

Current Date:	3/27/2014	Change on Day:	-1.64%
Total Return since 1/1/12:	77.83%	MSCI World Change on Day	-0.07%
T12M Return:	38.03%	No of Positions (+MTM) on Day	139
T90 Day Return:	-2.06%	No of Positions (-MTM) on Day	304
T30 Day Return:	-3.56%	Current No. of Positions:	445
Current Long Exposure @ Cost:	4,545,118	Current Leverage (Gross Exposures):	3.18
Current Short Exposure @ Cost:	(1,101,543)		
Net Exposure:	3,443,575		
Starting Capital:	1,000,000		
Current NAV:	1,778,281		

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	-0.90%
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:	1.13
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		25.46%	46 Positions		28.03%
XAG Curncy	(20,150)	0.36%	SXXP Index	5,964	0.34%
IBOV Index	(22,524)	0.40%	EDF FP Equity	5,977	0.34%
CO1 Comdty	(24,622)	0.44%	CA_TSY CREDIT	6,149	0.35%
MEXBOL Index	(26,146)	0.46%	CMCSK US Equity	6,171	0.35%
INDEXCF Index	(26,563)	0.47%	BMV US Equity	6,293	0.35%
ZA_TSY CREDIT	(33,149)	0.59%	SMI Index	6,298	0.35%
SHCOMP Index	(33,700)	0.60%	SX6P Index	6,300	0.35%
US_TSY CREDIT	(50,168)	0.89%	V US Equity	6,422	0.36%
JP_TSY CREDIT	(59,678)	1.06%	SX5E Index	6,477	0.36%
SXDP Index	61,075	1.08%	FTSEMIB Index	6,543	0.37%
SPX Index	62,272	1.10%	DAI GR Equity	6,722	0.38%
CH_TSY CREDIT	65,265	1.16%	ROG VX Equity	6,727	0.38%
DK_TSY CREDIT	67,396	1.19%	ACA FP Equity	6,886	0.39%
AT_TSY CREDIT	72,913	1.29%	HEX Index	6,898	0.39%
STBCNZL Index	73,231	1.30%	PSI20 Index	6,971	0.39%
FI_TSY CREDIT	74,240	1.31%	AMGN US Equity	7,297	0.41%
DE_TSY CREDIT	74,397	1.32%	PRU LN Equity	7,488	0.42%
FR_TSY CREDIT	75,130	1.33%	XLY US Equity	7,510	0.42%
BE_TSY CREDIT	75,235	1.33%	MDT US Equity	7,611	0.43%
NL_TSY CREDIT	76,341	1.35%	MMM US Equity	7,900	0.44%
IE_TSY CREDIT	78,270	1.39%	ASE Index	7,922	0.45%
MY_TSY CREDIT	(92,252)	1.63%	BEL20 Index	7,926	0.45%
SG_TSY CREDIT	(95,749)	1.70%	IT_TSY CREDIT	8,044	0.45%
CA_TSY CREDIT	(97,153)	1.72%	DAX Index	8,229	0.46%
			IBEX Index	8,454	0.48%
			TMO US Equity	8,664	0.49%
			BAYN GR Equity	8,729	0.49%
			KFX Index	9,693	0.55%
			SXAP Index	10,016	0.56%
			SXOP Index	10,104	0.57%
			BAC US Equity	10,226	0.58%
			LUXXX Index	10,296	0.58%
			ES_TSY CREDIT	10,327	0.58%
			TYC US Equity	10,478	0.59%
			SXMP Index	10,939	0.62%
			SXIP Index	11,722	0.66%
			XLV US Equity	11,940	0.67%
			NDX Index	12,070	0.68%
			RTY Index	13,012	0.73%
			SPX Index	16,826	0.95%

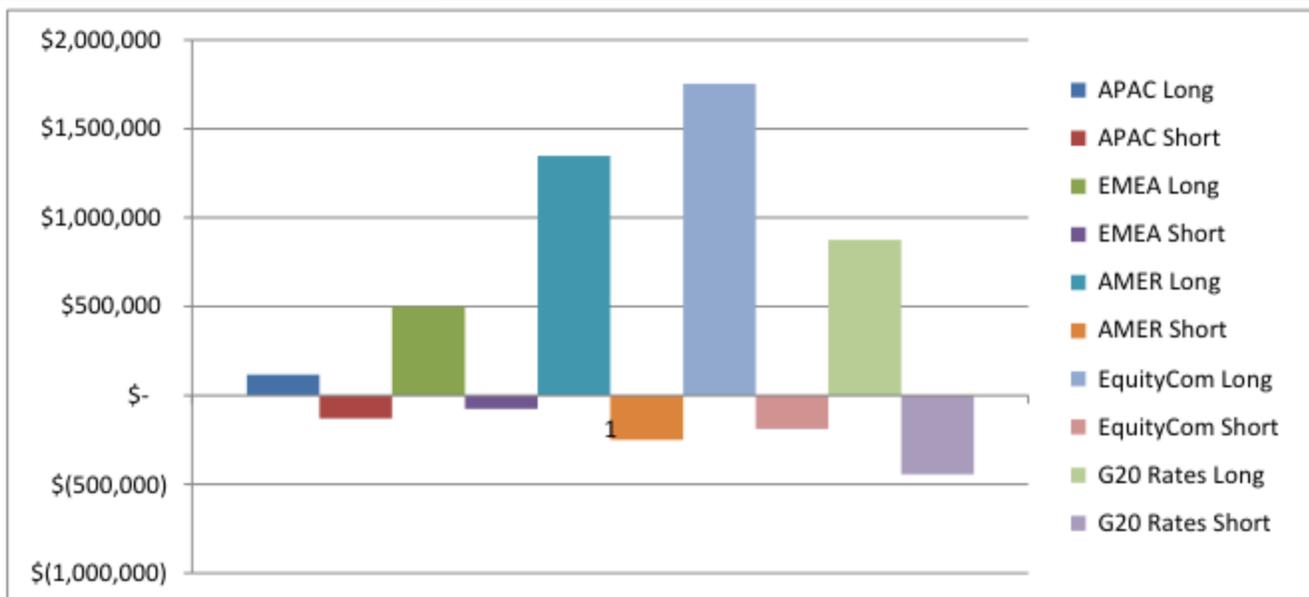
NAV Impact by Category & Exposure	
Listed Equity Long	-0.849%
Listed Equity Short	-0.129%
EquityCom Long	-0.156%
EquityCom Short	-0.065%
G20 Rates Long	-0.024%
G20 Rates Short	-0.107%

GILD US Equity	22,002	1.24%
SXTP Index	22,231	1.25%
SXDP Index	23,067	1.30%
ISEQ Index	24,394	1.37%
IE_TSY CREDIT	30,619	1.72%
STBCNZL Index	35,977	2.02%

