

Current Date:	3/26/2014	Change on Day:	0.64%
Total Return since 1/1/12:	81.01%	MSCI World Change on Day	-0.08%
T12M Return:	43.60%	No of Positions (+MTM) on Day	234
T90 Day Return:	1.97%	No of Positions (-MTM) on Day	211
T30 Day Return:	-1.52%	Current No. of Positions:	452
Current Long Exposure @ Cost:	4,595,659	Current Leverage (Gross Exposures):	3.16
Current Short Exposure @ Cost:	(1,131,069)		
Net Exposure:	3,464,590		
Starting Capital:	1,000,000		
Current NAV:	1,810,139		

Key Metrics

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval
Win Ratio:	40% - 50% historically
T24M (+) NAV Days	52%
T24M Avg. Daily NAV (+) Change	1.02%
T24M Avg. Daily NAV (-) Change	-0.89%
Target Vol-Adj. Risk Listed Equities	50.00%
Target Vol-Adj. Risk Global Macro	50.00%
Targeted Max Loss (ex-Leverage)	10.00%
Leverage Target At Inception:	2X
Notes on Leverage:	We implement leverage of 2X, in other words at inception we upsize our positions by a factor two times greater than our volatility adjusted position sizing. Leverage levels can be customized to each investor.
T24M Sharpe Ratio:	1.18
Historical Sharpe & Notes:	Historical sharpe ratio is in excess of 2.0X (backtest from 1995, see Investor Presentation). Our sharpe ratio increases materially during market downturns in excess of 20 days of realized volatility. Since we generate positive returns in these environments, the variance in our downside volatility is materially less than broader markets. Recessions, which generally result in market directionality in excess of 20 days of volatility are significant alpha capture opportunities for us. Additionally, by never dollar cost averaging and concurrently adding to our winners we have an inherent assymetry in our volatility profile.

NAV



Largest Exposures Current Positions 97.5th Percentile 2.5th Percentile (@ cost ex-MTM)			Largest MTM Gains Current Positions (90th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
24 Positions		25.42%	46 Positions		28.38%

IBOV Index	(22,524)	0.39%	CA_TSY CREDIT	6,149	0.34%
CO1 Comdty	(24,622)	0.43%	UTX US Equity	6,150	0.34%
MEXBOL Index	(26,146)	0.46%	SX6P Index	6,346	0.35%
INDEXCF Index	(26,563)	0.46%	SMI Index	6,446	0.36%
ZA_TSY CREDIT	(33,149)	0.58%	BMY US Equity	6,468	0.36%
SHCOMP Index	(33,700)	0.59%	FTSEMIB Index	6,543	0.36%
AU_TSY CREDIT	(37,984)	0.66%	SX5E Index	6,569	0.36%
US_TSY CREDIT	(50,168)	0.88%	CMCSK US Equity	6,583	0.36%
JP_TSY CREDIT	(59,678)	1.04%	V US Equity	6,586	0.36%
SXDP Index	61,075	1.07%	DAI GR Equity	6,721	0.37%
SPX Index	62,272	1.09%	ROG VX Equity	6,939	0.38%
CH_TSY CREDIT	65,265	1.14%	ACA FP Equity	6,992	0.39%
DK_TSY CREDIT	67,396	1.18%	AMGN US Equity	7,033	0.39%
AT_TSY CREDIT	72,913	1.27%	PSI20 Index	7,033	0.39%
STBCNZL Index	73,231	1.28%	HEX Index	7,357	0.41%
FI_TSY CREDIT	74,240	1.30%	PRU LN Equity	7,487	0.41%
DE_TSY CREDIT	74,397	1.30%	XLY US Equity	7,646	0.42%
FR_TSY CREDIT	75,130	1.31%	MDT US Equity	7,889	0.44%
BE_TSY CREDIT	75,235	1.31%	BEL20 Index	8,002	0.44%
NL_TSY CREDIT	76,341	1.33%	IT_TSY CREDIT	8,044	0.44%
IE_TSY CREDIT	78,270	1.37%	MMM US Equity	8,114	0.45%
MY_TSY CREDIT	(92,252)	1.61%	MA US Equity	8,317	0.46%
SG_TSY CREDIT	(95,749)	1.67%	IBEX Index	8,329	0.46%
CA_TSY CREDIT	(97,153)	1.70%	DAX Index	8,357	0.46%
			ASE Index	8,361	0.46%
			BAYN GR Equity	8,903	0.49%
			TMO US Equity	8,938	0.49%
			KFX Index	9,514	0.53%
			SXAP Index	10,086	0.56%
			SXOP Index	10,114	0.56%
			ES_TSY CREDIT	10,327	0.57%
			BAC US Equity	10,418	0.58%
			LUXXX Index	10,447	0.58%
			TYC US Equity	10,925	0.60%
			SXMP Index	11,059	0.61%
			SXIP Index	11,878	0.66%
			XLV US Equity	12,022	0.66%
			NDX Index	12,395	0.68%
			RTY Index	13,198	0.73%
			SPX Index	16,977	0.94%

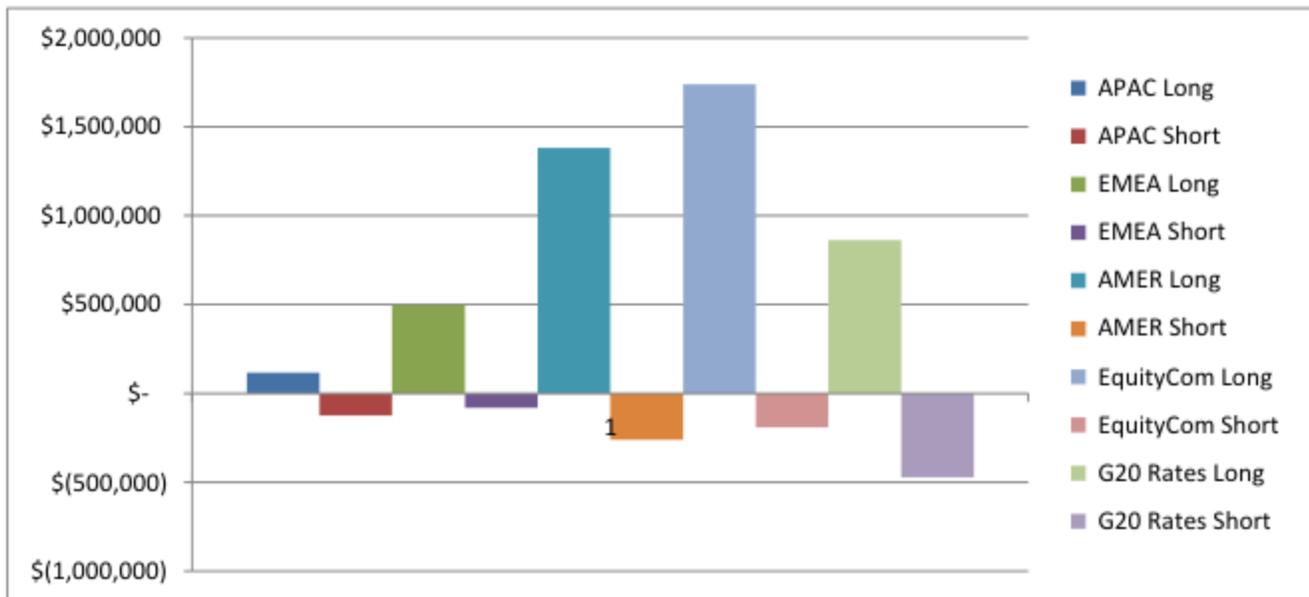
NAV Impact by Category & Exposure	
Listed Equity Long	0.337%
Listed Equity Short	-0.184%
EquityCom Long	0.298%
EquityCom Short	0.010%
G20 Rates Long	0.100%
G20 Rates Short	-0.076%

SXTP Index	22,612	1.25%
SXDP Index	23,247	1.28%
ISEQ Index	24,807	1.37%
GILD US Equity	28,669	1.58%
IE_TSY CREDIT	30,619	1.69%
STBCNZL Index	36,030	1.99%

