long	33
APAC Short	13
EMEA Long	73
EMEA Short	13
AMER Long	185
AMER Short	23
EquityCom Long	67
EquityCom Short	5
G20 Rates Long	19
G20 Rates Short	4
Total Long	377
Total Short	58

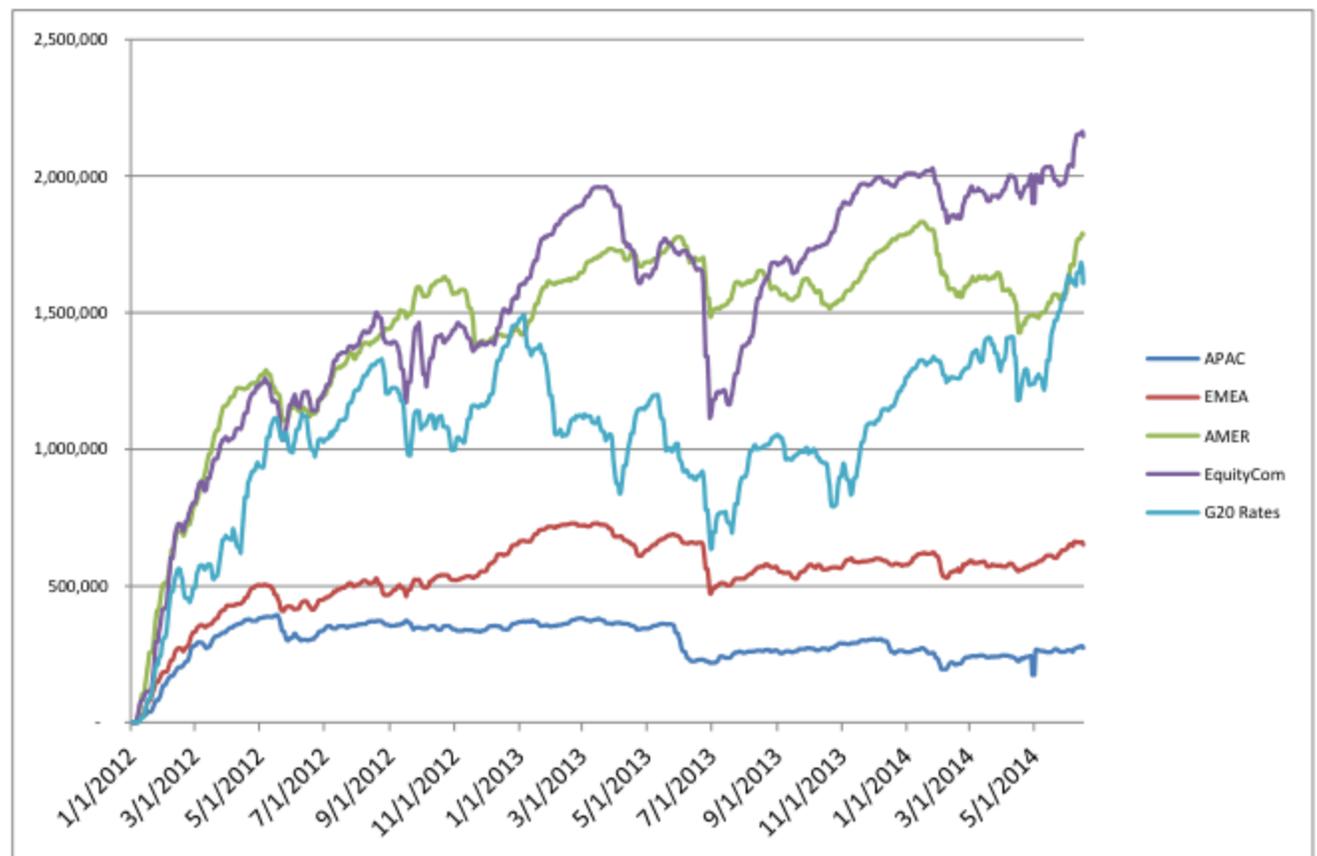
**Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)**



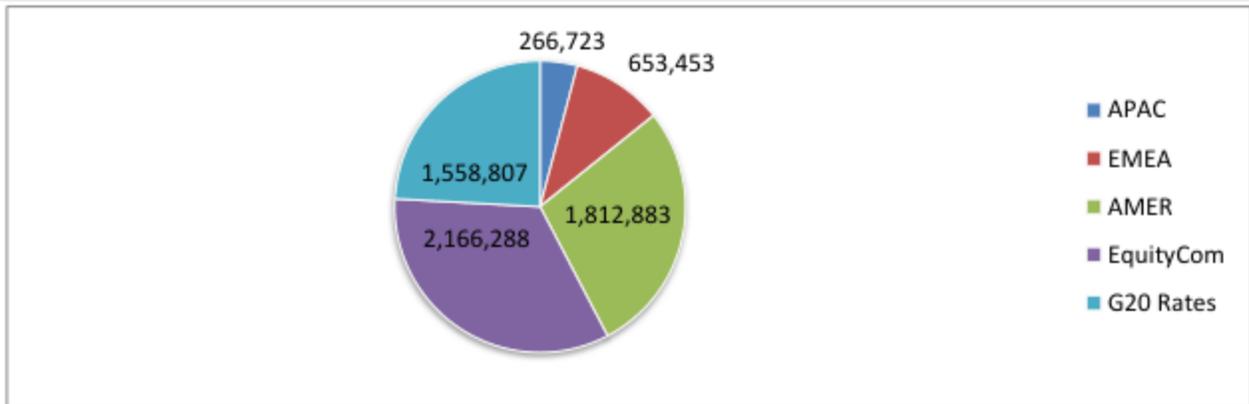
**Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodites, G20 Gov. Credit)**