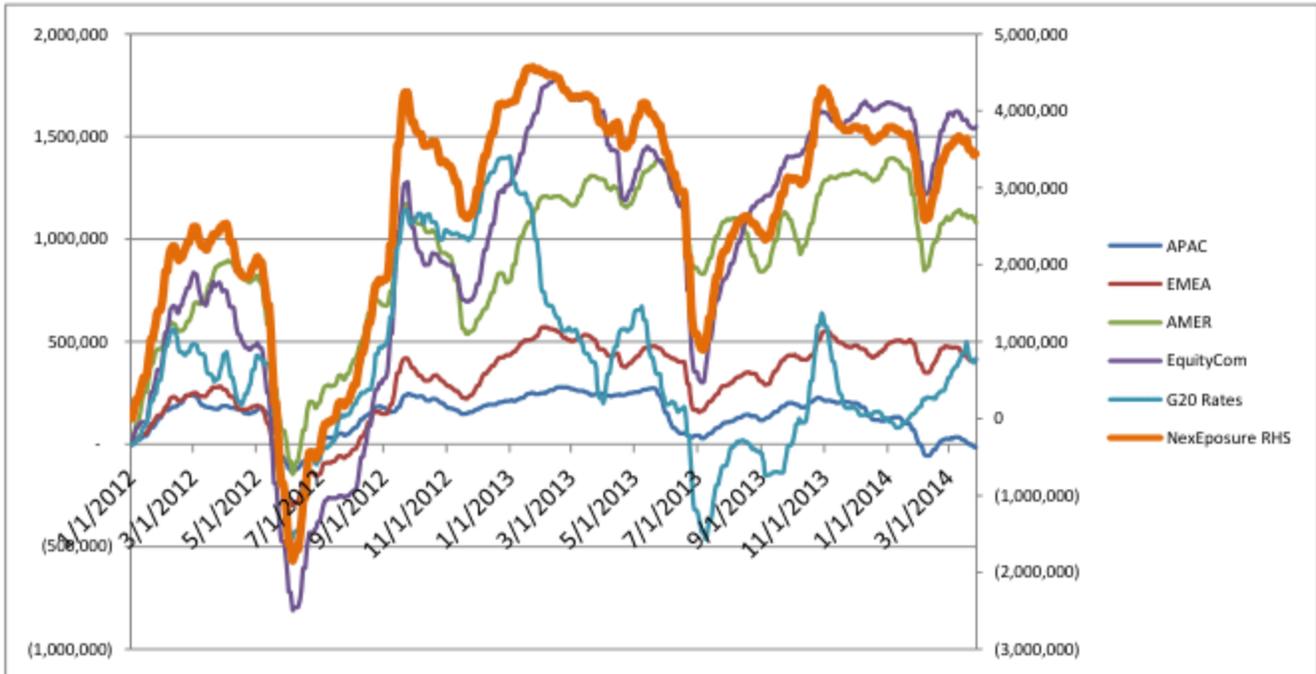
No. Names by Category

APAC Long	22
APAC Short	27
EMEA Long	71
EMEA Short	19
AMER Long	163
AMER Short	49
EquityCom Long	60
EquityCom Short	11
G20 Rates Long	16
G20 Rates Short	7
Total Long	332
Total Short	113

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



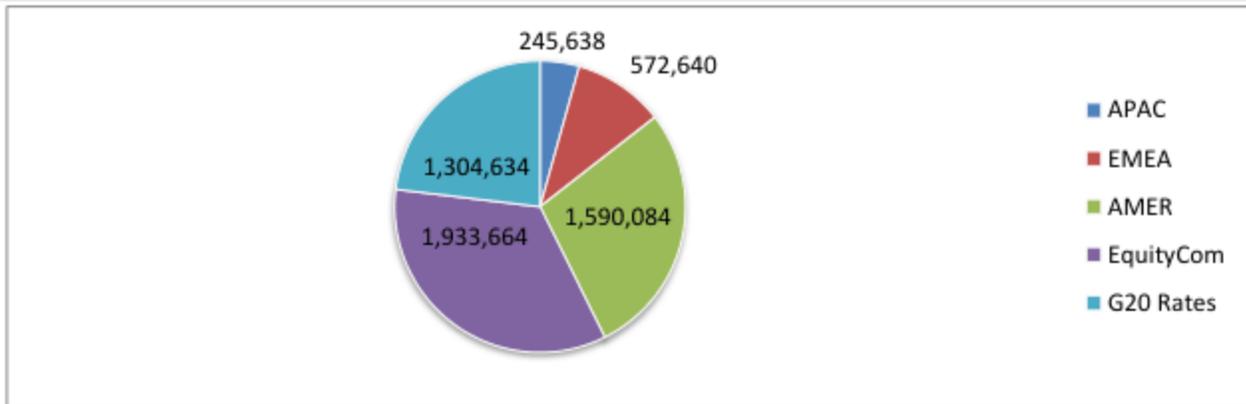
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



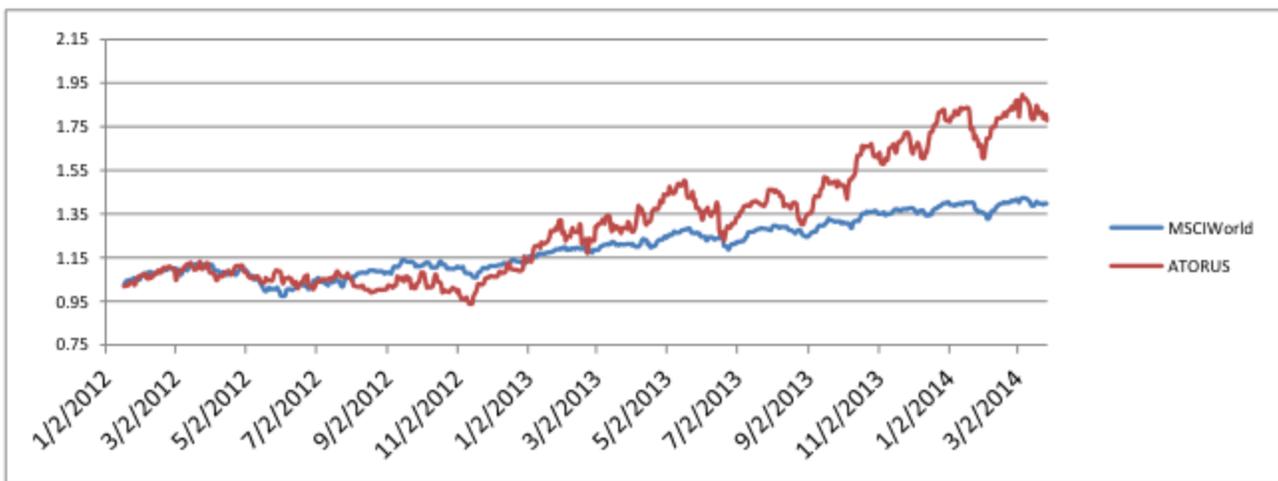
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