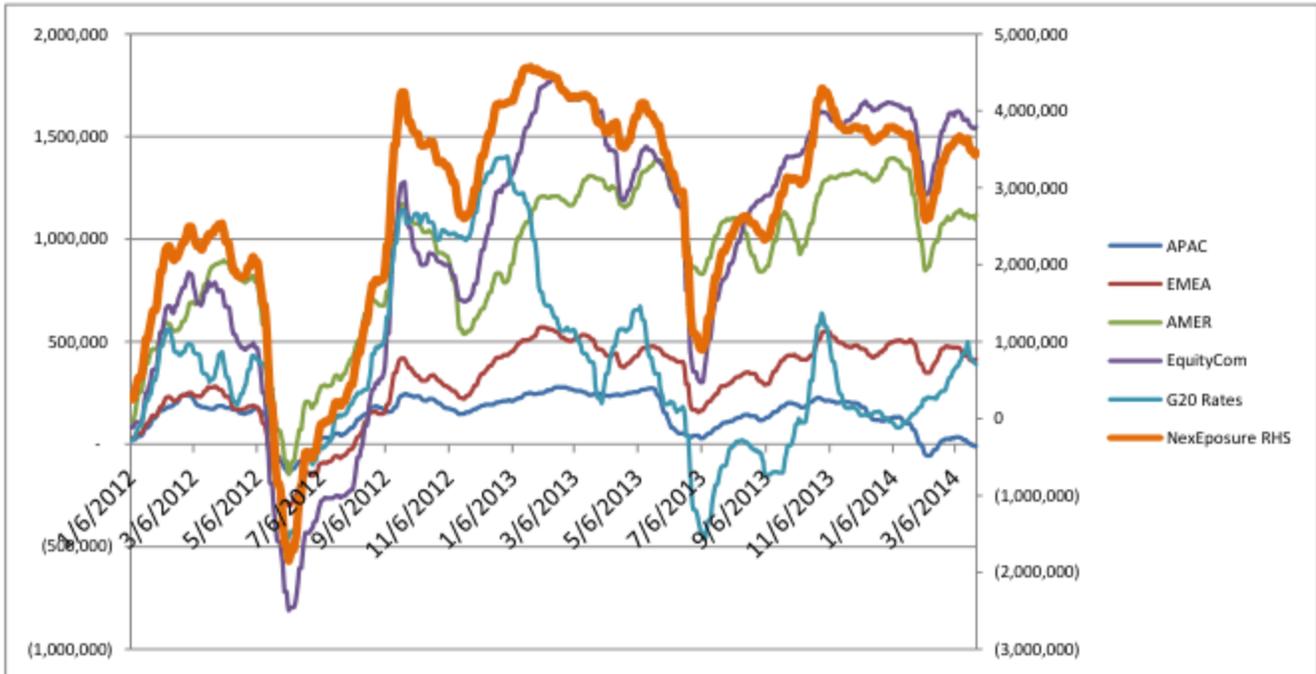
No. Names by Category

APAC Long	26
APAC Short	25
EMEA Long	72
EMEA Short	18
AMER Long	165
AMER Short	51
EquityCom Long	60
EquityCom Short	12
G20 Rates Long	15
G20 Rates Short	8
Total Long	338
Total Short	114

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



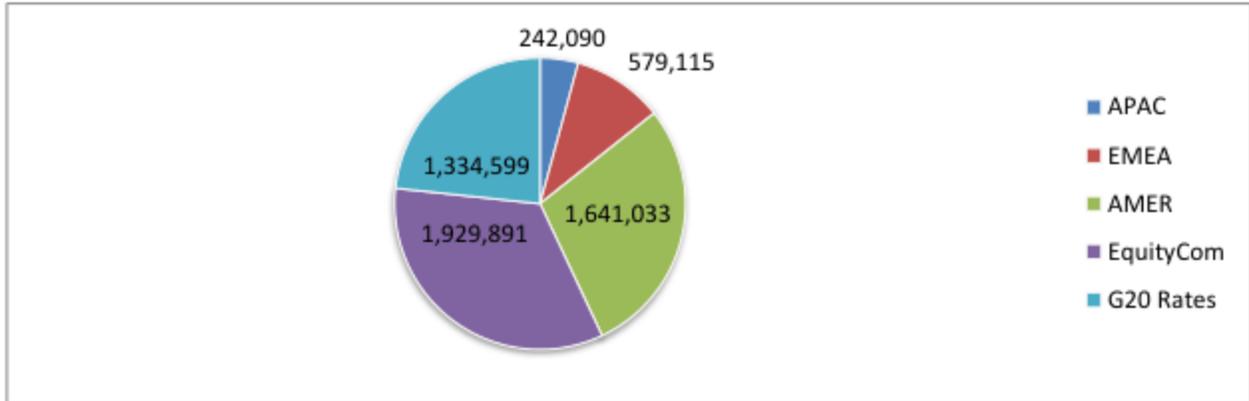
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



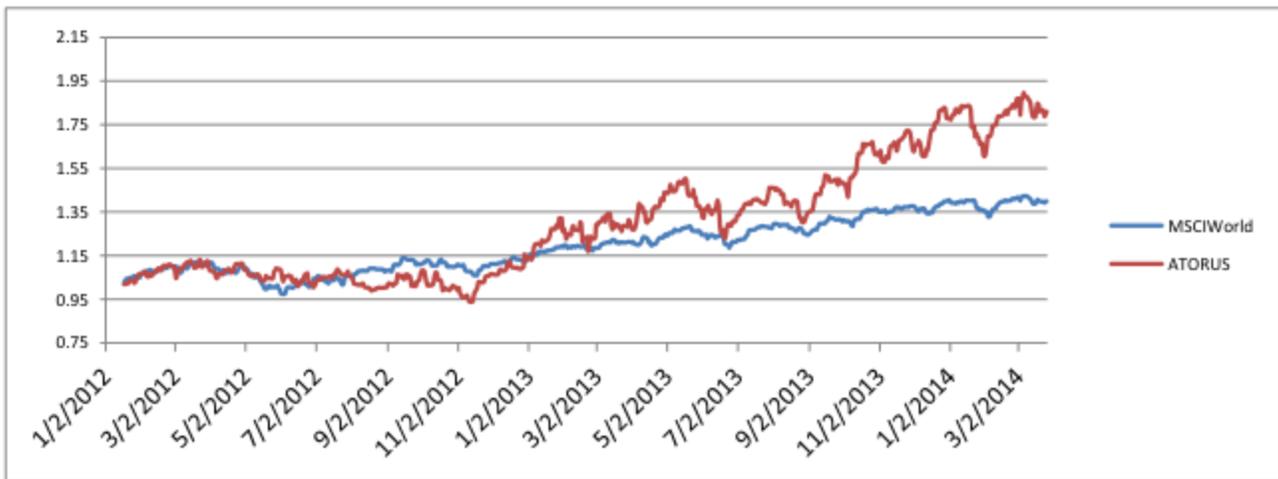
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