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



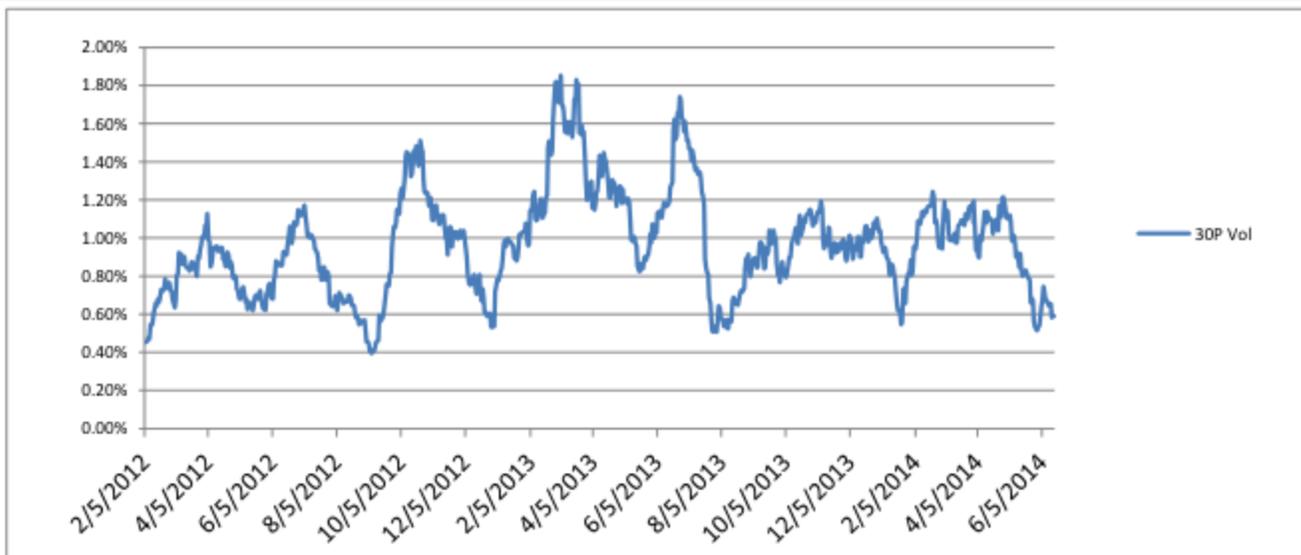
Current Gross Notional Risk by Category



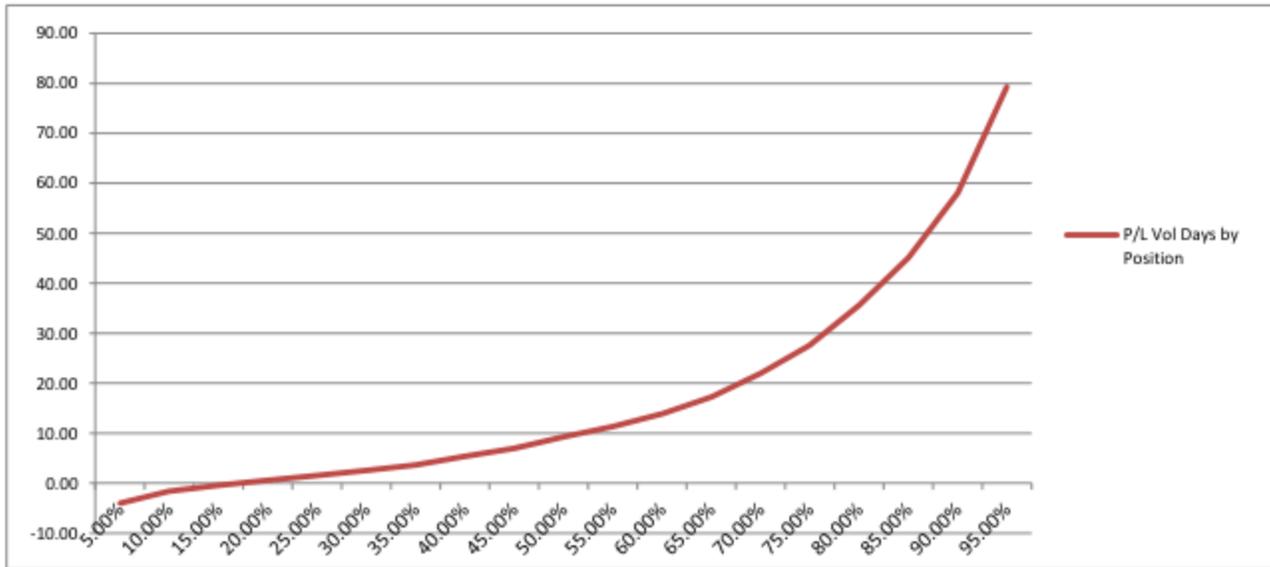
Performance Vs. MSCI World Index



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%	-16.11
5.00%	-3.43
10.00%	-1.65
15.00%	-0.38
20.00%	0.21
25.00%	1.37
30.00%	2.49
35.00%	3.56
40.00%	5.35
45.00%	6.90
50.00%	9.25
55.00%	11.69
60.00%	15.16
65.00%	18.82
70.00%	22.80
75.00%	29.05
80.00%	36.44
85.00%	44.88
90.00%	58.43
95.00%	79.21
100.00%	168.14

MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	0.71%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	45.54%

## 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	36	(3,080)	55.44	54.78	1.35	0.88%	20.92
005380 KS Equity	(64)	3,149	224.30	219.81	-2.25	0.91%	6.89
005490 KS Equity	148	(3,177)	294.09	280.38	5.30	0.88%	24.85
005930 KS Equity	-	702	1,343.27	1,343.27	0.00	1.05%	(2.73)
012330 KS Equity	438	3,350	247.00	279.30	16.27	0.80%	4.32
1 HK Equity	959	12,607	16.18	17.41	7.97	0.96%	(87.02)
1299 HK Equity	339	7,867	4.85	5.06	7.92	0.54%	(8.26)
13 HK Equity	945	6,181	11.80	13.60	15.04	1.02%	(9.26)
16 HK Equity				13.77			-
27 HK Equity	(7)	348	7.52	7.38	-1.08	1.74%	(6.53)
2914 JP Equity	194	6,921	34.56	35.53	3.56	0.79%	(43.97)
3382 JP Equity	113	3,074	38.97	40.40	4.62	0.80%	14.79
4063 JP Equity	-	979	59.17	59.17	0.00	0.68%	7.55
4502 JP Equity	160	7,126	45.24	46.26	3.75	0.60%	23.20
4689 JP Equity	92	4,252	4.63	4.73	1.31	1.65%	35.94
5 HK Equity	(130)	(4,127)	10.15	10.47	-5.31	0.59%	11.99
5108 JP Equity	(0)	4,359	35.90	35.90	-0.01	0.88%	(20.52)
5401 JP Equity				3.10			-
6301 JP Equity	2	4,173	22.48	22.49	0.04	0.90%	28.14
6752 JP Equity				11.62			-
6902 JP Equity				47.12			-
6954 JP Equity	467	7,571	160.05	169.92	7.43	0.83%	75.60
7201 JP Equity	13	3,598	9.37	9.40	0.40	0.87%	(7.51)
7203 JP Equity	(89)	(4,207)	56.09	57.28	-3.26	0.65%	(19.18)
7267 JP Equity	102	(4,675)	35.34	34.56	2.60	0.84%	(2.25)
762 HK Equity	(41)	(1,017)	1.48	1.54	-3.09	1.29%	20.47
7751 JP Equity	99	5,733	32.67	33.23	3.53	0.49%	(9.66)
8031 JP Equity	(103)	(1,710)	14.69	15.58	-6.46	0.93%	140.20
8058 JP Equity	448	8,319	19.43	20.48	8.47	0.64%	-
8306 JP Equity				6.05			(22.68)
8316 JP Equity	(186)	(3,372)	39.96	42.16	-5.16	1.07%	14.90
8411 JP Equity	88	6,112	2.02	2.05	2.77	0.52%	(10.88)
8604 JP Equity	(127)	(1,668)	6.47	6.97	-6.64	1.15%	35.65
8801 JP Equity	130	4,655	31.26	32.13	2.00	1.40%	
8802 JP Equity	18	(4,927)	24.35	24.26	0.29	1.22%	(29.53)
9020 JP Equity	(7)	(2,905)	75.65	75.84	-0.34	0.73%	(1.57)
941 HK Equity	171	(3,782)	10.19	9.73	6.69	0.68%	11.22
9432 JP Equity	1,081	9,492	54.98	61.25	15.47	0.74%	(43.46)
9433 JP Equity	252	6,343	56.96	59.22	3.95	1.01%	(8.81)
9437 JP Equity	50	5,062	16.97	17.14	1.78	0.55%	25.03
9983 JP Equity	(26)	(2,292)	322.77	326.48	-1.05	1.10%	(12.02)