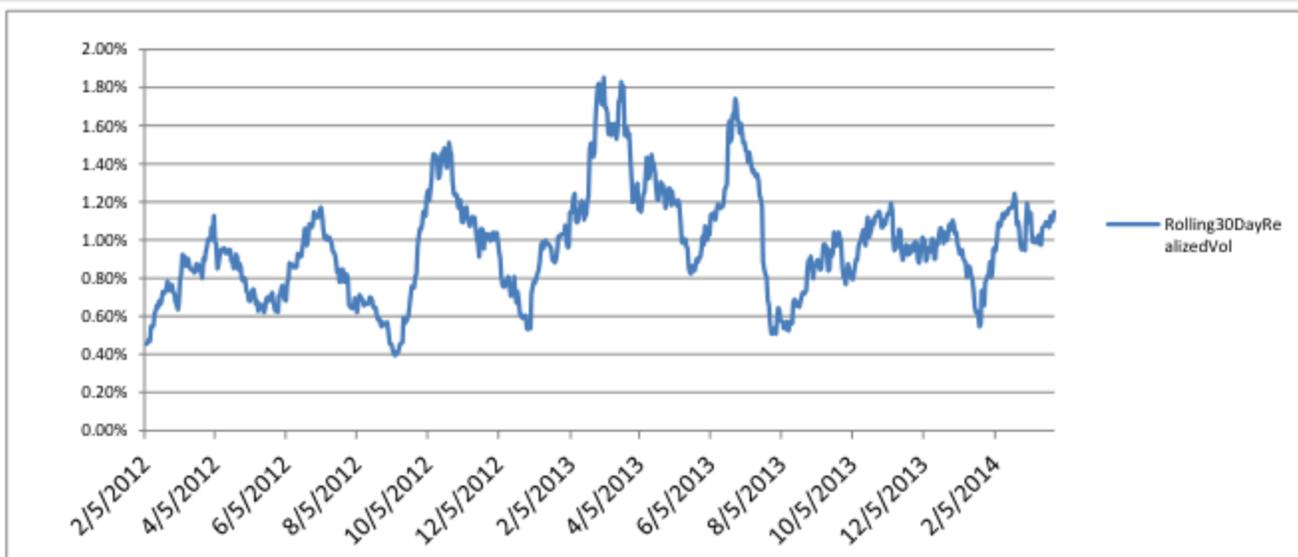
Current Gross Notional Risk by Category



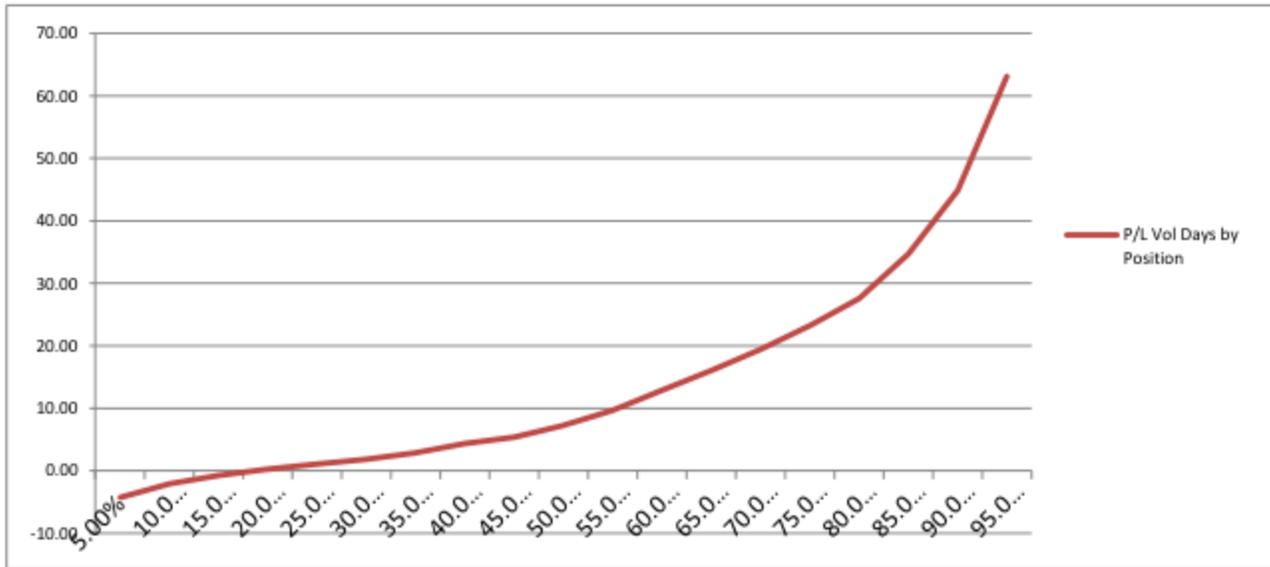
Performance Vs. MSCI World Index



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%	-12.64
5.00%	-4.29
10.00%	-2.06
15.00%	-0.78
20.00%	0.25
25.00%	1.07
30.00%	1.85
35.00%	2.89
40.00%	4.35
45.00%	5.38
50.00%	7.29
55.00%	9.66
60.00%	12.89
65.00%	16.05
70.00%	19.42
75.00%	23.23
80.00%	27.57
85.00%	34.75
90.00%	44.88
95.00%	63.16
100.00%	167.33

MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	1.29%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	48.25%

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	(403)	(5,144)	51.62	55.66	-7.14	1.10%	(73.36)
005380 KS Equity	99	1,799	217.04	229.02	4.01	1.38%	43.06
005490 KS Equity	(98)	(3,782)	273.49	280.57	-2.42	1.07%	(10.96)
005930 KS Equity	235	(6,997)	1,278.17	1,235.33	3.80	0.88%	(277.25)
012330 KS Equity	1,086	5,282	244.69	295.00	20.37	1.01%	142.60
1 HK Equity	473	8,073	15.56	16.47	5.89	1.00%	83.96
1299 HK Equity	19	2,314	4.69	4.73	1.02	0.81%	28.27
13 HK Equity	2,162	12,243	11.40	13.42	18.55	0.95%	87.50
16 HK Equity	499	(9,935)	12.66	12.03	7.32	0.69%	(27.14)
27 HK Equity	(16)	123	9.52	8.43	-7.80	1.66%	(6.27)
2914 JP Equity	267	(4,719)	32.47	30.63	5.23	1.08%	86.24
3382 JP Equity	(6)	1,329	37.70	37.52	-0.38	1.27%	53.68
4063 JP Equity	60	(4,536)	56.40	55.66	1.08	1.22%	(70.01)
4502 JP Equity	18	2,732	47.02	47.33	0.87	0.75%	(53.22)
4689 JP Equity	(152)	1,224	5.98	5.32	-8.77	1.42%	(49.01)
5 HK Equity	-	-		10.09		0.96%	-
5108 JP Equity	-	(603)	34.76	34.76	0.00	1.20%	(3.78)
5401 JP Equity	515	(5,511)	2.89	2.62	8.15	1.15%	(17.28)
6301 JP Equity	69	(3,515)	20.64	20.23	1.69	1.17%	41.40
6752 JP Equity	1,100	4,145	9.01	11.40	14.44	1.84%	(149.32)
6902 JP Equity	-	-		46.97		1.44%	-
6954 JP Equity	798	6,393	157.65	177.34	9.20	1.36%	(12.53)
7201 JP Equity	58	(3,743)	8.85	8.71	1.62	0.95%	32.79
7203 JP Equity	57	(5,260)	56.12	55.51	1.18	0.92%	(54.11)
7267 JP Equity	308	(4,885)	36.43	34.13	6.98	0.90%	46.75
762 HK Equity	380	(5,162)	1.38	1.28	5.96	1.24%	(42.78)
7751 JP Equity	180	(6,865)	31.44	30.61	2.66	0.99%	(67.41)
8031 JP Equity	58	(3,825)	14.09	13.87	1.45	1.05%	60.18
8058 JP Equity	22	(1,666)	18.27	18.03	1.43	0.93%	42.65
8306 JP Equity	327	(4,192)	5.69	5.24	6.17	1.27%	63.68
8316 JP Equity	356	(4,218)	44.06	40.35	6.41	1.31%	162.78
8411 JP Equity	83	(4,072)	1.99	1.95	2.43	0.84%	77.98
8604 JP Equity	202	(2,810)	6.69	6.21	6.10	1.18%	53.44
8801 JP Equity	(14)	(2,310)	29.03	29.21	-0.39	1.57%	(7.40)
8802 JP Equity	442	(5,009)	24.84	22.64	5.75	1.54%	24.30
9020 JP Equity	356	(6,726)	75.20	71.22	4.20	1.26%	164.38
941 HK Equity	1,569	(11,819)	10.19	8.84	14.04	0.95%	(193.72)
9432 JP Equity	(23)	6,077	53.19	52.99	-0.29	1.32%	(38.02)
9433 JP Equity	3,153	9,476	42.13	56.15	24.33	1.37%	(158.26)
9437 JP Equity	184	(7,723)	15.62	15.25	2.67	0.89%	161.94
9983 JP Equity	(100)	3,177	368.71	357.42	-2.37	1.33%	31.15

