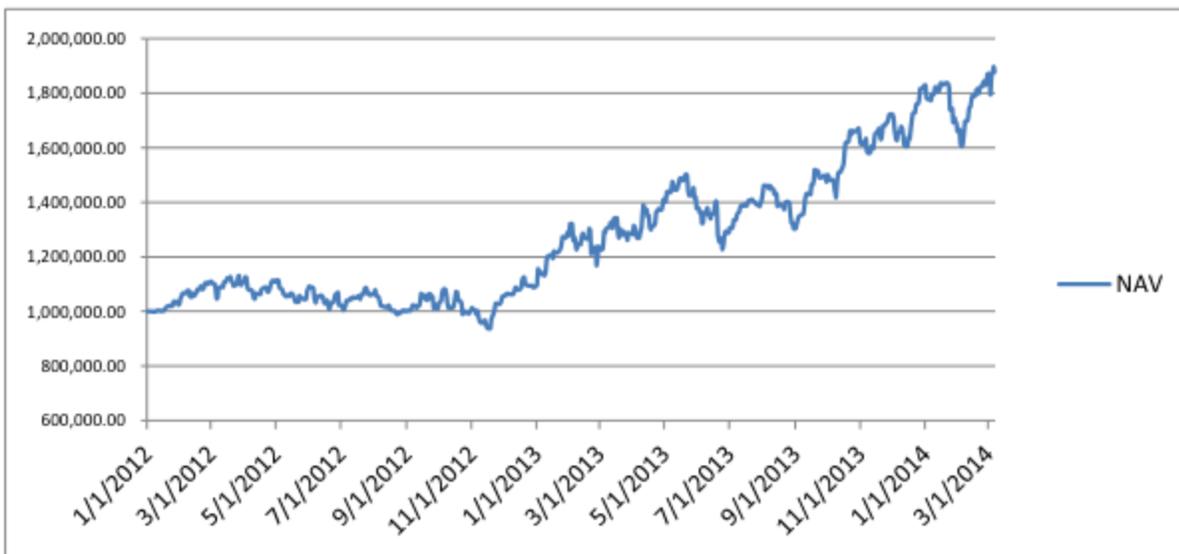


Current Date:	3/7/2014	Change on Day:	-1.08%
Total Return since 1/1/12:	87.72%	MSCI World Change on Day	-0.29%
T12M Return:	43.65%	No of Positions (+MTM) on Day	186
T90 Day Return:	13.37%	No of Positions (-MTM) on Day	260
T30 Day Return:	16.40%	Current No. of Positions:	445
Current Long Exposure @ Cost:	4,682,836	Current Leverage (Gross Exposures):	3.05
Current Short Exposure @ Cost:	(1,044,248)		
Net Exposure:	3,638,588		
Starting Capital:	1,000,000		
Current NAV:	1,877,213		

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	1.03%
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:	1.28
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