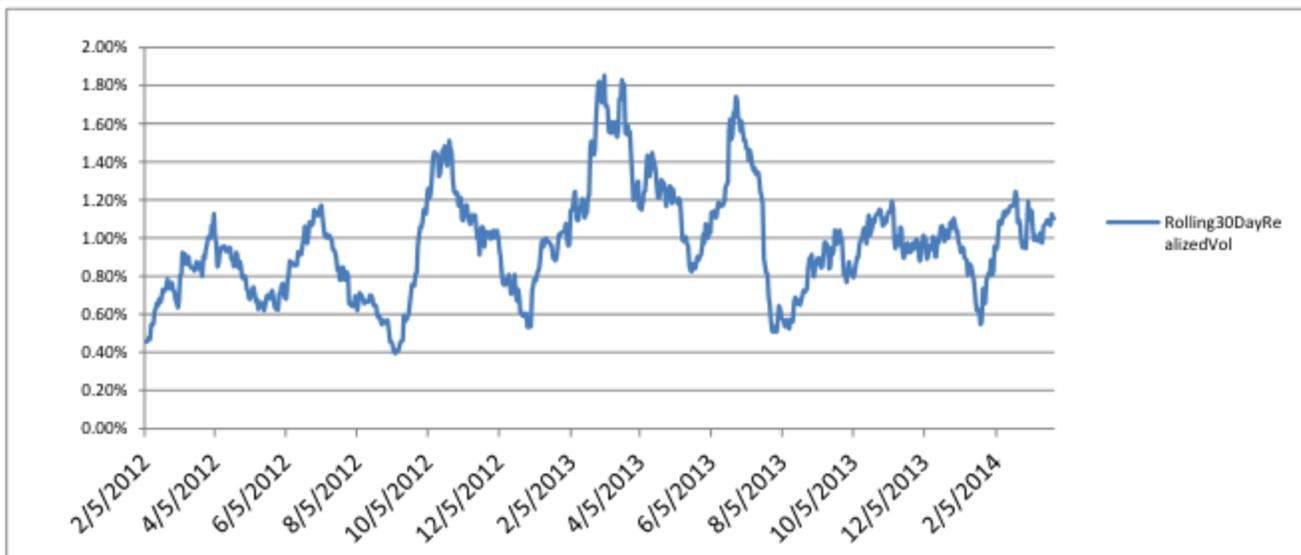
Current Gross Notional Risk by Category



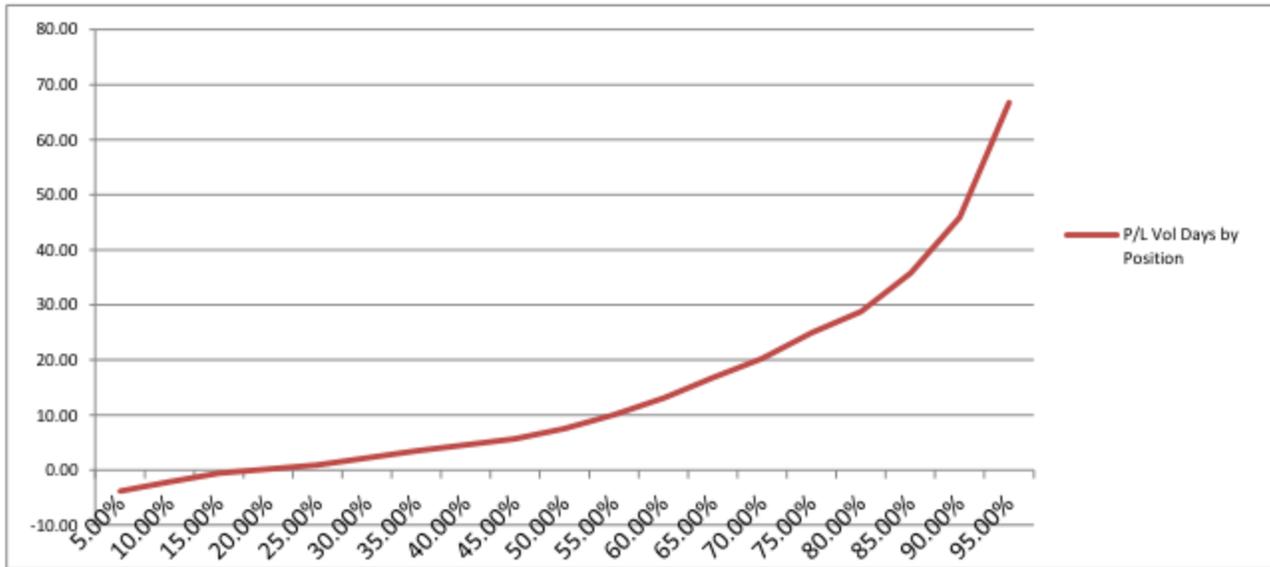
Performance Vs. MSCI World Index



Rolling 30 Day Realized Volatility - Atorus



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



Percentile	No. Vol Days	MTM Gains(Losses) % of NAV "Significant"	
0.00%	-8.50	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-3.83	(<7 Vol Days)	1.41%
10.00%	-2.12	MTM Gains(Losses) % of NAV "Significant"	
15.00%	-0.58	(>7 Vol Days)	49.28%
20.00%	0.16		
25.00%	0.96		
30.00%	2.18		
35.00%	3.46		
40.00%	4.58		
45.00%	5.67		
50.00%	7.56		
55.00%	10.02		
60.00%	13.09		
65.00%	16.79		
70.00%	20.27		
75.00%	24.96		
80.00%	28.76		
85.00%	35.74		
90.00%	45.93		
95.00%	66.78		
100.00%	171.62		

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	(318)	(5,144)	51.62	54.81	-5.82	1.06%	(77.36)
005380 KS Equity	57	1,799	217.04	223.94	2.44	1.30%	54.66
005490 KS Equity	(86)	(3,782)	273.49	279.74	-2.13	1.07%	(24.28)
005930 KS Equity	484	(6,775)	1,281.29	1,189.72	8.94	0.80%	(165.92)
012330 KS Equity	947	5,282	244.69	288.54	18.71	0.96%	130.87
1 HK Equity	390	8,073	15.56	16.31	4.83	1.00%	193.66
1299 HK Equity	(1)	1,634	4.67	4.67	-0.05	0.78%	18.81
13 HK Equity	2,075	12,243	11.40	13.33	17.46	0.97%	137.89
16 HK Equity	523	(9,935)	12.66	11.99	7.76	0.68%	(98.85)
27 HK Equity	(9)	123	9.62	8.95	-5.08	1.48%	(0.67)
2914 JP Equity	189	(4,719)	32.47	31.17	3.73	1.07%	(119.11)
3382 JP Equity	(57)	1,310	37.63	36.05	-3.59	1.22%	5.76
4063 JP Equity	127	(4,536)	56.40	54.82	2.36	1.19%	(1.03)
4502 JP Equity	72	2,732	47.02	48.26	3.46	0.76%	1.41
4689 JP Equity	(101)	1,224	6.03	5.57	-6.17	1.33%	(5.08)
5 HK Equity	(48)	741	10.77	10.12	-6.67	0.96%	5.52
5108 JP Equity	(35)	700	36.27	34.54	-3.83	1.30%	14.95
5401 JP Equity	529	(5,511)	2.89	2.62	8.18	1.17%	(32.04)
6301 JP Equity	29	(3,515)	20.64	20.47	0.67	1.23%	(65.73)
6752 JP Equity	1,253	4,145	9.01	11.74	16.81	1.80%	(28.46)
6902 JP Equity	-	508	47.77	47.77	0.00	1.44%	3.12
6954 JP Equity	811	6,393	157.65	177.65	9.15	1.39%	(11.91)
7201 JP Equity	26	(3,743)	8.85	8.79	0.71	0.97%	(46.06)
7203 JP Equity	105	(4,371)	56.30	54.95	2.66	0.91%	(77.78)
7267 JP Equity	266	(4,885)	36.43	34.44	5.69	0.96%	(21.41)
762 HK Equity	417	(5,162)	1.38	1.27	6.61	1.22%	(86.58)
7751 JP Equity	244	(6,865)	31.44	30.32	3.56	1.00%	(64.57)
8031 JP Equity	5	(3,019)	14.11	14.09	0.15	1.06%	(51.53)
8058 JP Equity	-	833	18.49	18.49	0.00	0.88%	4.63
8306 JP Equity	278	(3,379)	5.79	5.32	6.46	1.27%	(80.36)
8316 JP Equity	213	(3,874)	44.27	41.84	4.44	1.24%	(97.72)
8411 JP Equity	7	(4,072)	1.99	1.99	0.21	0.79%	(38.11)
8604 JP Equity	161	(2,467)	6.76	6.32	5.67	1.15%	(23.11)
8801 JP Equity	(8)	(1,392)	28.94	29.11	-0.37	1.59%	(21.74)
8802 JP Equity	422	(5,009)	24.84	22.75	5.53	1.52%	(135.11)
9020 JP Equity	204	(6,167)	75.41	72.91	2.80	1.18%	58.40
941 HK Equity	1,715	(11,819)	10.19	8.71	15.65	0.93%	(33.94)
9432 JP Equity	15	6,077	53.19	53.33	0.18	1.36%	51.03
9433 JP Equity	3,313	9,476	42.13	56.87	24.96	1.40%	(28.48)
9437 JP Equity	26	(7,723)	15.62	15.56	0.39	0.87%	(14.76)
9983 JP Equity	(131)	3,177	368.45	353.84	-3.12	1.33%	14.13