9984 JP Equity	1,238	2,048	46.70	74.93	34.11	1.77%	(149.50)
AAPL US Equity	296	7,877	518.25	537.75	5.31	0.71%	(104.77)
ABB US Equity	450	6,661	23.59	25.19	8.07	0.84%	1.36
ABBN VX Equity	446	6,962	23.63	25.14	7.63	0.84%	(21.53)
ABBV US Equity	230	5,335	49.49	51.63	4.95	0.87%	(18.33)
ABEV US Equity	(151)	(7,232)	7.25	7.40	-1.93	1.08%	(192.70)
ABEV3 BZ Equity	(157)	(6,923)	7.29	7.46	-2.09	1.09%	(208.22)
ABI BB Equity	138	6,721	102.03	104.13	2.53	0.81%	39.20
ABT US Equity	(45)	4,097	38.86	38.44	-1.71	0.65%	(36.08)
ABX CN Equity	226	(3,187)	19.34	17.97	4.83	1.47%	39.26
ABX US Equity	209	(2,733)	19.48	17.98	5.17	1.48%	21.99
ACA FP Equity	6,886	5,408	6.83	15.54	97.47	1.31%	(105.20)
ACE US Equity	141	6,435	95.44	97.53	4.32	0.51%	(45.40)
ACN US Equity	(28)	10,703	77.97	77.76	-0.33	0.81%	(714.89)
ADP US Equity	66	1,193	72.36	76.36	10.22	0.54%	(4.98)
AFL US Equity	(147)	6,379	63.76	62.32	-4.66	0.50%	(65.77)
AGN US Equity	920	9,698	110.56	121.05	11.37	0.83%	(171.03)
AI FP Equity	35	8,248	134.80	135.38	0.63	0.67%	(31.50)
AIG US Equity	46	4,012	48.66	49.22	1.25	0.92%	(69.73)
AIR FP Equity	2,927	4,177	42.47	72.24	71.77	0.98%	(54.75)
ALV GR Equity	517	2,614	141.03	168.90	22.14	0.89%	(18.26)
ALVG IX Equity	387	1,988	141.37	168.92	21.71	0.90%	(11.74)
AMGN US Equity	7,297	22,886	92.78	122.37	30.52	1.04%	266.23
AMT US Equity	612	10,655	76.29	80.67	8.83	0.65%	(81.07)
AMZN US Equity	988	5,641	287.66	338.06	17.14	1.02%	(202.98)
ANZ AU Equity	224	5,741	28.92	30.05	5.07	0.77%	(9.08)
APA US Equity	57	(6,870)	82.74	82.05	0.98	0.85%	(9.37)
APC US Equity	(177)	(6,360)	81.31	83.58	-4.04	0.69%	(1.59)
AXP US Equity	2,662	10,373	71.56	89.93	34.76	0.74%	(57.25)
AZN LN Equity	3,838	12,676	49.80	64.88	37.09	0.82%	(23.56)
AZN SS Equity	3,355	11,669	50.40	64.89	36.05	0.80%	(13.67)
AZN US Equity	3,710	12,432	49.96	64.86	36.42	0.82%	0.40
BA US Equity	15	(3,240)	123.81	123.22	0.63	0.76%	20.26
BAC US Equity	10,226	10,884	8.82	17.11	100.24	0.94%	(190.35)
BARC LN Equity	56	(2,705)	3.91	3.83	1.70	1.22%	36.40
BAS GR Equity	858	7,333	97.30	108.68	11.57	1.01%	(7.28)
BATS LN Equity	126	5,318	52.90	54.15	2.82	0.84%	39.72
BAX US Equity	(534)	(4,828)	66.82	74.21	-12.64	0.88%	(261.52)
BAYN GR Equity	8,729	11,757	76.64	133.53	72.66	1.02%	(172.91)
BBAS3 BZ Equity	(248)	(1,954)	8.70	9.81	-6.34	2.00%	(117.97)
BBD US Equity	(183)	(5,395)	12.96	13.40	-2.18	1.55%	(231.19)
BBDC4 BZ Equity	(300)	(5,802)	12.74	13.40	-3.28	1.58%	(263.63)
BBL US Equity	(78)	(4,057)	59.69	60.84	-1.94	0.99%	(0.22)
BBVA SM Equity	1,082	5,790	10.12	12.01	16.91	1.10%	(48.19)
BCE CN Equity	111	(6,644)	43.17	42.45	3.32	0.50%	(11.30)
BCS US Equity	59	(2,758)	15.73	15.39	1.69	1.27%	26.77
BEN US Equity	26	2,447	52.34	52.91	1.00	1.08%	(54.38)

BG/ LN Equity	(228)	(4,379)	17.51	18.42	-6.87	0.76%	(17.47)
BHP AU Equity	(206)	6,689	34.30	33.27	-2.46	1.25%	(95.60)
BHP US Equity	(108)	6,839	67.76	66.70	-1.66	0.95%	18.63
BIIB US Equity	264	1,066	245.93	306.83	16.41	1.51%	(12.65)
BIL SJ Equity	(25)	(2,643)	30.29	30.57	-0.80	1.18%	19.43
BK US Equity	562	8,190	32.75	35.00	8.22	0.83%	(71.70)
BLK US Equity	142	1,171	274.17	307.40	14.87	0.82%	(13.39)
BLT LN Equity	(46)	(3,166)	29.93	30.37	-1.37	1.07%	21.48
BMO CN Equity	103	8,370	65.44	66.25	2.24	0.55%	(29.69)
BMW GR Equity	1,345	5,076	98.63	124.76	21.96	1.21%	(0.46)
BMY US Equity	6,293	13,669	35.71	52.15	39.22	1.17%	(173.49)
BN FP Equity	(52)	(3,684)	70.54	71.52	-1.73	0.81%	30.80
BNP FP Equity	1,320	5,498	61.78	76.61	21.47	1.12%	(148.18)
BNS CN Equity	41	6,331	57.72	58.09	1.19	0.54%	(17.12)
BP/ LN Equity	167	9,797	7.76	7.90	2.89	0.59%	(9.46)
BRK/B US Equity	425	11,056	118.69	123.25	6.22	0.62%	(47.81)
BSBR US Equity	989	(8,171)	6.18	5.44	8.26	1.46%	(105.69)
BUD US Equity	150	6,846	102.05	104.28	2.61	0.84%	50.10
BX US Equity	189	2,976	30.31	32.24	5.19	1.22%	28.72
C US Equity	(80)	2,139	49.34	47.56	-3.41	1.10%	(73.77)
CA FP Equity	461	2,976	32.90	37.99	14.57	1.06%	(10.34)
CAT US Equity	1,379	12,461	88.68	98.49	18.19	0.61%	(11.19)
CBA AU Equity	335	8,462	67.92	70.61	5.57	0.71%	16.68
CBS US Equity	310	1,267	49.35	61.41	24.17	1.01%	(28.98)
CCL US Equity	235	7,821	36.20	37.29	2.77	1.08%	(118.54)
CELG US Equity	16	(1,601)	143.49	142.02	0.80	1.27%	25.90
CFR VX Equity	11	2,407	94.16	94.58	0.48	0.92%	(11.48)
CL US Equity	1,801	18,685	58.99	64.68	19.44	0.50%	138.49
CM CN Equity	270	8,334	82.53	85.20	5.61	0.58%	19.01
CMCSA US Equity	3,665	17,408	40.65	49.20	23.40	0.90%	(354.80)
CMCSK US Equity	6,171	18,900	36.26	48.10	36.61	0.89%	(404.89)
CNI US Equity	928	12,873	51.38	55.08	12.67	0.57%	(123.69)
CNQ CN Equity	489	7,768	35.76	38.01	7.76	0.81%	92.19
CNR CN Equity	915	12,425	51.30	55.07	12.88	0.57%	(121.38)
COF US Equity	738	6,077	67.68	75.90	13.70	0.89%	46.92
COP US Equity	(310)	(7,980)	66.64	69.23	-7.68	0.51%	(47.97)
COST US Equity	(114)	3,792	115.62	112.23	-5.00	0.60%	(29.49)
COV LN Equity	-	5,151		#N/A N/A	0.00	0.31%	
COV US Equity	828	7,080	64.09	71.58	19.76	0.59%	107.06
CRM US Equity	(40)	2,054	56.87	55.78	-1.44	1.36%	(4.91)
CS FP Equity	1,927	5,387	19.39	26.33	32.04	1.12%	(32.55)
CSCO US Equity	(74)	(4,977)	21.79	22.12	-1.73	0.86%	79.61
CSX US Equity	1,178	8,914	25.07	28.39	18.06	0.73%	(179.94)
CVE CN Equity	275	(10,449)	28.70	27.94	3.32	0.79%	(127.23)
CVS US Equity	1,912	11,707	63.89	74.33	27.01	0.60%	(242.63)
CVX US Equity	(381)	(8,207)	112.39	117.61	-8.69	0.54%	10.77
D US Equity	2,151	12,240	60.05	70.60	27.60	0.64%	10.67