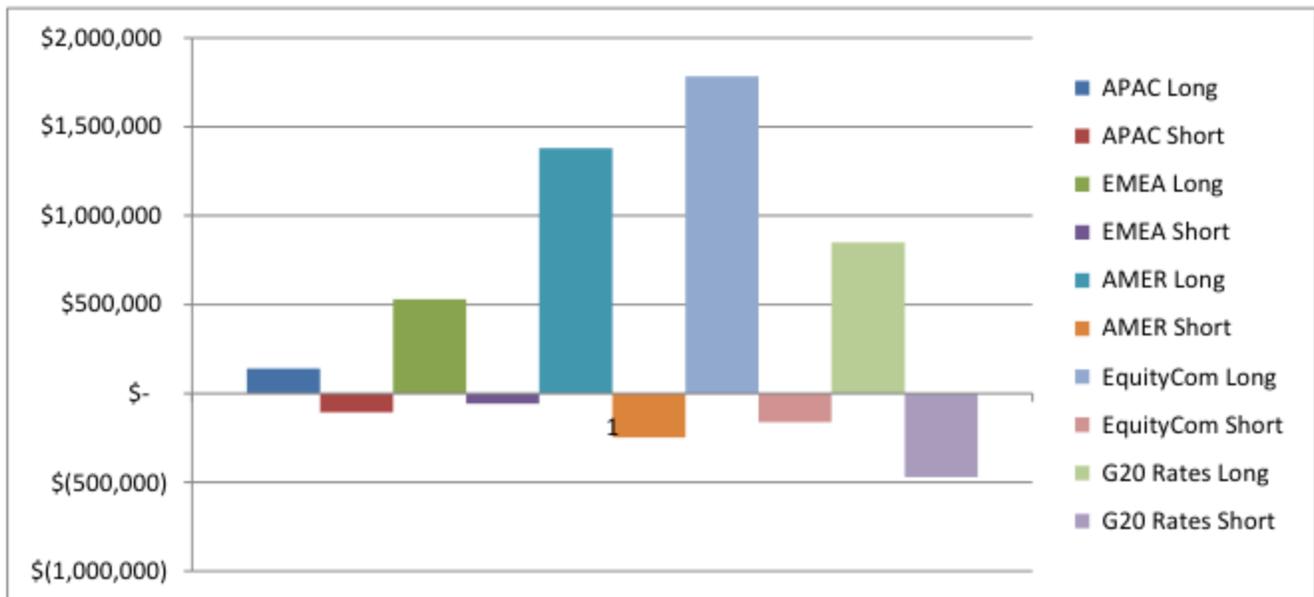
Largest Exposures Current Positions 97.5th Percentile 2.5th Percentile (@ cost ex-MTM)			Largest MTM Gains Current Positions (90th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
24 Positions		25.06%	46 Positions		29.39%
XAG Curncy	(20,150)	0.35%	SXXP Index	6,677	0.36%
INDEXCF Index	(22,387)	0.39%	HON US Equity	6,733	0.36%
IBOV Index	(22,524)	0.39%	ROG VX Equity	6,739	0.36%
CO1 Comdty	(24,622)	0.43%	AMGN US Equity	6,785	0.36%
MEXBOL Index	(26,146)	0.46%	CA_TSY CREDIT	6,829	0.36%
ZA_TSY CREDIT	(33,149)	0.58%	PSI20 Index	7,095	0.38%
SHCOMP Index	(33,700)	0.59%	SMI Index	7,113	0.38%
JP_TSY CREDIT	(59,678)	1.04%	DAI GR Equity	7,209	0.38%
CH_TSY CREDIT	60,555	1.06%	CMCSK US Equity	7,326	0.39%
SXDP Index	61,075	1.07%	ACA FP Equity	7,337	0.39%
DK_TSY CREDIT	61,805	1.08%	BMV US Equity	7,580	0.40%
SPX Index	62,272	1.09%	GS US Equity	7,790	0.41%
FR_TSY CREDIT	69,707	1.22%	MDT US Equity	7,964	0.42%
DE_TSY CREDIT	69,767	1.22%	ASE Index	7,997	0.43%
AT_TSY CREDIT	71,796	1.25%	IT_TSY CREDIT	8,032	0.43%
BE_TSY CREDIT	72,869	1.27%	DAX Index	8,169	0.44%
NL_TSY CREDIT	72,937	1.27%	BEL20 Index	8,189	0.44%
STBCNZL Index	73,231	1.28%	MMM US Equity	8,216	0.44%
FI_TSY CREDIT	74,240	1.30%	PRU LN Equity	8,456	0.45%
IE_TSY CREDIT	78,270	1.37%	IBEX Index	8,740	0.47%
AU_TSY CREDIT	(79,133)	1.38%	BA US Equity	8,831	0.47%
MY_TSY CREDIT	(92,252)	1.61%	HEX Index	8,832	0.47%
SG_TSY CREDIT	(95,749)	1.67%	BAYN GR Equity	9,077	0.48%
CA_TSY CREDIT	(97,153)	1.70%	XLY US Equity	9,088	0.48%
			LUXXX Index	9,871	0.53%
			TMO US Equity	10,081	0.54%
			SXAP Index	10,224	0.54%
			SXOP Index	10,251	0.55%
			ES_TSY CREDIT	10,365	0.55%
			BAC US Equity	10,545	0.56%
			MA US Equity	11,637	0.62%
			KFX Index	11,924	0.64%
			TYC US Equity	12,150	0.65%
			CELG US Equity	12,167	0.65%
			SXMP Index	12,369	0.66%
			SXIP Index	12,375	0.66%
			XLV US Equity	12,892	0.69%
			NDX Index	14,383	0.77%
			RTY Index	15,398	0.82%
			SPX Index	18,067	0.96%