9984 JP Equity	103	5,645	74.36	75.72	1.59	1.15%	<b>28.25</b>
AAPL US Equity	1,636	9,685	78.79	92.10	21.37	0.79%	<b>66.27</b>
ABB US Equity				23.24			-
ABBN VX Equity	26	(3,632)	23.44	23.28	1.21	0.58%	<b>(10.23)</b>
ABBV US Equity	246	5,504	51.57	53.88	6.49	0.69%	<b>(14.49)</b>
ABEV US Equity	156	(5,506)	7.24	7.04	3.28	0.86%	<b>50.21</b>
ABEV3 BZ Equity	181	(5,164)	7.31	7.05	3.82	0.92%	<b>65.63</b>
ABI BB Equity	695	10,512	104.24	111.13	11.29	0.59%	<b>1.12</b>
ABT US Equity	126	7,169	39.29	39.98	3.45	0.51%	<b>40.25</b>
ABX CN Equity	330	(5,037)	18.17	16.98	6.47	1.01%	<b>(67.99)</b>
ABX US Equity	319	(4,849)	18.17	16.98	6.64	0.99%	<b>(57.84)</b>
ACA FP Equity	6,945	5,408	6.83	15.61	103.52	1.24%	<b>(67.05)</b>
ACE US Equity	648	11,217	97.97	103.63	16.58	0.35%	<b>(29.41)</b>
ACN US Equity	525	8,563	77.97	82.74	10.20	0.60%	<b>(2.96)</b>
ADP US Equity	154	6,767	76.95	78.71	4.16	0.55%	<b>(4.29)</b>
AFL US Equity	44	5,843	61.61	62.07	1.16	0.65%	<b>2.77</b>
AGN US Equity	4,298	10,225	112.47	159.75	37.47	1.12%	<b>(220.29)</b>
AI FP Equity	(377)	10,292	137.68	132.81	-4.96	0.74%	<b>(11.26)</b>
AIG US Equity	717	9,279	50.92	54.85	10.53	0.73%	<b>38.52</b>
AIR FP Equity	(85)	4,737	70.17	68.94	-1.59	1.12%	<b>(26.00)</b>
ALV GR Equity	(86)	7,052	169.18	167.14	-2.37	0.51%	<b>15.56</b>
ALVG IX Equity	(48)	5,730	168.61	167.22	-1.61	0.52%	<b>21.01</b>
AMGN US Equity	(1)	8,878	116.15	116.14	-0.01	0.58%	<b>25.14</b>
AMT US Equity	1,658	12,312	77.43	87.86	27.10	0.50%	<b>(57.86)</b>
AMZN US Equity	(184)	(2,898)	306.51	325.99	-5.16	1.23%	<b>3.30</b>
ANZ AU Equity	920	12,947	29.78	31.89	9.77	0.73%	<b>98.39</b>
APA US Equity	851	10,988	90.94	97.98	12.11	0.64%	<b>96.35</b>
APC US Equity	514	5,575	99.54	108.72	11.11	0.83%	<b>33.34</b>
AXP US Equity	3,321	11,543	73.26	94.33	44.04	0.65%	<b>(62.77)</b>
AZN LN Equity	6,177	12,676	49.80	74.07	38.37	1.27%	<b>(79.86)</b>
AZN SS Equity	5,567	12,119	50.82	74.16	34.91	1.32%	<b>(74.94)</b>
AZN US Equity	6,026	12,812	50.30	73.96	36.87	1.28%	<b>(53.77)</b>
BA US Equity	211	10,667	129.95	132.51	2.93	0.67%	<b>23.95</b>
BAC US Equity	(72)	6,820	15.42	15.26	-1.27	0.83%	<b>(82.31)</b>
BARC LN Equity	(90)	5,219	4.11	4.04	-1.45	1.19%	<b>(5.08)</b>
BAS GR Equity	1,389	8,432	99.36	115.73	38.52	0.43%	<b>16.06</b>
BATS LN Equity	824	8,615	54.62	59.84	14.82	0.65%	<b>12.41</b>
BAX US Equity	4	4,842	73.52	73.58	0.22	0.40%	<b>28.97</b>
BAYN GR Equity	210	10,263	137.07	139.88	3.77	0.54%	<b>4.59</b>
BBAS3 BZ Equity	-	475	11.91	11.91	0.00	1.54%	<b>6.69</b>
BBD US Equity	237	5,475	14.62	15.25	3.70	1.17%	<b>(29.66)</b>
BBDC4 BZ Equity	246	5,427	14.64	15.30	3.72	1.22%	<b>(39.21)</b>
BBL US Equity	41	(4,248)	64.02	63.40	1.15	0.84%	<b>(53.74)</b>
BBVA SM Equity	1,695	6,299	10.28	13.04	36.43	0.74%	<b>(42.07)</b>
BCE CN Equity	168	10,241	45.03	45.77	3.94	0.42%	<b>53.88</b>
BCS US Equity	(113)	5,457	16.46	16.12	-1.78	1.17%	<b>(24.81)</b>
BEN US Equity	139	4,282	53.70	55.45	3.95	0.83%	<b>(16.70)</b>