9984 JP Equity	1,395	2,048	46.70	78.50	40.97	1.66%	(47.42)
AAPL US Equity	403	7,877	518.25	544.74	7.56	0.68%	29.45
ABB US Equity	449	6,661	23.59	25.18	8.05	0.84%	62.10
ABBN VX Equity	467	6,962	23.63	25.21	7.56	0.89%	102.85
ABBV US Equity	248	5,335	49.49	51.80	5.03	0.93%	4.38
ABEV US Equity	44	(7,232)	7.25	7.21	0.58	1.06%	13.81
ABEV3 BZ Equity	54	(6,923)	7.29	7.23	0.75	1.04%	33.03
ABI BB Equity	99	6,721	102.03	103.53	1.83	0.81%	62.87
ABT US Equity	(9)	4,097	38.87	38.78	-0.32	0.67%	43.03
ABX CN Equity	196	(2,500)	19.72	18.18	5.30	1.48%	60.10
ABX US Equity	193	(2,404)	19.70	18.12	5.29	1.52%	66.19
ACA FP Equity	6,992	5,408	6.83	15.67	100.96	1.28%	(3.88)
ACE US Equity	187	6,435	95.44	98.21	5.83	0.50%	(60.85)
ACN US Equity	738	10,703	77.97	83.34	11.12	0.62%	(2.44)
ADP US Equity	71	1,193	72.36	76.67	10.32	0.58%	(2.08)
AFL US Equity	(101)	7,973	63.78	62.98	-2.63	0.48%	(4.51)
AGN US Equity	1,094	9,698	110.56	123.03	13.92	0.81%	(170.83)
AI FP Equity	67	8,248	134.80	135.89	1.17	0.69%	29.55
AIG US Equity	117	4,012	48.66	50.08	3.27	0.89%	(11.77)
AIR FP Equity	2,982	4,177	42.47	72.80	70.78	1.01%	97.94
ALV GR Equity	532	2,062	135.06	169.89	28.88	0.89%	44.24
ALVG IX Equity	397	1,568	135.45	169.76	28.42	0.89%	31.09
AMGN US Equity	7,033	22,886	92.78	121.30	29.22	1.05%	(11.37)
AMT US Equity	694	10,655	76.29	81.26	10.29	0.63%	(24.99)
AMZN US Equity	2,396	11,283	287.66	348.74	21.01	1.01%	(185.68)
ANZ AU Equity	232	5,313	28.84	30.10	5.68	0.77%	83.98
APA US Equity	66	(6,870)	82.74	81.94	1.12	0.86%	(15.08)
APC US Equity	(175)	(6,360)	81.31	83.56	-4.00	0.69%	(34.99)
AXP US Equity	2,719	10,373	71.56	90.32	35.81	0.73%	(116.21)
AZN LN Equity	3,861	12,676	49.80	64.97	35.41	0.86%	154.09
AZN SS Equity	3,369	11,669	50.40	64.95	34.04	0.85%	101.19
AZN US Equity	3,710	12,432	49.96	64.86	34.34	0.87%	91.15
BA US Equity	(4)	(2,430)	123.81	123.99	-0.19	0.75%	2.48
BAC US Equity	10,418	10,884	8.82	17.27	105.01	0.91%	(96.28)
BARC LN Equity	21	(2,705)	3.91	3.88	0.61	1.26%	16.88
BAS GR Equity	865	7,333	97.30	108.78	11.47	1.03%	99.32
BATS LN Equity	87	5,318	52.90	53.76	1.86	0.88%	21.77
BAX US Equity	(302)	(6,437)	66.82	69.95	-6.93	0.68%	(183.52)
BAYN GR Equity	8,903	11,757	76.64	134.67	73.93	1.02%	152.73
BBAS3 BZ Equity	(106)	(1,954)	8.70	9.17	-3.03	1.79%	(19.08)
BBD US Equity	67	(6,743)	12.96	12.83	0.71	1.41%	(126.70)
BBDC4 BZ Equity	(27)	(7,252)	12.74	12.79	-0.26	1.42%	(99.83)
BBL US Equity	(78)	(4,057)	59.69	60.84	-1.84	1.05%	0.07
BBVA SM Equity	1,130	5,790	10.12	12.09	17.52	1.11%	152.54
BCE CN Equity	122	(6,644)	43.17	42.38	3.62	0.51%	(29.09)
BCS US Equity	33	(2,758)	15.73	15.54	0.96	1.25%	33.31
BEN US Equity	82	2,447	52.34	54.10	3.22	1.04%	69.02

BG/ LN Equity	(209)	(4,379)	17.51	18.35	-6.30	0.76%	(30.50)
BHP AU Equity	(109)	6,689	34.32	33.77	-1.34	1.22%	193.77
BHP US Equity	(127)	6,839	67.75	66.52	-1.89	0.98%	(10.59)
BIIB US Equity	277	1,066	245.93	309.78	16.91	1.54%	(10.58)
BIL SJ Equity	(45)	(2,643)	30.29	30.80	-1.42	1.20%	(32.49)
BK US Equity	631	7,772	32.64	35.29	9.63	0.84%	23.76
BLK US Equity	156	1,171	274.17	310.57	16.72	0.79%	22.90
BLT LN Equity	(69)	(3,166)	29.93	30.58	-2.05	1.06%	(21.68)
BMO CN Equity	133	8,370	65.44	66.48	2.79	0.57%	61.47
BMW GR Equity	1,346	5,076	98.63	124.77	21.75	1.22%	84.05
BMJ US Equity	6,468	13,669	35.71	52.61	39.98	1.18%	573.88
BN FP Equity	(84)	(3,684)	70.54	72.14	-2.76	0.82%	(78.11)
BNP FP Equity	1,471	5,498	61.78	78.31	22.97	1.16%	(8.83)
BNS CN Equity	56	5,681	57.67	58.24	1.78	0.56%	15.12
BP/ LN Equity	177	9,797	7.76	7.90	3.03	0.60%	128.61
BRK/B US Equity	473	11,056	118.69	123.76	6.98	0.61%	(54.53)
BSBR US Equity	1,071	(8,171)	6.18	5.37	9.06	1.45%	(184.90)
BUD US Equity	100	6,846	102.05	103.54	1.76	0.83%	58.81
BX US Equity	161	2,976	30.31	31.95	4.52	1.19%	(85.77)
C US Equity	(6)	3,565	49.41	49.33	-0.16	1.01%	(66.50)
CA FP Equity	471	2,976	32.90	38.11	15.03	1.05%	36.38
CAT US Equity	1,390	12,179	88.47	98.57	17.63	0.65%	(25.36)
CBA AU Equity	319	8,462	67.92	70.48	5.23	0.72%	123.83
CBS US Equity	339	1,267	49.35	62.56	26.86	1.00%	(24.77)
CCL US Equity	355	7,821	36.20	37.85	4.35	1.04%	(87.01)
CELG US Equity	-	580	144.34	144.34	0.00	1.26%	(0.45)
CFR VX Equity	18	1,604	93.96	95.03	1.26	0.91%	37.19
CL US Equity	1,663	18,685	58.99	64.24	18.56	0.48%	190.71
CM CN Equity	251	8,334	82.53	85.01	5.08	0.59%	(103.71)
CMCSA US Equity	4,026	17,408	40.65	50.05	26.79	0.86%	146.05
CMCSK US Equity	6,583	18,900	36.26	48.89	40.29	0.86%	167.51
CNI US Equity	1,053	12,873	51.38	55.58	14.31	0.57%	29.73
CNQ CN Equity	398	7,768	35.76	37.59	6.07	0.84%	28.67
CNR CN Equity	1,037	12,425	51.30	55.58	14.42	0.58%	29.20
COF US Equity	691	6,077	67.68	75.38	13.09	0.87%	(8.21)
COP US Equity	(258)	(7,980)	66.64	68.80	-6.65	0.49%	(71.03)
COST US Equity	(141)	6,321	115.67	113.14	-3.82	0.58%	(50.17)
COV LN Equity	-	5,151		#N/A N/A	0.00	0.31%	
COV US Equity	723	7,080	64.09	70.63	17.42	0.59%	112.62
CRM US Equity	(35)	2,054	56.87	55.91	-1.26	1.36%	(27.73)
CS FP Equity	1,960	5,387	19.39	26.44	32.54	1.12%	120.55
CSCO US Equity	(157)	(4,977)	21.79	22.48	-3.88	0.81%	(83.80)
CSX US Equity	1,361	8,914	25.07	28.90	22.50	0.68%	(68.27)
CVE CN Equity	394	(10,449)	28.70	27.61	4.79	0.79%	(110.92)
CVS US Equity	2,159	11,707	63.89	75.67	33.73	0.55%	168.21
CVX US Equity	(393)	(8,207)	112.39	117.78	-8.50	0.56%	(61.69)
D US Equity	2,140	12,240	60.05	70.55	27.21	0.64%	121.17