DAI GR Equity	6,722	13,908	62.20	92.27	40.12	1.20%	1.07
DBK GR Equity	53	(2,834)	44.63	43.80	1.50	1.24%	38.46
DD US Equity	2,690	12,813	54.86	66.38	33.81	0.62%	(124.18)
DDAIF US Equity	3,842	8,377	63.20	92.19	36.53	1.26%	(44.32)
DE US Equity	191	8,537	85.81	87.73	3.58	0.63%	(106.22)
DELL US Equity	-	6,820		#N/A N/A	0.00	0.07%	
DG FP Equity	4,384	9,889	51.34	74.09	49.70	0.89%	(26.59)
DGE LN Equity	17	1,333	30.40	30.79	0.58	2.20%	11.17
DHR US Equity	2,144	8,458	58.57	73.41	44.75	0.57%	(75.87)
DIS US Equity	1,418	9,908	68.36	78.15	17.40	0.82%	(168.09)
DISCA US Equity	(118)	6,387	83.29	81.78	-2.05	0.90%	(88.39)
DNB NO Equity	1,007	9,735	15.77	17.40	12.91	0.80%	(199.02)
DOW US Equity	2,185	7,096	36.76	48.08	39.33	0.78%	(333.90)
DPW GR Equity	170	660	29.41	36.99	19.15	1.35%	(8.63)
DTE GR Equity	4,081	13,883	12.27	15.88	24.94	1.18%	(152.81)
DTV US Equity	2,306	10,622	61.97	75.42	22.30	0.97%	(253.55)
DUK US Equity	(61)	(8,822)	69.60	70.08	-1.46	0.47%	(40.48)
DVN US Equity	342	9,424	62.50	64.77	6.17	0.59%	98.08
EBAY US Equity	101	6,678	54.29	55.11	1.86	0.81%	(89.96)
ECL US Equity	90	9,210	105.22	106.25	1.40	0.70%	(134.03)
EDF FP Equity	5,977	9,189	23.45	38.70	77.01	0.84%	(80.11)
EMC US Equity	877	10,986	25.35	27.38	11.57	0.69%	(95.85)
EMR US Equity	-	982	65.90	65.90	0.00	0.72%	(5.91)
ENB CN Equity	114	6,351	44.29	45.08	2.88	0.63%	32.41
ENEL IM Equity	2,163	7,620	4.33	5.56	25.32	1.12%	21.50
ENI IM Equity	268	7,309	23.75	24.62	5.51	0.67%	(18.51)
EOAN GR Equity	53	2,996	18.77	19.10	1.93	0.92%	(29.80)
EOG US Equity	1,928	5,757	145.12	193.71	43.29	0.77%	29.09
EPD US Equity	1,071	12,049	63.14	68.75	17.61	0.50%	21.73
ERICB SS Equity	426	6,004	12.27	13.14	8.52	0.83%	0.20
ESRX US Equity	1,281	9,815	66.69	75.40	17.99	0.73%	(23.12)
ETN US Equity	37	5,260	72.48	72.99	0.77	0.92%	(43.18)
F US Equity	(113)	(3,621)	14.82	15.28	-4.80	0.65%	10.53
FB US Equity	960	2,630	44.06	60.13	23.20	1.57%	(117.86)
FCX US Equity	-	587	32.38	32.38	0.00	1.26%	9.68
FDX US Equity	393	4,271	120.94	132.08	14.61	0.63%	(36.27)
FOX US Equity	(133)	3,375	32.25	31.03	-4.59	0.86%	(73.56)
FOXA US Equity	(142)	3,404	33.09	31.76	-4.71	0.89%	(75.81)
FP FP Equity	871	11,013	60.83	65.63	10.66	0.74%	62.12
G IM Equity	126	3,588	21.32	22.07	4.06	0.86%	(6.62)
GE US Equity	2,015	13,140	22.32	25.74	18.78	0.82%	(19.29)
GILD US Equity	22,002	11,089	24.02	71.70	154.76	1.28%	(907.73)
GIS US Equity	535	13,333	49.12	51.09	7.35	0.55%	8.31
GLE FP Equity	727	3,248	49.51	60.59	17.71	1.26%	(38.19)
GLEN LN Equity	126	(4,634)	5.24	5.10	1.84	1.47%	80.32
GLW US Equity	3,042	11,462	16.20	20.50	33.82	0.78%	(12.37)
GM US Equity	20	(2,999)	34.78	34.55	0.66	0.99%	(6.22)

GOOG US Equity	3,734	12,660	862.28	1,116.60	42.67	0.69%	(479.18)
GS US Equity	2,521	5,468	110.98	162.14	52.26	0.88%	(36.53)
GSK LN Equity	120	5,707	26.22	26.77	3.12	0.67%	(33.91)
GSZ FP Equity	800	8,189	24.60	27.01	8.40	1.16%	(26.48)
HAL US Equity	1,130	5,803	48.66	58.14	21.56	0.90%	(89.20)
HD US Equity	2,409	13,333	66.67	78.72	25.14	0.72%	(87.41)
HMB SS Equity	331	6,110	40.79	43.00	5.27	1.03%	(318.39)
HON US Equity	5,735	11,930	61.10	90.47	86.90	0.55%	(224.61)
HPQ US Equity	1,881	7,393	25.45	31.93	23.67	1.07%	(219.23)
HSBA LN Equity	(34)	(1,672)	9.90	10.10	-2.24	0.89%	7.87
IBE SM Equity	1,799	7,382	5.54	6.89	37.99	0.64%	87.19
IBM US Equity	-	-		190.39		0.60%	-
IMT LN Equity	1,352	10,924	35.95	40.40	16.62	0.75%	31.38
INTC US Equity	689	10,787	23.94	25.47	11.42	0.56%	(12.42)
ISP IM Equity	3,686	5,699	1.93	3.18	53.50	1.21%	92.76
ITUB US Equity	(218)	(3,546)	13.81	14.66	-3.82	1.61%	(99.82)
ITUB4 BZ Equity	(214)	(2,546)	13.59	14.73	-5.59	1.50%	(80.36)
ITW US Equity	2,485	14,011	67.84	79.87	26.23	0.68%	(262.78)
ITX SM Equity	(123)	(4,597)	147.96	151.92	-2.43	1.10%	6.71
JCI US Equity	400	1,186	34.13	45.62	43.67	0.77%	(8.41)
JNJ US Equity	5,100	13,942	71.20	97.24	74.78	0.49%	(94.52)
JPM US Equity	1,221	8,516	52.29	59.78	15.82	0.91%	(93.76)
KMB US Equity	271	7,934	106.69	110.33	5.87	0.58%	(39.65)
KMI US Equity	525	(8,600)	34.31	32.22	7.92	0.77%	(93.82)
KO US Equity	(3)	(6,962)	38.83	38.85	-0.08	0.47%	(21.89)
LBTYA US Equity	(116)	2,272	84.71	80.61	-5.15	0.99%	(32.50)
LBTYK US Equity	21	1,975	78.04	78.85	1.20	0.87%	(21.77)
LIN GR Equity	10	8,087	198.03	198.27	0.17	0.71%	(6.41)
LLOY LN Equity	2,270	5,658	0.89	1.25	43.55	0.92%	20.30
LLY US Equity	(61)	2,868	58.82	57.58	-2.70	0.79%	(10.74)
LMT US Equity	600	2,016	122.48	158.93	38.50	0.77%	(32.90)
LNKD US Equity	105	(1,866)	195.56	184.51	2.96	1.91%	29.05
LOW US Equity	5	7,829	48.41	48.44	0.09	0.77%	(12.43)
LVS US Equity	1,647	6,808	61.33	76.16	22.94	1.05%	(213.46)
LYB US Equity	1,113	2,297	59.29	88.02	62.69	0.77%	(93.80)
MA US Equity	3,942	7,084	47.02	73.17	64.45	0.86%	(207.24)
MAERSKB DC Equity	5,466	14,148	8,212.58	11,385.29	33.71	1.15%	(17.81)
MC FP Equity	(21)	3,466	183.43	182.33	-0.79	0.76%	(7.62)
MCD US Equity	(72)	(5,579)	94.88	96.11	-2.95	0.44%	(0.87)
MCK US Equity	107	2,181	164.92	173.04	6.18	0.80%	(33.09)
MDLZ US Equity	2,647	13,641	28.68	34.25	32.71	0.59%	(58.05)
MDT US Equity	7,611	20,811	43.22	59.03	51.08	0.72%	(275.08)
MET US Equity	1,392	7,556	44.37	52.54	19.84	0.93%	(213.92)
MFC CN Equity	4,454	8,003	12.38	19.26	69.29	0.80%	(147.80)
MHS US Equity	-	5,485		#N/A N/A	0.00	1.17%	
MMM US Equity	7,900	21,331	96.89	132.78	63.37	0.58%	(212.52)
MO US Equity	221	7,383	36.19	37.27	5.36	0.56%	13.28