BG/ LN Equity	(265)	(1,894)	18.76	21.39	-16.11	0.87%	11.52
BHP AU Equity	(304)	9,507	34.45	33.38	-3.42	0.94%	59.01
BHP US Equity	(83)	7,278	67.99	67.22	-1.38	0.83%	55.56
BIIB US Equity	271	1,066	245.93	308.56	25.08	1.02%	(3.13)
BIL SJ Equity	142	(4,833)		#N/A N/A	4.05	0.73%	
BK US Equity	543	8,609	32.86	34.93	9.14	0.69%	(111.38)
BLK US Equity	83	5,982	304.18	308.40	2.51	0.55%	(16.85)
BLT LN Equity	77	(4,374)	32.33	31.76	2.14	0.82%	(60.77)
BMO CN Equity	826	14,492	66.99	70.81	14.58	0.39%	14.57
BMW GR Equity	1,254	5,402	99.96	123.16	31.89	0.73%	28.32
BMY US Equity	(9)	(2,384)	47.02	47.20	-0.46	0.85%	(7.49)
BN FP Equity	(7)	207	74.39	71.83	-4.80	0.74%	(1.23)
BNP FP Equity	64	(3,462)	71.49	70.17	2.16	0.85%	(47.15)
BNS CN Equity	1,442	14,098	59.43	65.50	25.06	0.41%	121.39
BP/ LN Equity	1,112	11,824	7.88	8.62	20.59	0.46%	(44.44)
BRK/B US Equity	648	15,201	120.96	126.11	10.03	0.42%	(61.02)
BSBR US Equity	163	4,372	6.76	7.01	5.23	0.71%	(33.58)
BUD US Equity	687	10,949	104.92	111.50	10.79	0.58%	33.52
BX US Equity	135	4,860	32.08	32.97	2.17	1.28%	(43.18)
C US Equity	(54)	6,030	47.93	47.51	-1.32	0.67%	(24.40)
CA FP Equity	62	2,359	34.37	35.27	3.47	0.76%	(14.81)
CAT US Equity	2,587	14,645	90.43	106.41	24.27	0.73%	(46.00)
CBA AU Equity	1,694	17,559	69.92	76.67	17.12	0.56%	21.19
CBS US Equity	8	5,408	60.37	60.45	0.14	1.01%	(1.39)
CCL US Equity	372	6,766	36.49	38.49	7.27	0.76%	(78.45)
CELG US Equity	333	6,006	152.36	160.80	6.92	0.80%	32.33
CFR VX Equity	373	9,275	98.59	102.55	6.02	0.67%	0.29
CL US Equity	2,924	22,712	60.22	67.97	30.34	0.42%	49.54
CM CN Equity	804	12,827	84.55	89.85	14.74	0.43%	61.46
CMCSA US Equity	207	10,468	51.28	52.29	4.00	0.49%	(45.31)
CMCSK US Equity	5,231	13,530	37.47	51.95	84.58	0.46%	(52.61)
CNI US Equity	3,060	14,136	52.09	63.37	43.06	0.50%	206.20
CNQ CN Equity	2,174	11,154	36.93	44.12	23.16	0.84%	45.65
CNR CN Equity	3,003	14,160	52.27	63.36	44.91	0.47%	214.49
COF US Equity	1,299	8,423	70.22	81.05	24.44	0.63%	79.72
COP US Equity	858	10,862	77.39	83.51	15.12	0.52%	125.55
COST US Equity	100	9,550	114.02	115.22	1.65	0.64%	5.15
COV LN Equity				#N/A N/A			
COV US Equity	2,850	7,850	64.85	88.40	29.68	1.22%	2,423.92
CRM US Equity	63	2,191	52.34	53.85	1.77	1.63%	(2.25)
CS FP Equity	(67)	4,786	24.65	24.30	-1.67	0.84%	(15.88)
CSCO US Equity	(5)	6,415	24.58	24.56	-0.10	0.74%	(34.97)
CSX US Equity	1,869	9,972	25.47	30.24	26.36	0.71%	(42.49)
CVE CN Equity				31.73			-
CVS US Equity	2,221	12,539	64.62	76.07	28.74	0.62%	65.31
CVX US Equity				128.25			-
D US Equity	1,042	7,953	60.80	68.76	20.21	0.65%	50.99

DAI GR Equity	7,045	13,908	62.20	93.72	65.50	0.77%	204.00
DBK GR Equity	627	(6,577)	41.28	37.34	10.81	0.88%	37.62
DD US Equity	3,076	13,534	55.43	68.02	45.37	0.50%	(58.57)
DDAIF US Equity	4,071	8,377	63.20	93.92	61.71	0.79%	89.26
DE US Equity	393	10,094	86.88	90.27	6.89	0.57%	(36.02)
DELL US Equity				#N/A	N/A		
DG FP Equity	4,702	10,090	51.66	75.73	90.59	0.51%	(55.40)
DGE LN Equity	87	2,632	31.00	32.03	4.97	0.66%	(23.85)
DHR US Equity	487	11,611	76.85	80.07	6.56	0.64%	(22.43)
DIS US Equity	2,129	11,829	70.38	83.04	28.89	0.62%	80.82
DISCA US Equity	(106)	(6,841)	75.84	77.01	-1.43	1.08%	82.85
DNB NO Equity	576	8,187	17.88	19.14	11.66	0.60%	0.60
DOW US Equity	3,014	7,396	37.11	52.23	68.37	0.60%	(33.73)
DPW GR Equity	139	660	29.41	35.61	26.16	0.81%	(2.02)
DTE GR Equity	957	8,006	15.25	17.07	17.60	0.68%	(34.57)
DTV US Equity	3,621	10,704	62.09	83.10	46.06	0.73%	14.77
DUK US Equity	(56)	(7,783)	70.84	71.35	-1.50	0.48%	(73.59)
DVN US Equity	2,687	13,400	65.00	78.04	27.87	0.72%	72.12
EBAY US Equity	99	(4,042)	50.22	48.99	3.17	0.77%	2.94
ECL US Equity	161	11,898	106.13	107.57	3.30	0.41%	(44.17)
EDF FP Equity	4,957	9,189	23.45	36.09	53.94	1.00%	(79.54)
EMC US Equity	571	12,257	25.48	26.67	10.51	0.44%	37.87
EMR US Equity	(50)	8,739	66.79	66.41	-0.95	0.60%	(22.59)
ENB CN Equity	478	12,532	45.66	47.40	8.17	0.47%	101.85
ENEL IM Equity	2,814	8,902	4.48	5.90	33.83	0.93%	80.98
ENI IM Equity	1,102	11,929	24.33	26.58	12.97	0.71%	108.67
EOAN GR Equity	175	4,560	18.88	19.61	5.02	0.76%	32.63
EOG US Equity	3,281	5,841	72.84	113.75	56.23	1.00%	82.12
EPD US Equity	2,302	14,348	64.50	74.85	34.17	0.47%	198.79
ERICB SS Equity	(211)	7,934	12.50	12.18	-4.37	0.61%	(63.59)
ESRX US Equity	16	7,828	70.79	70.93	0.38	0.52%	(36.61)
ETN US Equity	246	6,951	73.14	75.73	6.16	0.57%	48.88
F US Equity	(95)	6,833	16.82	16.59	-2.08	0.67%	3.54
FB US Equity	1,204	2,630	44.06	64.22	37.05	1.24%	(12.13)
FCX US Equity	63	6,674	33.66	33.97	1.13	0.84%	11.54
FDX US Equity	273	5,760	133.48	139.82	8.55	0.55%	(8.96)
FOX US Equity	286	8,112	33.25	34.42	3.92	0.90%	28.94
FOXA US Equity	314	7,483	34.19	35.62	4.65	0.90%	51.80
FP FP Equity	2,036	14,528	62.63	71.41	21.17	0.66%	(30.52)
G IM Equity	(48)	5,340	22.35	22.15	-1.23	0.72%	(25.60)
GE US Equity	2,662	13,140	22.32	26.84	42.37	0.48%	(85.67)
GILD US Equity	171	5,554	78.47	80.89	3.57	0.86%	22.34
GIS US Equity	1,660	25,323	50.89	54.23	17.13	0.38%	(26.50)
GLE FP Equity				56.51			-
GLEN LN Equity	(146)	(2,955)	5.22	5.48	-6.48	0.76%	(50.56)
GLW US Equity	3,509	12,136	16.41	21.16	52.19	0.55%	(9.02)
GM US Equity	180	8,503	35.24	35.98	2.67	0.79%	87.71