DAI GR Equity	6,721	13,908	62.20	92.27	39.91	1.21%	441.10
DBK GR Equity	15	(2,834)	44.63	44.39	0.44	1.21%	(5.86)
DD US Equity	2,815	12,718	54.79	66.92	35.22	0.63%	(52.93)
DDAIF US Equity	3,887	8,377	63.20	92.53	36.14	1.28%	266.28
DE US Equity	298	8,537	85.81	88.81	5.79	0.60%	(29.83)
DELL US Equity	-	6,820		#N/A N/A	0.00	0.07%	
DG FP Equity	4,411	9,889	51.34	74.23	49.06	0.91%	50.53
DGE LN Equity	6	1,304	30.39	30.54	0.22	2.21%	4.62
DHR US Equity	2,961	11,278	58.57	73.94	48.09	0.55%	(101.01)
DIS US Equity	1,589	9,908	68.36	79.33	20.55	0.78%	(20.72)
DISCA US Equity	(28)	6,387	83.32	82.95	-0.51	0.87%	(8.71)
DNB NO Equity	1,209	9,735	15.77	17.73	16.38	0.76%	10.94
DOW US Equity	2,530	7,057	36.72	49.88	51.21	0.70%	(153.57)
DPW GR Equity	179	660	29.41	37.38	20.37	1.33%	8.50
DTE GR Equity	4,235	13,883	12.27	16.01	25.11	1.22%	296.84
DTV US Equity	2,564	10,622	61.97	76.93	26.19	0.92%	679.59
DUK US Equity	(20)	(8,822)	69.60	69.76	-0.47	0.47%	4.78
DVN US Equity	245	9,424	62.50	64.13	4.66	0.56%	7.94
EBAY US Equity	192	6,678	54.29	55.85	3.56	0.81%	(68.04)
ECL US Equity	226	9,210	105.22	107.80	3.74	0.66%	(81.95)
EDF FP Equity	6,058	9,189	23.45	38.90	67.44	0.98%	(31.52)
EMC US Equity	974	10,986	25.35	27.60	12.98	0.68%	(222.12)
EMR US Equity	(60)	(1,580)	63.86	66.30	-5.41	0.71%	(3.90)
ENB CN Equity	82	6,351	44.29	44.86	2.08	0.62%	40.49
ENEL IM Equity	2,141	7,620	4.33	5.55	24.41	1.15%	87.28
ENI IM Equity	286	7,309	23.75	24.68	5.73	0.68%	(8.98)
EOAN GR Equity	83	2,996	18.77	19.29	3.00	0.93%	13.25
EOG US Equity	1,899	5,734	144.98	192.98	42.77	0.77%	33.73
EPD US Equity	1,049	12,049	63.14	68.64	17.37	0.50%	34.94
ERICB SS Equity	426	6,004	12.27	13.14	8.40	0.84%	40.83
ESRX US Equity	1,305	9,815	66.69	75.55	17.65	0.75%	(16.15)
ETN US Equity	81	5,260	72.48	73.59	1.65	0.93%	(15.59)
F US Equity	(124)	(3,621)	14.82	15.32	-5.16	0.66%	7.97
FB US Equity	1,082	2,630	44.06	62.17	27.67	1.49%	(161.38)
FCX US Equity	(23)	(959)	31.11	31.85	-1.99	1.21%	8.93
FDX US Equity	537	5,338	120.94	133.12	16.19	0.62%	(35.15)
FOX US Equity	(96)	5,624	32.29	31.75	-2.12	0.81%	14.84
FOXA US Equity	(108)	5,673	33.13	32.52	-2.28	0.84%	4.21
FP FP Equity	809	11,013	60.83	65.29	9.73	0.76%	132.83
G IM Equity	132	3,588	21.32	22.10	4.23	0.87%	22.42
GE US Equity	2,035	13,140	22.32	25.77	18.80	0.82%	112.58
GILD US Equity	28,669	13,861	24.02	73.72	171.62	1.21%	326.02
GIS US Equity	527	13,333	49.12	51.06	7.26	0.54%	5.05
GLE FP Equity	765	3,248	49.51	61.17	18.64	1.26%	44.78
GLEN LN Equity	48	(4,634)	5.24	5.19	0.71	1.46%	(36.95)
GLW US Equity	3,054	11,376	16.17	20.52	32.50	0.83%	312.39
GM US Equity	26	(2,500)	34.84	34.48	1.05	0.98%	3.99