MON US Equity	586	11,917	106.02	111.23	8.04	0.61%	(156.11)
MOS US Equity	-	-		48.68		0.82%	-
MRK US Equity	1,288	11,769	50.18	55.68	13.23	0.83%	(109.76)
MS US Equity	201	1,649	27.57	30.92	10.21	1.19%	(36.47)
MSFT US Equity	966	8,007	35.30	39.56	16.75	0.72%	(92.22)
MUV2 GR Equity	610	6,116	197.70	217.41	15.50	0.64%	12.10
NAB AU Equity	288	7,534	31.14	32.33	4.84	0.79%	(18.83)
NCM AU Equity	-	-		8.99		1.98%	-
NEE US Equity	4,389	14,649	72.62	94.38	45.28	0.66%	33.77
NEM US Equity	2,547	(7,392)	34.95	22.91	22.28	1.55%	177.12
NESN VX Equity	738	9,821	69.64	74.87	14.19	0.53%	(14.14)
NG/ LN Equity	1,780	12,244	11.84	13.56	26.93	0.54%	16.88
NKE US Equity	567	5,145	66.10	73.39	12.02	0.92%	(22.05)
NOK US Equity	3,742	4,498	3.96	7.26	74.80	1.11%	(124.84)
NOV US Equity	42	4,672	75.18	75.86	1.01	0.89%	53.91
NOVN VX Equity	4,994	18,291	63.81	81.23	36.98	0.74%	(150.78)
NOVOB DC Equity	995	9,444	40.35	44.60	10.80	0.98%	71.22
NSC US Equity	1,799	9,797	80.78	95.61	23.83	0.77%	(138.34)
NVS US Equity	3,888	15,510	65.07	81.38	34.50	0.73%	(51.96)
OGXP3 BZ Equity	5,057	(5,180)	4.43	0.11	33.91	2.88%	(48.70)
OR FP Equity	(39)	(3,029)	160.73	162.79	-1.94	0.66%	(3.21)
ORA FP Equity	594	5,434	12.87	14.27	7.34	1.49%	38.46
ORCL US Equity	1,330	7,764	33.52	39.26	25.45	0.67%	31.43
OXY US Equity	(55)	7,355	95.04	94.33	-0.93	0.81%	38.38
PBR US Equity	100	(2,814)	13.30	12.83	1.95	1.82%	(173.14)
PBR/A US Equity	96	(2,795)	13.87	13.39	1.88	1.84%	(196.35)
PCLN US Equity	704	3,043	956.05	1,177.22	19.22	1.20%	(104.70)
PCP US Equity	-	-		245.33		0.73%	-
PEP US Equity	57	5,339	81.91	82.78	1.70	0.62%	(23.40)
PETR3 BZ Equity	53	(2,923)	6.54	6.43	0.97	1.85%	(189.34)
PETR4 BZ Equity	105	(3,123)	6.95	6.71	1.86	1.81%	(222.75)
PFE US Equity	5,038	21,828	26.10	32.13	34.57	0.67%	(69.56)
PG US Equity	157	6,191	77.88	79.86	4.70	0.54%	12.91
PHIA NA Equity	-	-		34.61		1.05%	-
PM US Equity	638	(10,166)	85.47	80.11	9.64	0.65%	67.65
PNC US Equity	1,008	8,425	75.96	85.05	15.99	0.75%	(93.48)
POT CN Equity	(8)	(416)	34.52	35.21	-2.74	0.73%	3.16
POT US Equity	(8)	(432)	34.57	35.21	-2.58	0.72%	2.25
PRU LN Equity	7,488	10,521	12.76	21.84	81.39	0.87%	0.66
PSA US Equity	516	9,413	158.54	167.23	9.66	0.57%	(32.47)
PSX US Equity	1,155	6,030	64.65	77.03	21.50	0.89%	(41.40)
PX US Equity	2,243	16,340	113.54	129.12	28.52	0.48%	(171.69)
QCOM US Equity	2,318	12,547	66.83	79.17	27.05	0.68%	43.50
QQQ US Equity	5,393	19,920	68.46	86.99	55.09	0.49%	(354.16)
RAI US Equity	130	6,737	52.22	53.23	1.76	1.10%	(53.25)
RDS/A US Equity	(43)	4,217	73.27	72.53	-1.68	0.61%	9.51
RDS/B US Equity	75	5,192	75.80	76.89	2.39	0.60%	19.35