GOOG US Equity	(140)	6,581	555.36	543.82	-2.16	0.98%	(68.26)
GS US Equity	148	8,442	162.84	165.69	2.34	0.75%	(21.66)
GSK LN Equity	204	5,707	26.22	27.16	6.34	0.56%	(9.02)
GSZ FP Equity	1,187	11,993	25.44	27.96	14.67	0.67%	94.00
HAL US Equity	2,380	8,037	52.06	67.47	43.81	0.68%	73.58
HD US Equity	322	13,333	76.98	78.84	3.56	0.68%	142.71
HMB SS Equity	165	7,694	42.69	43.61	3.37	0.64%	(18.30)
HON US Equity	6,386	11,930	61.10	93.80	89.34	0.60%	(5.09)
HPQ US Equity	2,750	8,089	25.99	34.83	38.39	0.89%	21.30
HSBA LN Equity	60	8,008	10.34	10.41	1.35	0.55%	(29.26)
IBE SM Equity	2,456	7,531	5.56	7.37	68.46	0.48%	(38.45)
IBM US Equity	229	(6,942)	188.29	182.08	6.22	0.53%	11.16
IMT LN Equity	2,796	14,060	37.16	44.56	33.37	0.60%	23.94
INTC US Equity	3,007	13,546	24.52	29.97	29.21	0.76%	71.57
ISP IM Equity	4,185	5,699	1.93	3.35	52.38	1.40%	(20.92)
ITUB US Equity	(262)	5,715	15.84	15.15	-3.28	1.40%	(48.73)
ITUB4 BZ Equity	(163)	4,601	15.77	15.23	-2.57	1.38%	(43.17)
ITW US Equity	4,061	14,011	67.84	87.50	59.91	0.48%	(161.89)
ITX SM Equity	(55)	(3,725)	147.42	149.58	-2.35	0.62%	19.28
JCI US Equity	116	4,214	48.47	49.80	3.35	0.82%	20.51
JNJ US Equity	6,240	20,338	78.39	102.45	102.31	0.30%	(0.39)
JPM US Equity	92	10,159	56.23	56.74	1.30	0.70%	(84.52)
KMB US Equity	304	11,316	107.98	110.88	7.90	0.34%	23.65
KMI US Equity	37	4,704	35.04	35.31	1.39	0.56%	40.76
KO US Equity	(2)	(2,350)	40.59	40.63	-0.31	0.30%	(15.80)
LBTYA US Equity	(145)	5,724	43.90	42.81	-2.82	0.90%	(37.45)
LBTYK US Equity	(70)	7,489	41.91	41.52	-1.31	0.72%	(62.91)
LIN GR Equity	534	10,686	200.99	211.04	8.36	0.60%	52.06
LLOY LN Equity	208	3,350	1.23	1.30	7.12	0.87%	(39.66)
LLY US Equity	(24)	4,953	59.03	58.74	-0.94	0.52%	(18.77)
LMT US Equity	699	2,016	122.48	164.97	65.90	0.53%	18.38
LNKD US Equity	217	(2,461)	183.83	167.62	5.53	1.60%	5.25
LOW US Equity	(121)	4,313	46.74	45.46	-2.85	0.98%	2.55
LVS US Equity	(51)	1,192	76.07	72.94	-3.46	1.24%	(9.35)
LYB US Equity	1,532	2,297	59.29	98.83	125.68	0.53%	(12.37)
MA US Equity	(7)	6,084	75.27	75.18	-0.18	0.65%	(46.31)
MAERSKB DC Equity	7,962	14,377	1,651.64	2,566.26	57.75	0.96%	(150.43)
MC FP Equity	285	7,348	188.38	195.69	7.89	0.49%	18.20
MCD US Equity	24	9,603	100.64	100.89	0.58	0.43%	55.58
MCK US Equity	232	2,181	164.92	182.46	12.50	0.85%	(4.85)
MDLZ US Equity	4,086	13,763	28.74	37.28	46.11	0.64%	(67.02)
MDT US Equity	8,511	20,811	43.22	60.90	58.88	0.69%	68.09
MET US Equity	1,704	7,556	44.37	54.37	22.55	1.00%	(4.41)
MFC CN Equity	1,359	2,561	12.38	18.94	81.05	0.65%	5.66
MHS US Equity				#N/A	N/A		
MMM US Equity	10,192	21,331	96.89	143.19	124.20	0.38%	(16.90)
MO US Equity	1,585	13,316	37.33	41.77	23.01	0.52%	119.09