GOOG US Equity	4,227	12,660	862.28	1,150.22	55.71	0.60%	(125.35)
GS US Equity	5,116	10,937	110.98	162.88	52.85	0.88%	(132.57)
GSK LN Equity	154	5,707	26.22	26.93	4.05	0.67%	36.20
GSZ FP Equity	827	8,189	24.60	27.09	8.50	1.19%	(34.42)
HAL US Equity	1,218	5,606	48.38	58.89	25.22	0.86%	(7.97)
HD US Equity	2,497	13,333	66.67	79.15	26.28	0.71%	(58.36)
HMB SS Equity	666	6,110	40.79	45.23	12.39	0.88%	(7.97)
HON US Equity	5,963	11,930	61.10	91.64	95.25	0.52%	(126.47)
HPQ US Equity	2,105	7,393	25.45	32.70	27.62	1.03%	118.97
HSBA LN Equity	(63)	(2,508)	9.90	10.15	-2.84	0.88%	(10.12)
IBE SM Equity	1,712	7,382	5.54	6.82	37.45	0.62%	99.85
IBM US Equity	(96)	(2,014)	184.74	193.58	-7.98	0.60%	(3.18)
IMT LN Equity	1,321	10,924	35.95	40.29	13.42	0.90%	32.76
INTC US Equity	701	10,787	23.94	25.49	11.40	0.57%	11.55
ISP IM Equity	3,594	5,699	1.93	3.15	51.90	1.22%	69.63
ITUB US Equity	(145)	(4,727)	13.81	14.24	-1.98	1.55%	(58.98)
ITUB4 BZ Equity	(183)	(3,820)	13.59	14.24	-3.44	1.39%	(32.13)
ITW US Equity	2,752	14,011	67.84	81.16	31.33	0.63%	15.88
ITX SM Equity	(130)	(4,597)	147.96	152.15	-2.58	1.10%	(24.14)
JCI US Equity	816	2,372	34.13	45.86	41.53	0.83%	(0.67)
JNJ US Equity	5,193	13,468	70.53	97.73	81.31	0.47%	171.83
JPM US Equity	1,315	8,516	52.29	60.36	17.30	0.89%	(97.12)
KMB US Equity	311	7,934	106.69	110.86	6.69	0.58%	15.68
KMI US Equity	607	(8,600)	34.31	31.89	9.46	0.75%	(101.37)
KO US Equity	19	(6,962)	38.83	38.73	0.59	0.47%	(8.28)
LBTYA US Equity	(83)	2,272	84.82	81.85	-3.83	0.95%	(13.09)
LBTYK US Equity	43	1,975	78.04	79.72	2.55	0.84%	(11.75)
LIN GR Equity	16	8,087	198.03	198.43	0.28	0.73%	42.77
LLOY LN Equity	2,812	7,073	0.89	1.25	39.13	1.02%	(399.98)
LLY US Equity	(51)	2,868	58.82	57.80	-2.12	0.84%	25.85
LMT US Equity	633	2,016	122.48	160.95	40.61	0.77%	11.88
LNKD US Equity	79	(1,866)	195.56	187.27	2.13	1.99%	(27.49)
LOW US Equity	18	7,829	48.41	48.52	0.29	0.78%	(1.49)
LVS US Equity	1,866	6,808	61.33	78.13	27.28	1.00%	(161.62)
LYB US Equity	1,210	2,297	59.29	90.51	74.50	0.71%	(16.01)
MA US Equity	8,317	14,169	46.99	74.58	72.45	0.81%	(418.20)
MAERSKB DC Equity	5,484	14,148	8,212.58	11,395.64	33.55	1.16%	64.22
MC FP Equity	(13)	3,466	183.43	182.74	-0.50	0.77%	38.37
MCD US Equity	(71)	(5,579)	94.88	96.09	-2.83	0.45%	(2.35)
MCK US Equity	141	2,181	164.92	175.58	8.39	0.77%	(9.64)
MDLZ US Equity	2,705	13,641	28.68	34.37	34.09	0.58%	57.37
MDT US Equity	7,889	20,811	43.22	59.61	54.24	0.70%	403.54
MET US Equity	1,612	7,556	44.37	53.83	24.38	0.87%	(36.91)
MFC CN Equity	4,604	8,003	12.38	19.50	67.24	0.86%	80.11
MHS US Equity	-	5,485		#N/A N/A	0.00	1.17%	
MMM US Equity	8,114	21,331	96.89	133.75	66.47	0.57%	(8.28)
MO US Equity	208	6,937	36.13	37.21	5.30	0.57%	65.73

MON US Equity	744	11,917	106.02	112.64	10.34	0.60%	(79.62)
MOS US Equity	-	-		49.01		0.82%	-
MRK US Equity	1,399	11,769	50.18	56.15	14.69	0.81%	297.14
MS US Equity	238	1,649	27.57	31.54	12.51	1.15%	(15.92)
MSFT US Equity	1,059	8,007	35.30	39.97	18.48	0.72%	(73.93)
MUV2 GR Equity	598	6,116	197.70	217.02	14.49	0.67%	68.03
NAB AU Equity	307	7,534	31.14	32.41	5.13	0.79%	146.16
NCM AU Equity	-	-		9.30		1.98%	-
NEE US Equity	4,355	14,649	72.62	94.21	44.91	0.66%	(72.14)
NEM US Equity	2,459	(7,392)	34.95	23.33	21.97	1.51%	266.22
NESN VX Equity	752	9,821	69.64	74.97	13.73	0.56%	89.20
NG/ LN Equity	1,763	12,114	11.82	13.54	26.56	0.55%	41.82
NKE US Equity	589	5,145	66.10	73.68	12.22	0.94%	(26.27)
NOK US Equity	3,868	4,498	3.96	7.37	75.12	1.14%	120.41
NOV US Equity	(11)	4,672	75.18	75.00	-0.28	0.88%	15.39
NOVN VX Equity	5,146	18,291	63.81	81.76	36.64	0.77%	(7.88)
NOVOB DC Equity	924	9,444	40.35	44.30	9.57	1.02%	(43.68)
NSC US Equity	1,939	9,797	80.78	96.77	26.90	0.74%	(97.59)
NVS US Equity	3,940	15,510	65.07	81.60	33.76	0.75%	(24.88)
OGXP3 BZ Equity	5,058	(5,180)	4.43	0.11	32.42	3.01%	228.57
OR FP Equity	(44)	(3,787)	160.73	162.62	-1.78	0.66%	(20.47)
ORA FP Equity	556	5,434	12.87	14.18	6.80	1.51%	41.20
ORCL US Equity	1,299	7,649	33.44	39.13	24.55	0.69%	193.85
OXY US Equity	(93)	7,355	95.03	93.83	-1.57	0.81%	(65.48)
PBR US Equity	252	(2,814)	13.30	12.11	5.45	1.64%	9.37
PBR/A US Equity	268	(2,795)	13.87	12.54	5.95	1.61%	(3.25)
PCLN US Equity	812	3,043	956.05	1,211.07	22.28	1.20%	(36.80)
PCP US Equity	941	5,484	212.47	248.93	23.54	0.73%	(39.36)
PEP US Equity	77	4,644	81.78	83.14	2.68	0.62%	52.95
PETR3 BZ Equity	224	(2,923)	6.54	6.04	4.48	1.71%	18.18
PETR4 BZ Equity	300	(3,123)	6.95	6.28	5.84	1.64%	-
PFE US Equity	5,108	21,828	26.10	32.21	35.29	0.66%	351.57
PG US Equity	146	5,477	77.63	79.70	4.59	0.58%	(2.01)
PHIA NA Equity	-	-		34.57		1.05%	-
PM US Equity	578	(10,166)	85.47	80.61	8.77	0.65%	(68.77)
PNC US Equity	1,102	8,425	75.96	85.90	17.93	0.73%	(65.75)
POT CN Equity	(17)	(624)	34.52	35.48	-3.91	0.71%	(11.66)
POT US Equity	(16)	(648)	34.57	35.40	-3.36	0.71%	(10.42)
PRU LN Equity	7,487	10,521	12.76	21.84	80.09	0.89%	(97.25)
PSA US Equity	549	9,413	158.54	167.78	10.37	0.56%	(40.39)
PSX US Equity	1,196	6,030	64.65	77.48	22.48	0.88%	(81.06)
PX US Equity	2,416	16,340	113.54	130.33	32.31	0.46%	(157.39)
QCOM US Equity	2,275	12,547	66.83	78.94	25.40	0.71%	104.88
QQQ US Equity	5,752	19,920	68.46	88.23	62.27	0.46%	(79.57)
RAI US Equity	184	6,737	52.22	53.65	2.48	1.10%	5.14
RDS/A US Equity	(53)	4,217	73.27	72.36	-2.04	0.61%	27.63
RDS/B US Equity	55	5,192	75.80	76.60	1.79	0.59%	17.94