RDSA LN Equity	199	4,065	34.51	36.20	8.43	0.58%	(4.58)
RDSA NA Equity	(42)	4,084	36.62	36.25	-1.85	0.55%	2.98
RDSB LN Equity	129	4,580	37.36	38.42	4.90	0.58%	8.77
REGN US Equity	170	6,240	302.78	311.03	1.96	1.39%	(16.22)
RIO AU Equity	(49)	(1,148)	55.84	58.24	-3.17	1.35%	8.85
RIO LN Equity	(39)	4,599	54.72	54.26	-0.64	1.34%	(62.21)
RIO US Equity	20	4,934	54.04	54.26	0.31	1.31%	(38.09)
ROG VX Equity	6,727	17,035	212.78	296.82	54.00	0.73%	(209.86)
RY CN Equity	23	5,470	65.17	65.44	0.83	0.50%	(14.27)
SAB LN Equity	227	7,173	47.60	49.10	3.62	0.87%	16.01
SAN FP Equity	26	(6,174)	103.67	103.23	0.47	0.90%	56.73
SAN SM Equity	706	7,256	8.35	9.16	10.93	0.89%	13.06
SAN US Equity	606	5,510	8.31	9.22	12.45	0.88%	13.03
SAP GR Equity	(18)	2,995	80.26	79.78	-0.68	0.89%	22.08
SAP US Equity	(25)	3,228	80.30	79.68	-0.86	0.90%	21.51
SBUX US Equity	(127)	5,096	75.06	73.23	-2.72	0.92%	(53.55)
SGO FP Equity	2,772	7,836	44.08	59.68	28.43	1.24%	(24.17)
SI US Equity	747	4,504	114.69	133.70	15.15	1.09%	(44.43)
SIE GR Equity	894	5,345	114.81	134.03	16.36	1.02%	(45.17)
SLB US Equity	1,363	6,528	79.94	96.63	26.64	0.78%	70.53
SMSN LI Equity	286	(7,500)	642.17	617.72	3.84	0.99%	(287.81)
SO US Equity	7	5,537	43.08	43.13	0.24	0.53%	(24.86)
SPG US Equity	2	538	160.18	160.73	0.57	0.61%	1.39
SREN VX Equity	1,456	10,006	80.46	92.17	19.52	0.75%	(50.65)
STAN LN Equity	408	(6,124)	21.91	20.45	7.25	0.92%	10.52
STL NO Equity	836	8,913	25.96	28.40	12.02	0.78%	131.83
STT US Equity	(36)	2,231	69.04	67.94	-1.53	1.06%	(40.64)
SU CN Equity	(108)	(4,645)	32.80	33.57	-4.43	0.53%	(66.11)
SU FP Equity	353	6,518	84.31	88.88	4.84	1.12%	(118.67)
SU US Equity	(51)	(3,644)	33.10	33.57	-2.64	0.53%	(61.21)
SWEDA SS Equity	369	6,088	24.78	26.28	5.51	1.10%	(4.66)
SYNN VX Equity	(443)	(8,069)	359.52	379.25	-7.17	0.77%	39.68
T US Equity	(189)	(8,928)	34.20	34.92	-3.50	0.60%	(38.06)
TD CN Equity	202	8,245	45.38	46.49	4.63	0.53%	(10.98)
TEF SM Equity	(50)	3,631	15.57	15.36	-1.74	0.79%	21.61
TEF US Equity	(33)	3,406	15.51	15.36	-1.24	0.79%	33.41
TGT US Equity	659	(10,717)	63.57	59.66	7.34	0.84%	(26.95)
TJX US Equity	2,720	9,492	46.31	59.58	45.87	0.62%	(49.11)
TLS AU Equity	97	6,561	4.59	4.65	2.46	0.60%	4.87
TLSN SS Equity	(58)	2,656	7.59	7.43	-2.50	0.87%	(42.23)
TM US Equity	249	(6,829)	115.81	111.59	4.25	0.86%	(36.96)
TMO US Equity	8,664	10,218	63.59	117.50	126.53	0.67%	(270.36)
TOT US Equity	647	5,823	59.06	65.63	13.84	0.80%	29.28
TRP CN Equity	(192)	(6,953)	43.75	44.96	-4.69	0.59%	51.28
TRV US Equity	(6)	4,763	83.58	83.48	-0.24	0.50%	(15.34)
TSCO LN Equity	1,029	(7,398)	5.65	4.87	13.03	1.07%	66.49
TWC US Equity	606	5,234	120.22	134.15	11.44	1.01%	(89.34)

TWX US Equity	(307)	7,395	66.29	63.65	-5.66	0.73%	(170.75)
TXN US Equity	3,937	12,205	34.93	46.19	45.38	0.71%	(120.56)
TYC US Equity	10,478	24,080	29.17	41.86	62.76	0.69%	(440.95)
UBS US Equity	229	5,489	19.43	20.24	4.36	0.96%	(55.96)
UBSN VX Equity	200	5,158	19.51	20.26	3.91	0.99%	(67.89)
UCG IM Equity	3,132	5,391	5.58	8.83	35.51	1.64%	(27.24)
ULVR LN Equity	(108)	(2,335)	39.50	41.33	-5.71	0.81%	(7.52)
UNA NA Equity	(201)	(3,777)	38.14	40.17	-7.15	0.75%	(3.94)
UNH US Equity	2,657	10,037	64.08	81.04	28.50	0.93%	(95.21)
UNP US Equity	1,343	12,014	165.36	183.85	16.10	0.69%	(158.42)
UPS US Equity	3,150	14,806	79.87	96.87	43.27	0.49%	(74.78)
USB US Equity	3,101	14,238	34.71	42.27	33.66	0.65%	(320.09)
UTX US Equity	5,909	15,190	82.05	113.97	59.19	0.66%	(237.70)
V US Equity	6,422	7,870	118.43	215.07	103.93	0.79%	(161.85)
VALE US Equity	381	(3,908)	15.08	13.61	7.60	1.28%	(91.53)
VALE3 BZ Equity	422	(4,586)	15.04	13.66	6.71	1.37%	(137.30)
VIAB US Equity	3,612	9,272	60.42	83.95	53.92	0.72%	(215.57)
VIV FP Equity	120	2,668	26.19	27.36	5.27	0.85%	9.97
VMW US Equity	920	4,785	89.16	106.31	15.27	1.26%	(27.55)
VOD LN Equity	253	(2,998)	3.98	3.64	5.05	1.67%	50.13
VOD US Equity	251	(2,893)	39.69	36.25	5.15	1.69%	30.35
VOW3 GR Equity	23	952	247.21	253.21	1.85	1.31%	(0.71)
VRX CN Equity	592	1,611	92.95	127.10	26.54	1.38%	(35.87)
VRX US Equity	684	1,880	93.20	127.14	27.81	1.31%	(35.97)
VTI US Equity	542	5,134	86.91	96.09	24.84	0.43%	(52.62)
VWO US Equity	80	(7,247)	40.33	39.89	1.30	0.85%	(44.02)
VZ US Equity	86	(6,121)	48.12	47.45	1.78	0.78%	(10.69)
WBC AU Equity	286	5,265	29.97	31.59	6.36	0.85%	(2.23)
WES AU Equity	(79)	8,616	38.65	38.29	-1.32	0.70%	(48.17)
WFC US Equity	3,117	11,232	38.43	49.09	44.18	0.63%	89.35
WLP US Equity	3,328	10,369	74.31	98.17	34.25	0.94%	(255.00)
WMT US Equity	93	5,207	75.04	76.39	2.94	0.61%	(28.49)
WOW AU Equity	(264)	(4,159)	31.30	33.29	-7.89	0.80%	0.83
XOM US Equity	758	13,076	90.48	95.73	8.70	0.67%	119.53
XTA LN Equity	-	(2,162)		#N/A N/A	0.00	2.24%	
YHOO US Equity	209	1,282	30.64	35.64	13.63	1.20%	(15.11)
YUM US Equity	(84)	7,151	73.85	72.99	-1.86	0.63%	(123.53)
ZURN VX Equity	284	6,394	291.95	304.91	6.47	0.69%	(33.05)

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	16,826	62,272	1,455.70	1,849.04	59.18	0.46%	(150.29)
NDX Index	12,070	46,686	2,831.19	3,563.13	43.19	0.60%	(323.96)
RTY Index	13,012	39,938	868.48	1,151.44	45.20	0.72%	(185.39)