MON US Equity	1,476	12,435	106.57	119.23	21.85	0.54%	(60.84)
MOS US Equity				49.32			-
MRK US Equity	1,843	12,645	50.66	58.04	22.43	0.65%	(68.07)
MS US Equity	84	3,990	30.99	31.64	2.28	0.92%	1.09
MSFT US Equity	1,413	8,724	35.67	41.44	22.65	0.71%	47.68
MUV2 GR Equity	589	6,116	197.70	216.74	21.38	0.45%	8.03
NAB AU Equity	(167)	13,313	31.52	31.13	-1.83	0.68%	0.38
NCM AU Equity				9.56			-
NEE US Equity	5,010	15,275	73.39	97.45	58.99	0.56%	163.98
NEM US Equity	506	(2,777)	28.38	23.21	19.93	0.91%	10.87
NESN VX Equity	1,043	11,809	70.94	77.21	17.23	0.51%	44.15
NG/ LN Equity	2,529	13,478	12.00	14.25	25.40	0.74%	38.27
NKE US Equity	241	5,145	71.37	74.71	6.23	0.75%	29.77
NOK US Equity	4,549	4,498	3.96	7.97	100.02	1.01%	(56.50)
NOV US Equity	(20)	8,643	78.01	77.83	-0.24	0.97%	71.89
NOVN VX Equity	7,567	21,737	66.85	90.13	83.35	0.42%	327.80
NOVOB DC Equity	1,221	9,444	40.35	45.56	14.13	0.91%	140.42
NSC US Equity	2,544	10,732	82.11	101.57	35.82	0.66%	71.67
NVS US Equity	6,035	18,195	67.78	90.26	89.00	0.37%	267.85
OGXP3 BZ Equity	4,025	(4,107)	4.39	0.09	30.82	3.18%	(289.06)
OR FP Equity	272	9,967	168.06	172.65	5.74	0.48%	(47.64)
ORA FP Equity	1,709	8,559	13.80	16.56	20.06	1.00%	(105.62)
ORCL US Equity	2,008	8,999	34.43	42.11	51.67	0.43%	24.18
OXY US Equity	746	10,623	96.66	103.45	13.29	0.53%	94.47
PBR US Equity	0	517	15.84	15.84	0.00	1.42%	2.35
PBR/A US Equity	-	481	16.91	16.91	0.00	1.53%	0.58
PCLN US Equity	104	5,110	1,174.29	1,198.19	1.78	1.14%	(12.92)
PCP US Equity	239	8,068	257.64	265.26	3.43	0.86%	(27.43)
PEP US Equity	586	13,263	83.78	87.49	11.48	0.39%	64.43
PETR3 BZ Equity				7.93			-
PETR4 BZ Equity				8.46			-
PFE US Equity	(12)	4,811	29.61	29.53	-0.45	0.54%	8.17
PG US Equity	56	11,013	79.25	79.65	1.56	0.33%	(1.85)
PHIA NA Equity				31.10			-
PM US Equity	243	9,885	86.84	88.97	7.87	0.31%	76.12
PNC US Equity	1,307	9,400	76.94	87.64	21.32	0.65%	(14.40)
POT CN Equity	125	6,886	36.04	36.70	2.76	0.66%	133.16
POT US Equity	95	7,998	36.33	36.76	1.97	0.61%	167.27
PRU LN Equity	8,360	10,521	12.76	22.90	134.11	0.59%	11.63
PSA US Equity	604	13,406	162.12	169.42	9.60	0.47%	4.33
PSX US Equity	1,740	6,569	65.88	83.33	36.28	0.73%	(1.77)
PX US Equity	2,450	17,041	114.23	130.65	35.38	0.41%	(123.59)
QCOM US Equity	2,236	12,820	67.06	78.76	39.30	0.44%	(88.99)
QQQ US Equity	2,845	12,682	75.41	92.33	48.83	0.46%	11.70
RAI US Equity	1,422	12,125	53.94	60.26	15.72	0.75%	132.54
RDS/A US Equity	896	11,546	75.02	80.84	15.57	0.50%	45.96
RDS/B US Equity	868	11,427	78.85	84.83	11.20	0.68%	55.01

RDSA LN Equity	987	10,430	36.96	40.45	18.94	0.50%	26.45
RDSA NA Equity	810	11,195	37.76	40.49	14.61	0.50%	44.49
RDSB LN Equity	914	10,889	39.07	42.36	13.30	0.63%	29.87
REGN US Equity	124	6,240	302.78	308.81	1.79	1.11%	30.00
RIO AU Equity	(59)	1,467	56.44	54.26	-3.47	1.16%	7.17
RIO LN Equity	(52)	1,101	54.00	51.58	-5.08	0.92%	4.95
RIO US Equity	(58)	1,263	53.93	51.54	-4.22	1.10%	3.49
ROG VX Equity	6,696	17,035	212.78	296.42	70.79	0.56%	73.96
RY CN Equity	588	12,925	66.40	69.42	10.51	0.43%	35.26
SAB LN Equity	1,974	12,190	49.91	57.99	20.60	0.79%	143.38
SAN FP Equity	(39)	(4,572)	106.54	107.46	-1.86	0.46%	(7.99)
SAN SM Equity	2,038	9,840	8.73	10.53	36.51	0.57%	(43.59)
SAN US Equity	1,607	7,980	8.73	10.49	25.77	0.78%	(82.18)
SAP GR Equity	43	3,526	76.01	76.93	1.84	0.66%	54.51
SAP US Equity	35	2,942	76.01	76.92	1.65	0.72%	37.84
SBUX US Equity	235	10,127	73.24	74.94	3.51	0.66%	68.32
SGO FP Equity	2,277	8,173	44.52	56.92	31.37	0.89%	(46.06)
SI US Equity				#N/A N/A			
SIE GR Equity	907	5,345	114.81	134.30	26.78	0.63%	36.13
SLB US Equity	2,410	10,531	87.14	107.09	45.40	0.50%	(47.42)
SMSN LI Equity	(41)	1,272	696.57	674.91	-3.04	1.05%	5.78
SO US Equity	(58)	11,861	44.11	43.90	-0.99	0.50%	94.24
SPG US Equity	(405)	12,778	168.81	163.63	-5.20	0.61%	4.67
SREN VX Equity				88.64			-
STAN LN Equity	-	979	22.18	22.18	0.00	0.52%	0.28
STL NO Equity	2,139	11,476	26.77	31.76	22.23	0.84%	109.10
STT US Equity	67	5,049	65.21	66.07	1.73	0.76%	(25.44)
SU CN Equity	1,938	12,860	37.57	43.23	18.90	0.80%	254.59
SU FP Equity	631	10,184	87.64	93.07	7.01	0.88%	(23.17)
SU US Equity	1,981	13,925	37.83	43.21	17.96	0.79%	258.23
SWEDA SS Equity	204	4,735	25.97	27.09	6.40	0.67%	104.59
SYNN VX Equity	(158)	(5,220)	362.13	373.08	-6.43	0.47%	(14.44)
T US Equity	42	(7,349)	35.18	34.98	1.30	0.44%	9.69
TD CN Equity	1,058	14,366	46.66	50.10	16.62	0.44%	19.54
TEF SM Equity	413	8,397	16.14	16.94	7.50	0.66%	(13.50)
TEF US Equity	375	6,728	16.00	16.89	8.05	0.69%	(7.73)
TGT US Equity	813	(8,574)	63.57	57.54	11.52	0.82%	(59.66)
TJX US Equity	12	(1,749)	55.06	54.69	0.65	1.02%	1.64
TLS AU Equity	712	13,319	4.66	4.91	10.60	0.50%	33.82
TLSN SS Equity	(297)	(5,268)	7.02	7.42	-11.42	0.49%	(1.74)
TM US Equity	41	(5,774)	115.16	114.33	1.26	0.57%	(10.49)
TMO US Equity	8,841	10,218	63.59	118.61	133.99	0.65%	(110.54)
TOT US Equity	1,308	7,801	61.19	71.45	22.30	0.75%	(23.68)
TRP CN Equity	(64)	(2,906)	46.17	47.19	-5.24	0.42%	(28.01)
TRV US Equity	1,308	14,642	87.64	95.47	22.84	0.39%	31.84
TSCO LN Equity	761	(6,852)	5.53	4.92	13.33	0.83%	73.44
TWC US Equity	939	5,234	120.22	141.79	33.83	0.53%	(22.59)