RDSA LN Equity	203	4,065	34.51	36.24	8.33	0.60%	35.49
RDSA NA Equity	(45)	4,084	36.62	36.23	-1.87	0.59%	29.08
RDSB LN Equity	120	4,580	37.36	38.35	4.28	0.61%	31.43
REGN US Equity	186	6,240	302.78	311.82	2.09	1.43%	66.09
RIO AU Equity	(88)	(1,722)	55.84	58.71	-3.86	1.33%	(57.90)
RIO LN Equity	24	4,599	54.73	55.01	0.40	1.30%	75.02
RIO US Equity	59	4,934	54.04	54.68	0.88	1.35%	25.89
ROG VX Equity	6,939	17,035	212.78	299.46	55.19	0.74%	41.52
RY CN Equity	35	4,764	65.13	65.61	1.44	0.51%	38.39
SAB LN Equity	211	7,173	47.60	49.00	3.39	0.87%	42.37
SAN FP Equity	(31)	(6,174)	103.67	104.18	-0.56	0.88%	(28.64)
SAN SM Equity	693	7,256	8.35	9.15	10.67	0.90%	124.84
SAN US Equity	593	5,315	8.28	9.20	12.38	0.90%	89.16
SAP GR Equity	(40)	2,995	80.25	79.19	-1.51	0.89%	26.47
SAP US Equity	(46)	3,228	80.29	79.15	-1.62	0.89%	29.13
SBUX US Equity	(73)	5,096	75.09	74.02	-1.59	0.90%	(58.24)
SGO FP Equity	2,796	7,836	44.08	59.82	28.59	1.25%	131.78
SI US Equity	791	4,504	114.69	134.84	16.47	1.07%	39.44
SIE GR Equity	940	5,345	114.81	135.00	17.61	1.00%	57.45
SLB US Equity	1,293	6,528	79.94	95.78	25.96	0.76%	35.25
SMSN LI Equity	543	(7,500)	642.17	595.69	7.86	0.92%	(239.27)
SO US Equity	32	5,537	43.08	43.33	1.11	0.52%	(1.79)
SPG US Equity	1	718	160.18	160.32	0.14	0.63%	(5.13)
SREN VX Equity	1,507	10,006	80.46	92.58	20.20	0.75%	19.21
STAN LN Equity	399	(6,124)	21.91	20.49	7.07	0.92%	(142.18)
STL NO Equity	710	8,610	25.89	28.02	10.79	0.76%	9.82
STT US Equity	(8)	1,509	69.61	69.22	-0.55	1.01%	(15.93)
SU CN Equity	(40)	(3,670)	32.73	33.08	-2.21	0.50%	(7.66)
SU FP Equity	474	6,518	84.31	90.45	6.74	1.08%	98.61
SU US Equity	(5)	(1,707)	32.90	33.00	-0.65	0.49%	0.88
SWEDA SS Equity	373	6,088	24.78	26.30	5.43	1.13%	(59.54)
SYNN VX Equity	(487)	(8,069)	359.52	381.23	-8.02	0.75%	(92.80)
T US Equity	(149)	(8,928)	34.20	34.77	-2.81	0.59%	(32.52)
TD CN Equity	213	8,245	45.38	46.55	4.79	0.54%	42.47
TEF SM Equity	(67)	2,905	15.62	15.27	-2.96	0.78%	(15.55)
TEF US Equity	(60)	2,725	15.55	15.21	-2.80	0.78%	(17.48)
TGT US Equity	683	(10,717)	63.57	59.52	7.52	0.85%	(87.45)
TJX US Equity	2,769	9,492	46.31	59.82	45.81	0.64%	(87.85)
TLS AU Equity	92	6,561	4.59	4.65	2.22	0.63%	116.03
TLSN SS Equity	(25)	4,427	7.59	7.55	-0.68	0.83%	10.52
TM US Equity	283	(6,829)	115.81	111.01	4.90	0.85%	(159.82)
TMO US Equity	8,938	10,218	63.59	119.21	136.67	0.64%	(15.48)
TOT US Equity	618	5,823	59.06	65.33	13.10	0.81%	83.56
TRP CN Equity	(246)	(6,953)	43.75	45.30	-6.09	0.58%	6.55
TRV US Equity	10	4,763	83.58	83.75	0.39	0.52%	(23.44)
TSCO LN Equity	979	(7,398)	5.65	4.91	12.42	1.07%	(84.52)
TWC US Equity	697	5,234	120.22	136.24	13.75	0.97%	27.23

TWX US Equity	(132)	7,395	66.38	65.22	-2.65	0.67%	(10.79)
TXN US Equity	4,058	12,205	34.93	46.54	47.11	0.71%	(40.36)
TYC US Equity	10,925	24,080	29.17	42.40	68.61	0.66%	222.92
UBS US Equity	285	5,489	19.43	20.44	5.54	0.94%	8.37
UBSN VX Equity	268	5,158	19.51	20.52	5.42	0.96%	27.85
UCG IM Equity	3,160	5,391	5.58	8.85	35.72	1.64%	20.62
ULVR LN Equity	(133)	(3,113)	39.50	41.19	-5.31	0.81%	(41.00)
UNA NA Equity	(262)	(5,036)	38.14	40.13	-6.99	0.75%	(59.90)
UNH US Equity	2,753	10,037	64.08	81.66	30.18	0.91%	41.98
UNP US Equity	1,503	12,014	165.36	186.05	18.35	0.68%	(125.08)
UPS US Equity	3,226	14,806	79.87	97.27	44.18	0.49%	(62.22)
USB US Equity	3,427	14,238	34.71	43.07	40.16	0.60%	(148.09)
UTX US Equity	6,150	15,190	82.05	115.27	65.32	0.62%	99.71
V US Equity	6,586	7,870	118.43	217.54	107.76	0.78%	(156.43)
VALE US Equity	455	(3,908)	15.08	13.32	9.60	1.21%	20.47
VALE3 BZ Equity	533	(4,586)	15.04	13.29	8.80	1.32%	52.68
VIAB US Equity	3,831	9,272	60.42	85.38	59.11	0.70%	10.23
VIV FP Equity	110	2,668	26.19	27.27	4.70	0.87%	12.91
VMW US Equity	948	4,785	89.16	106.83	15.53	1.28%	(141.99)
VOD LN Equity	210	(2,998)	3.98	3.70	4.32	1.62%	(9.75)
VOD US Equity	225	(2,893)	39.69	36.60	4.67	1.67%	14.49
VOW3 GR Equity	24	585	243.60	253.39	3.03	1.33%	10.83
VRX CN Equity	628	1,611	92.95	129.21	29.21	1.34%	(45.51)
VRX US Equity	721	1,880	93.20	128.95	30.33	1.26%	(55.09)
VTI US Equity	595	5,134	86.91	96.98	28.32	0.41%	(3.34)
VWO US Equity	123	(7,247)	40.33	39.65	1.99	0.85%	(39.09)
VZ US Equity	96	(6,121)	48.12	47.37	1.98	0.79%	(40.82)
WBC AU Equity	288	5,265	29.97	31.61	6.40	0.86%	122.88
WES AU Equity	(31)	8,616	38.65	38.51	-0.52	0.69%	63.22
WFC US Equity	3,028	11,232	38.43	48.79	43.75	0.62%	(73.65)
WLP US Equity	3,588	10,369	74.31	100.03	38.51	0.90%	(47.24)
WMT US Equity	119	4,606	74.87	76.80	4.24	0.61%	5.90
WOW AU Equity	(353)	(5,546)	31.30	33.29	-7.71	0.83%	(124.47)
XOM US Equity	640	13,076	90.48	94.91	7.39	0.66%	(18.88)
XTA LN Equity	(36)	(2,238)		#N/A N/A	-0.72	2.21%	
YHOO US Equity	225	1,282	30.64	36.01	14.86	1.18%	(8.85)
YUM US Equity	42	7,151	73.86	74.29	1.01	0.58%	31.04
ZURN VX Equity	317	6,394	291.95	306.43	6.99	0.71%	49.40

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	16,977	62,272	1,455.70	1,852.56	60.43	0.45%	(554.77)
NDX Index	12,395	46,686	2,831.19	3,582.89	45.36	0.59%	(762.43)
RTY Index	13,198	39,938	868.48	1,155.49	45.96	0.72%	(1,017.73)