SPTSX Index	89	19,447	12,764.15	12,822.25	1.13	0.40%	79.29
MEXBOL Index	783	(26,146)	3,142.70	3,048.55	3.25	0.92%	(183.37)
IBOV Index	216	(22,524)	22,076.65	21,865.05	0.68	1.41%	(1,225.13)
MERVAL Index	(360)	(5,408)	725.60	773.91	-4.64	1.43%	(47.70)
UKX Index	2,567	39,963	10,288.22	10,949.13	10.24	0.63%	21.25
DAX Index	8,229	36,674	10,610.77	12,991.63	23.19	0.97%	(127.57)
CAC Index	1,404	20,042	5,625.44	6,019.46	8.85	0.79%	(96.57)
IBEX Index	8,454	39,644	11,555.30	14,019.55	25.70	0.83%	125.19
SMI Index	6,298	44,078	8,219.62	9,394.17	22.72	0.63%	(146.63)
FTSEMIB Index	6,543	25,266	23,118.99	29,105.64	28.31	0.91%	(0.42)
PSI20 Index	6,971	24,289	8,026.78	10,330.55	25.87	1.11%	(61.82)
ISEQ Index	24,394	40,099	4,246.25	6,829.49	60.38	1.01%	(409.55)
ICEXI Index	3,763	37,337	6.63	7.30	22.32	0.45%	(44.51)
AEX Index	5,550	42,240	484.27	547.90	17.60	0.75%	55.03
BEL20 Index	7,926	44,003	3,610.75	4,261.16	23.33	0.77%	(75.46)
LUXXX Index	10,296	39,715	1,655.49	2,084.68	37.06	0.70%	(149.72)
KFX Index	9,693	38,048	100.82	126.50	26.71	0.95%	180.49
HEX Index	6,898	40,933	8,513.92	9,948.74	19.21	0.88%	(454.47)
OMX Index	1,902	23,118	191.41	207.16	8.46	0.97%	(260.64)
ATX Index	98	2,867	3,268.32	3,379.91	2.99	1.14%	(38.56)
ASE Index	7,922	19,369	1,282.88	1,807.59	34.15	1.20%	(431.73)
OSEBX Index	2,388	22,138	84.29	93.38	15.19	0.71%	118.65
INDEXCF Index	1,479	(26,563)	39.61	37.40	2.82	1.97%	423.77
TOP40 Index	686	25,595	3,920.67	4,025.70	2.84	0.94%	25.82
SENSEX Index	541	22,421	360.21	368.90	3.06	0.79%	81.37
NKY Index	180	12,963	141.17	143.14	1.29	1.08%	121.91
HSI Index				2,814.48			
SHCOMP Index	1,485	(33,700)	344.53	329.36	4.68	0.94%	314.83
KOSPI Index	363	16,618	1.81	1.85	2.98	0.73%	241.92
AS51 Index	327	14,469	4,842.07	4,951.51	3.33	0.68%	(31.90)
STBCNZL Index	35,977	73,231	444.47	662.83	123.45	0.40%	(52.70)
EEM US Equity	51	(6,119)	40.76	40.42	0.90	0.93%	(80.41)
IYR US Equity	1	(2,802)	66.86	66.84	0.06	0.45%	(13.48)
MDY US Equity	4,774	14,269	184.03	245.60	64.95	0.52%	(47.95)
JNK US Equity	(6)	5,353	41.26	41.22	-0.56	0.18%	2.60
XLF US Equity	5,634	13,610	15.57	22.02	70.60	0.59%	(104.31)
XLU US Equity	499	8,406	38.65	40.95	10.96	0.54%	72.35
XLK US Equity	2,142	12,860	30.80	35.93	31.21	0.53%	(54.08)
XLI US Equity	5,558	16,147	38.20	51.35	60.87	0.57%	(29.55)
XLP US Equity	222	9,167	41.63	42.64	6.30	0.38%	(6.60)
XLY US Equity	7,510	20,539	46.72	63.80	67.46	0.54%	(135.63)
XLE US Equity	221	7,366	85.40	87.96	5.09	0.59%	61.74
XLB US Equity	3,527	14,930	37.57	46.45	38.23	0.62%	(51.51)
XLV US Equity	11,940	24,346	38.87	57.93	80.20	0.61%	(81.25)
SXXP Index	5,964	43,407	400.51	455.54	19.90	0.69%	(84.06)
SXAP Index	10,016	28,526	520.28	702.96	31.43	1.12%	(70.54)
SXKP Index	4,287	47,032	366.14	399.51	11.29	0.81%	(207.52)

SX6P Index	6,300	34,738	353.52	417.63	26.60	0.68%	(45.67)
SXEP Index	1,218	29,339	441.65	459.98	6.50	0.64%	103.54
SXIP Index	11,722	28,923	222.31	312.41	51.86	0.78%	(155.25)
SXNP Index	4,860	28,384	482.69	565.33	20.56	0.83%	(153.55)
SX3P Index	532	18,170	662.20	681.57	4.63	0.63%	124.31
SXDP Index	23,067	61,075	609.16	839.22	56.71	0.67%	(179.87)
SX4P Index	2,934	25,840	917.36	1,021.53	12.57	0.90%	(64.62)
SX8P Index	2,731	17,778	343.07	395.76	19.63	0.78%	3.01
SXOP Index	10,104	40,520	380.28	475.10	27.52	0.91%	(9.96)
SXQP Index	(160)	26,331	793.68	788.88	-0.92	0.66%	33.45
SXRP Index	42	17,603	434.81	435.86	0.33	0.74%	(195.91)
SXMP Index	10,939	35,766	261.12	340.98	46.82	0.65%	(119.35)
SXTP Index	22,231	39,247	172.05	269.50	69.75	0.81%	(378.70)
SX7E Index	5,706	18,886	159.85	208.14	28.96	1.04%	(81.55)
SX5E Index	6,477	40,148	3,709.25	4,307.65	20.71	0.78%	(92.24)
SPGSCITR Index	(186)	(13,856)	4,911.08	4,976.85	-2.58	0.52%	(132.60)
XAG Curncy	2,717	(20,150)	22.78	19.71	13.56	0.99%	69.52
CO1 Comdty	242	(24,622)	108.90	107.83	1.48	0.66%	(185.85)
CL1 Comdty	620	29,347	99.19	101.28	2.38	0.89%	304.87
NG1 Comdty	3,598	16,608	3.77	4.58	7.11	3.05%	835.42
XAU Comdty	86	(10,235)	92.60	91.82	1.11	0.76%	(113.65)
IBOXHY Index	2,896	53,418	220.12	232.05	56.36	0.10%	(15.24)
US_TSY CREDIT	(185)	(50,168)	757.73	760.53	-2.92	0.13%	(44.73)
CA_TSY CREDIT	6,149	(97,153)	1,269.35	1,189.00	14.60	0.43%	(952.23)
MX_TSY CREDIT	-	7,090	215.18	215.18	0.00	0.37%	53.45
AU_TSY CREDIT	-	5,913	1,485.49	1,485.49	0.00	0.44%	28.60
JP_TSY CREDIT	740	(59,678)	822.10	811.90	4.54	0.27%	(87.94)
MY_TSY CREDIT	1,106	(92,252)	167.43	165.42	3.92	0.31%	(214.96)
SG_TSY CREDIT	512	(95,749)	219.11	217.94	2.35	0.23%	(283.51)
AT_TSY CREDIT	3,313	72,913	356.44	372.64	16.51	0.28%	(38.85)
BE_TSY CREDIT	4,279	75,235	476.07	503.15	21.00	0.27%	(116.77)
FI_TSY CREDIT	3,087	74,240	347.46	361.91	15.50	0.27%	(46.98)
FR_TSY CREDIT	3,612	75,130	1,675.82	1,756.39	17.95	0.27%	(68.98)
DE_TSY CREDIT	2,566	74,397	1,240.95	1,283.75	12.57	0.27%	(124.50)
IE_TSY CREDIT	30,619	78,270	336.92	468.73	167.33	0.23%	(97.48)
IT_TSY CREDIT	8,044	54,548	1,614.40	1,852.47	49.30	0.30%	(48.28)
NL_TSY CREDIT	3,112	76,341	1,325.77	1,379.81	15.06	0.27%	(51.79)
ES_TSY CREDIT	10,327	50,187	392.28	473.00	68.29	0.30%	(69.01)
DK_TSY CREDIT	2,614	67,396	729.42	757.71	12.39	0.31%	(133.72)
NO_TSY CREDIT	48	5,142	338.80	341.96	2.29	0.41%	48.40
PL_TSY CREDIT	1,074	22,143	420.32	440.71	12.02	0.40%	2.63
ZA_TSY CREDIT	211	(33,149)	83.13	82.60	0.79	0.80%	(375.75)
SE_TSY CREDIT	14	(15,434)	466.87	466.44	0.28	0.33%	29.42
CH_TSY CREDIT	3,279	65,265	1,004.77	1,055.26	17.79	0.28%	(14.29)
GB_TSY CREDIT	862	56,841	1,489.15	1,511.73	4.38	0.35%	245.33