TWX US Equity	67	9,814	67.77	68.23	0.85	0.80%	23.41
TXN US Equity	4,581	12,205	34.93	48.04	61.86	0.61%	(67.03)
TYC US Equity	13,320	24,080	29.17	45.30	75.59	0.73%	517.19
UBS US Equity	(24)	949	19.75	19.27	-3.62	0.69%	(8.10)
UBSN VX Equity	(21)	892	19.77	19.31	-3.15	0.75%	(6.41)
UCG IM Equity	3,361	5,500	5.62	9.06	48.75	1.25%	(19.03)
ULVR LN Equity	318	7,640	43.35	45.16	7.44	0.56%	(22.06)
UNA NA Equity	263	8,550	42.33	43.63	5.73	0.54%	(12.18)
UNH US Equity	2,216	10,611	64.78	78.31	36.74	0.57%	(108.31)
UNP US Equity	2,537	14,119	84.72	99.94	33.84	0.53%	(153.99)
UPS US Equity	3,929	14,806	79.87	101.06	46.76	0.57%	(21.09)
USB US Equity	3,316	14,625	34.87	42.78	56.22	0.40%	(115.01)
UTX US Equity	6,438	15,190	82.05	116.82	70.43	0.60%	7.11
V US Equity	156	9,462	206.86	210.27	2.85	0.58%	(42.06)
VALE US Equity	392	(2,664)	14.92	12.72	12.33	1.19%	13.37
VALE3 BZ Equity	455	(2,939)	15.07	12.73	11.71	1.32%	24.77
VIAB US Equity	3,990	9,746	61.33	86.43	66.92	0.61%	90.69
VIV FP Equity				25.99			-
VMW US Equity	301	4,785	89.16	94.78	7.28	0.87%	(1.43)
VOD LN Equity	531	(3,948)	3.82	3.30	16.03	0.84%	3.12
VOD US Equity	508	(3,810)	38.03	32.96	15.36	0.87%	(9.45)
VOW3 GR Equity	56	3,208	259.69	264.22	3.15	0.55%	(5.20)
VRX CN Equity	80	1,108	109.70	117.64	5.40	1.34%	(20.19)
VRX US Equity	197	752	93.20	117.65	20.34	1.29%	(16.99)
VTI US Equity	806	5,134	86.91	100.55	39.51	0.40%	6.40
VWO US Equity	78	5,630	42.75	43.34	2.49	0.56%	(23.57)
VZ US Equity	(6)	948	49.60	49.26	-1.31	0.52%	2.35
WBC AU Equity	503	11,844	30.87	32.18	6.34	0.67%	10.75
WES AU Equity	(3)	13,490	39.08	39.07	-0.04	0.59%	(11.86)
WFC US Equity	3,799	12,958	39.63	51.25	51.75	0.57%	(204.14)
WLP US Equity	4,469	11,242	76.13	106.40	61.98	0.64%	(62.08)
WMT US Equity	(124)	9,262	76.30	75.29	-2.80	0.48%	0.05
WOW AU Equity	(113)	4,724	34.81	34.00	-4.09	0.59%	(18.79)
XOM US Equity	1,859	16,573	92.53	102.91	29.23	0.38%	106.88
XTA LN Equity				#N/A N/A			
YHOO US Equity	(15)	3,537	35.20	35.06	-0.38	1.09%	(176.85)
YUM US Equity	514	9,527	74.92	78.97	11.25	0.48%	1.73
ZURN VX Equity	13	8,429	294.36	294.83	0.42	0.38%	21.44

#### 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	20,622	62,272	1,455.70	1,937.78	85.21	0.39%	69.36
NDX Index	12,516	37,348	2,831.19	3,779.93	65.85	0.51%	57.70
RTY Index	618	13,754	1,116.65	1,166.82	5.37	0.84%	51.11

SPTSX Index	2,631	44,336	13,084.54	13,860.87	19.11	0.31%	182.29
MEXBOL Index	(43)	15,064	3,278.24	3,269.02	-0.51	0.55%	5.70
IBOV Index	-	9,176	24,461.36	24,461.36	0.00	1.07%	(48.08)
MERVAL Index	(633)	22,139	914.65	889.22	-1.93	1.48%	(2,189.89)
UKX Index	4,582	47,917	10,472.06	11,473.43	31.28	0.31%	(105.74)
DAX Index	9,671	37,847	10,682.74	13,412.56	65.19	0.39%	(1.92)
CAC Index	1,686	29,424	5,788.46	6,120.14	13.56	0.42%	(138.53)
IBEX Index	11,661	42,944	11,748.18	14,938.13	42.47	0.64%	(362.46)
SMI Index	7,702	52,752	8,424.18	9,654.10	52.77	0.28%	264.25
FTSEMIB Index	7,325	25,266	23,118.94	29,821.78	27.76	1.04%	(185.80)
PSI20 Index	5,241	24,476	8,041.34	9,763.07	23.83	0.90%	(94.76)
ISEQ Index	17,756	32,079	4,246.25	6,596.53	71.44	0.77%	(224.07)
ICEXI Index	511	14,393	7.06	7.31	6.45	0.55%	(61.99)
AEX Index	6,633	48,106	491.98	559.82	38.78	0.36%	(42.43)
BEL20 Index	7,925	47,922	3,658.46	4,263.46	44.64	0.37%	(16.91)
LUXXX Index	10,457	41,632	1,672.08	2,092.05	33.57	0.75%	88.14
KFX Index	13,019	40,987	102.53	135.10	59.11	0.54%	281.71
HEX Index	9,403	44,046	8,626.70	10,468.33	45.30	0.47%	(44.63)
OMX Index	2,058	25,898	193.19	208.54	19.34	0.41%	(61.15)
ATX Index	347	64,153	3,453.03	3,471.72	0.83	0.65%	237.02
ASE Index	39	12,366	1,707.57	1,712.95	0.19	1.67%	(46.29)
OSEBX Index	5,471	28,399	86.88	103.61	36.80	0.52%	(63.85)
INDEXCF Index	(198)	24,438	43.46	43.11	-0.74	1.10%	
TOP40 Index	2,662	36,288		#N/A N/A	10.15	0.72%	
SENSEX Index	5,508	43,256	371.48	418.78	12.73	1.00%	(410.00)
NKY Index	436	23,222	143.92	146.62	2.66	0.70%	(218.78)
HSI Index	965	37,632	2,930.94	3,006.11	5.07	0.51%	(28.63)
SHCOMP Index	769	(39,032)	341.67	334.94	3.81	0.52%	(160.85)
KOSPI Index	1,678	45,441	1.88	1.95	8.40	0.44%	39.13
AS51 Index	957	33,715	4,948.24	5,088.66	5.41	0.52%	72.47
STBCNZL Index	36,318	73,207		#N/A N/A	117.52	0.42%	
EEM US Equity	28	5,720	43.20	43.41	0.80	0.61%	(26.36)
IYR US Equity	113	12,786	70.30	70.92	2.10	0.42%	(65.15)
MDY US Equity	5,550	14,269	184.03	255.61	74.65	0.52%	4.65
JNK US Equity	72	10,785	41.31	41.59	6.16	0.11%	(2.61)
XLF US Equity	6,054	13,610	15.57	22.50	88.10	0.50%	(95.67)
XLU US Equity	953	10,859	39.38	42.84	14.35	0.61%	80.51
XLK US Equity	3,060	13,272	30.99	38.13	50.93	0.45%	-
XLI US Equity	6,864	16,147	38.20	54.44	80.69	0.53%	(25.33)
XLP US Equity	800	12,469	42.17	44.88	16.98	0.38%	50.46
XLY US Equity	1,423	9,522	57.37	65.94	28.13	0.53%	24.95
XLE US Equity	1,484	13,308	89.08	99.01	24.98	0.45%	88.67
XLB US Equity	4,558	15,233	37.75	49.04	68.49	0.44%	(44.29)
XLV US Equity	13,080	24,346	38.87	59.75	126.35	0.43%	75.32
SXXP Index	7,414	48,422	406.61	468.87	51.81	0.30%	(89.15)
SXAP Index	10,189	28,869	521.95	706.17	50.49	0.70%	(24.68)
SXKP Index	4,484	37,626	366.14	409.77	24.13	0.49%	(329.68)