SPTSX Index	10	19,447	12,764.15	12,770.41	0.12	0.40%	(42.32)
MEXBOL Index	955	(26,146)	3,142.70	3,027.93	3.99	0.92%	32.74
IBOV Index	1,356	(22,524)	22,076.65	20,747.27	4.71	1.28%	205.05
MERVAL Index	(306)	(5,408)	725.60	766.67	-3.75	1.51%	46.32
UKX Index	2,546	39,963	10,288.22	10,943.66	10.09	0.63%	105.52
DAX Index	8,357	36,674	10,610.77	13,028.65	22.81	1.00%	406.09
CAC Index	1,501	20,042	5,625.44	6,046.68	9.33	0.80%	143.71
IBEX Index	8,329	39,644	11,555.30	13,983.15	24.77	0.85%	587.89
SMI Index	6,446	44,078	8,219.62	9,421.59	22.88	0.64%	105.01
FTSEMIB Index	6,543	25,266	23,118.99	29,106.03	27.86	0.93%	346.73
PSI20 Index	7,033	24,289	8,026.78	10,351.02	25.32	1.14%	201.53
ISEQ Index	24,807	40,099	4,246.25	6,873.14	61.70	1.00%	616.77
ICEXI Index	3,807	37,337	6.63	7.30	22.03	0.46%	(267.24)
AEX Index	5,495	42,240	484.27	547.27	17.11	0.76%	324.11
BEL20 Index	8,002	44,003	3,610.75	4,267.36	23.01	0.79%	89.21
LUXXX Index	10,447	39,715	1,655.49	2,090.94	37.87	0.69%	448.20
KFX Index	9,514	38,048	100.82	126.03	25.60	0.98%	222.52
HEX Index	7,357	40,933	8,513.92	10,044.17	20.83	0.86%	387.73
OMX Index	2,166	23,118	191.41	209.34	9.93	0.94%	(198.41)
ATX Index	171	5,429	3,319.77	3,424.44	2.79	1.13%	53.70
ASE Index	8,361	19,369	1,282.88	1,836.64	36.56	1.18%	
OSEBX Index	2,270	22,138	84.29	92.93	14.35	0.71%	136.47
INDEXCF Index	1,094	(26,563)	39.61	37.98	2.07	1.99%	(532.42)
TOP40 Index	660	25,595	3,920.67	4,021.75	2.65	0.97%	298.17
SENSEX Index	468	19,987	359.18	367.60	2.91	0.80%	76.05
NKY Index	86	10,120	140.63	141.82	0.77	1.10%	57.26
HSI Index	(90)	(4,207)	2,762.19	2,821.24	-2.70	0.79%	(28.53)
SHCOMP Index	1,194	(33,700)	344.53	332.33	3.77	0.94%	104.64
KOSPI Index	125	16,618	1.81	1.83	1.04	0.72%	215.60
AS51 Index	359	14,469	4,842.07	4,962.21	3.47	0.72%	224.04
STBCNZL Index	36,030	73,231	444.47	663.15	117.39	0.42%	
EEM US Equity	129	(6,119)	40.76	39.90	2.38	0.89%	(14.12)
IYR US Equity	10	(877)	67.27	66.52	2.57	0.43%	9.89
MDY US Equity	4,822	14,269	184.03	246.22	64.12	0.53%	(247.96)
JNK US Equity	(8)	5,353	41.26	41.20	-0.83	0.18%	(3.89)
XLF US Equity	5,739	13,610	15.57	22.14	74.20	0.57%	(198.94)
XLU US Equity	428	8,406	38.65	40.62	9.80	0.52%	(36.82)
XLK US Equity	2,196	12,860	30.80	36.06	31.94	0.53%	(181.50)
XLI US Equity	5,588	16,147	38.20	51.42	59.66	0.58%	(221.74)
XLP US Equity	229	9,167	41.63	42.67	6.29	0.40%	(21.97)
XLY US Equity	7,646	20,539	46.72	64.11	70.37	0.53%	(226.77)
XLE US Equity	160	7,366	85.40	87.25	3.80	0.57%	(35.20)
XLB US Equity	3,579	14,930	37.57	46.58	39.01	0.61%	(266.32)
XLV US Equity	12,022	24,346	38.87	58.06	81.75	0.60%	12.53
SXXP Index	6,048	43,407	400.51	456.32	19.89	0.70%	218.33
SXAP Index	10,086	28,526	520.28	704.25	30.64	1.15%	637.81
SXKP Index	4,496	47,032	366.14	401.14	11.59	0.82%	90.83

SX6P Index	6,346	34,738	353.52	418.10	25.68	0.71%	41.71
SXEP Index	1,115	29,339	441.65	458.43	6.05	0.63%	186.34
SXIP Index	11,878	28,923	222.31	313.60	51.81	0.79%	409.73
SXNP Index	5,014	28,384	482.69	567.96	21.24	0.83%	191.19
SX3P Index	408	18,170	662.20	677.07	3.63	0.62%	73.53
SXDP Index	23,247	61,075	609.16	841.02	54.63	0.70%	21.32
SX4P Index	2,999	25,840	917.36	1,023.83	12.37	0.94%	189.33
SX8P Index	2,728	17,778	343.07	395.70	19.04	0.81%	183.72
SXOP Index	10,114	40,520	380.28	475.20	27.18	0.92%	325.16
SXQP Index	(193)	26,331	793.66	787.88	-1.04	0.71%	159.67
SXRP Index	241	17,603	434.81	440.75	1.92	0.71%	115.59
SXMP Index	11,059	35,766	261.12	341.86	46.43	0.67%	318.17
SXTP Index	22,612	39,247	172.05	271.17	72.21	0.80%	492.64
SX7E Index	5,788	18,886	159.85	208.83	29.40	1.04%	226.50
SX5E Index	6,569	40,148	3,709.25	4,316.19	20.54	0.80%	376.07
SPGSCITR Index	(63)	(17,320)	4,911.08	4,929.04	-0.73	0.50%	(24.44)
XAG Curncy	2,663	(20,150)	22.78	19.77	11.51	1.15%	248.06
CO1 Comdty	423	(24,622)	108.90	107.03	2.65	0.65%	(9.36)
CL1 Comdty	318	29,347	99.19	100.26	1.27	0.86%	320.01
NG1 Comdty	2,796	16,608	3.77	4.40	5.28	3.19%	(39.59)
XAU Comdty	18	(3,431)	91.29	90.82	0.67	0.76%	134.98
IBOXHY Index	2,911	53,418	220.12	232.12	56.15	0.10%	46.44
US_TSY CREDIT	(185)	(50,168)	757.05	759.85	-2.90	0.13%	(86.32)
CA_TSY CREDIT	6,149	(97,153)	1,257.75	1,178.14	14.52	0.44%	(355.46)
MX_TSY CREDIT	(110)	(6,764)	210.17	213.57	-4.20	0.39%	(23.14)
AU_TSY CREDIT	(726)	(37,984)	1,450.60	1,478.34	-4.27	0.45%	(321.30)
JP_TSY CREDIT	740	(59,678)	820.91	810.72	4.57	0.27%	51.38
MY_TSY CREDIT	1,106	(92,252)	167.04	165.04	3.74	0.32%	(130.29)
SG_TSY CREDIT	512	(95,749)	218.47	217.30	2.34	0.23%	(159.74)
AT_TSY CREDIT	3,313	72,913	356.62	372.83	16.46	0.28%	149.54
BE_TSY CREDIT	4,279	75,235	476.77	503.89	21.31	0.27%	150.19
FI_TSY CREDIT	3,087	74,240	347.67	362.13	15.45	0.27%	154.05
FR_TSY CREDIT	3,612	75,130	1,677.29	1,757.93	18.09	0.27%	153.04
DE_TSY CREDIT	2,566	74,397	1,242.97	1,285.83	12.83	0.27%	117.49
IE_TSY CREDIT	30,619	78,270	337.23	469.15	166.93	0.23%	216.28
IT_TSY CREDIT	8,044	54,329	1,614.80	1,853.90	47.88	0.31%	215.39
NL_TSY CREDIT	3,112	76,341	1,326.64	1,380.71	15.04	0.27%	152.21
ES_TSY CREDIT	10,327	50,187	392.73	473.54	67.55	0.30%	182.01
DK_TSY CREDIT	2,614	67,396	730.82	759.16	12.25	0.32%	(1.84)
NO_TSY CREDIT	8	11,143	338.56	338.80	0.17	0.41%	5.60
PL_TSY CREDIT	1,074	22,143	420.27	440.66	11.64	0.42%	89.39
ZA_TSY CREDIT	211	(33,149)	82.20	81.68	0.78	0.81%	(350.81)
SE_TSY CREDIT	-	7,871	467.33	467.33	0.00	0.33%	(25.52)
CH_TSY CREDIT	3,279	65,265	1,004.98	1,055.48	17.48	0.29%	20.14
GB_TSY CREDIT	862	56,841	1,482.85	1,505.33	4.37	0.35%	225.51