SX6P Index	8,239	39,503	360.60	435.81	44.32	0.47%	45.35
SXEP Index	5,326	51,146	456.85	504.42	18.01	0.58%	(51.25)
SXIP Index	11,663	28,923	222.31	311.95	96.67	0.42%	(136.40)
SXNP Index	4,650	30,621	488.20	562.34	34.47	0.44%	(156.78)
SX3P Index	1,753	31,675	679.66	717.28	13.76	0.40%	(14.91)
SXDP Index	28,166	61,074	609.16	890.08	143.20	0.32%	462.35
SX4P Index	3,828	29,868	934.82	1,054.62	34.65	0.37%	(18.58)
SX8P Index	542	17,778	376.46	387.94	6.04	0.51%	25.85
SXOP Index	11,531	45,049	388.98	488.55	42.31	0.61%	(310.49)
SXQP Index	1,450	45,829	807.20	832.75	9.25	0.34%	(50.74)
SXRP Index	(132)	10,059	431.78	426.18	-3.39	0.39%	(55.00)
SXMP Index	1,418	17,388	314.93	340.61	18.03	0.45%	(42.98)
SXTP Index	22,155	39,247	172.05	269.17	78.57	0.72%	(147.27)
SX7E Index	3,900	12,087	159.85	211.42	34.38	0.94%	(112.87)
SX5E Index	7,746	43,006	3,750.28	4,425.75	41.99	0.43%	(185.82)
SPGSCITR Index	(87)	(3,945)	5,016.60	5,126.67	-6.26	0.35%	(5.03)
XAG Curncy	1,096	(17,834)	20.96	19.67	10.39	0.59%	22.98
CO1 Comdty	(75)	(2,392)	109.50	112.94	-6.29	0.50%	9.60
CL1 Comdty	2,359	35,353	100.21	106.90	11.41	0.58%	(3.53)
NG1 Comdty	3,304	15,160	3.86	4.71	14.30	1.52%	(124.68)
XAU Comdty	(734)	(26,763)	89.44	91.89	-0.06	48.99%	115.62
IBOXHY Index	4,109	53,418	220.12	237.05	138.35	0.06%	13.59
US_TSY CREDIT	93	100,443	765.33	766.04	0.82	0.11%	18.38
CA_TSY CREDIT	(169)	(20,523)	1,214.65	1,224.65	-2.84	0.29%	(57.17)
MX_TSY CREDIT	1,086	87,928	221.30	224.03	2.68	0.46%	(11.92)
AU_TSY CREDIT	2,091	81,398	1,506.03	1,544.71	9.06	0.28%	225.45
JP_TSY CREDIT	(23)	(45,369)	817.18	817.60	-0.22	0.23%	(119.00)
MY_TSY CREDIT	451	103,107	170.18	170.92	1.88	0.23%	(96.85)
SG_TSY CREDIT	285	66,005	221.48	222.44	2.30	0.19%	62.64
AT_TSY CREDIT	3,823	81,569	358.40	375.20	18.81	0.25%	388.67
BE_TSY CREDIT	5,245	79,771	477.76	509.17	25.01	0.26%	412.74
FI_TSY CREDIT	3,369	85,645	349.64	363.40	16.40	0.24%	403.54
FR_TSY CREDIT	4,318	82,246	1,684.51	1,772.94	20.77	0.25%	398.28
DE_TSY CREDIT	2,574	84,524	1,247.55	1,285.55	12.79	0.24%	387.22
IE_TSY CREDIT	33,444	78,270	336.92	480.89	168.14	0.25%	429.09
IT_TSY CREDIT	9,280	54,986	1,616.07	1,888.83	52.62	0.32%	223.98
NL_TSY CREDIT	3,477	82,865	1,330.92	1,386.77	17.03	0.25%	387.76
ES_TSY CREDIT	11,617	50,187	392.28	483.09	78.50	0.29%	196.36
DK_TSY CREDIT	2,645	67,396	729.23	757.85	15.21	0.26%	337.11
NO_TSY CREDIT	(16)	50,762	347.94	347.83	-0.11	0.28%	150.72
PL_TSY CREDIT	1,870	35,151	429.04	451.87	15.34	0.35%	(160.70)
ZA_TSY CREDIT	260	(53,153)	83.15	82.74	0.51	0.95%	(109.97)
SE_TSY CREDIT	(211)	(44,333)	464.03	466.24	-1.50	0.32%	(197.72)
CH_TSY CREDIT	1,346	33,532	1,008.64	1,049.14	17.55	0.23%	137.84
GB_TSY CREDIT	2,509	89,647	1,507.67	1,549.87	11.02	0.25%	167.39