SXTP Index	23,950	1.28%
SXDP Index	24,740	1.32%
ISEQ Index	26,090	1.39%
IE_TSY CREDIT	30,966	1.65%
GILD US Equity	31,709	1.69%
STBCNZL Index	32,687	1.74%

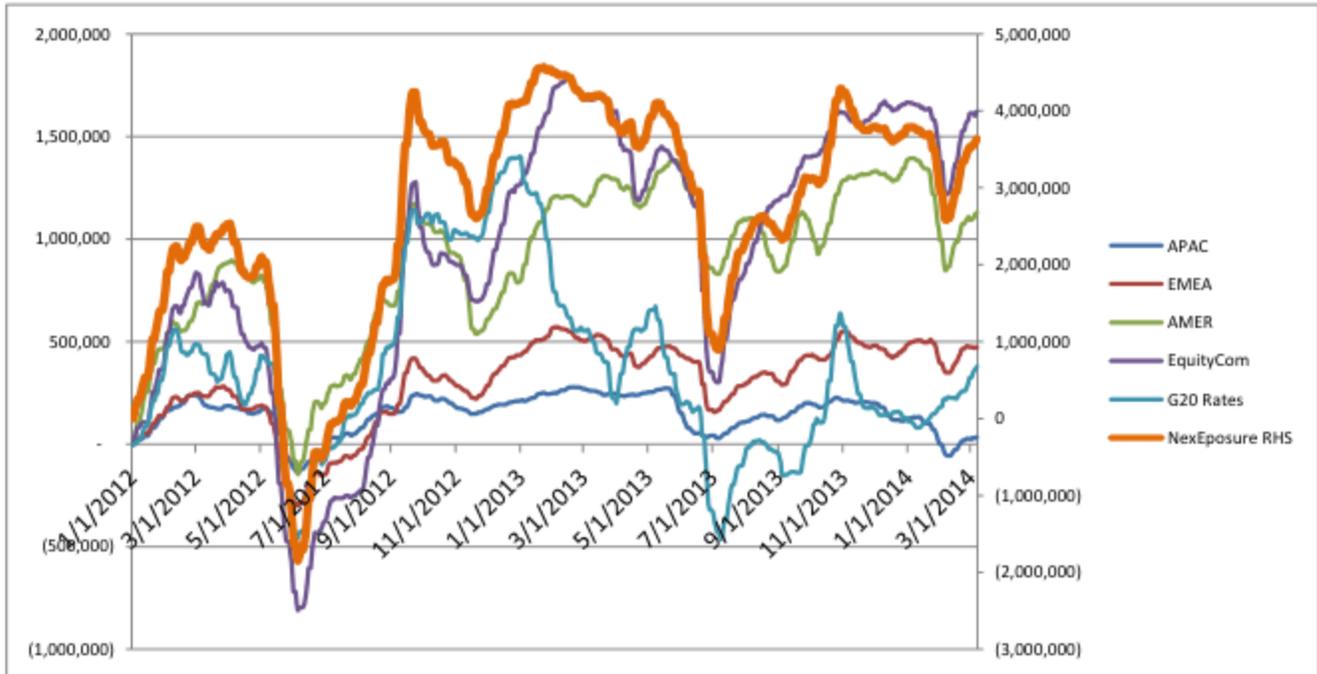
No. Names by Category

APAC Long	30
APAC Short	22
EMEA Long	77
EMEA Short	13
AMER Long	166
AMER Short	43
EquityCom Long	64
EquityCom Short	8
G20 Rates Long	15
G20 Rates Short	7
Total Long	352
Total Short	93

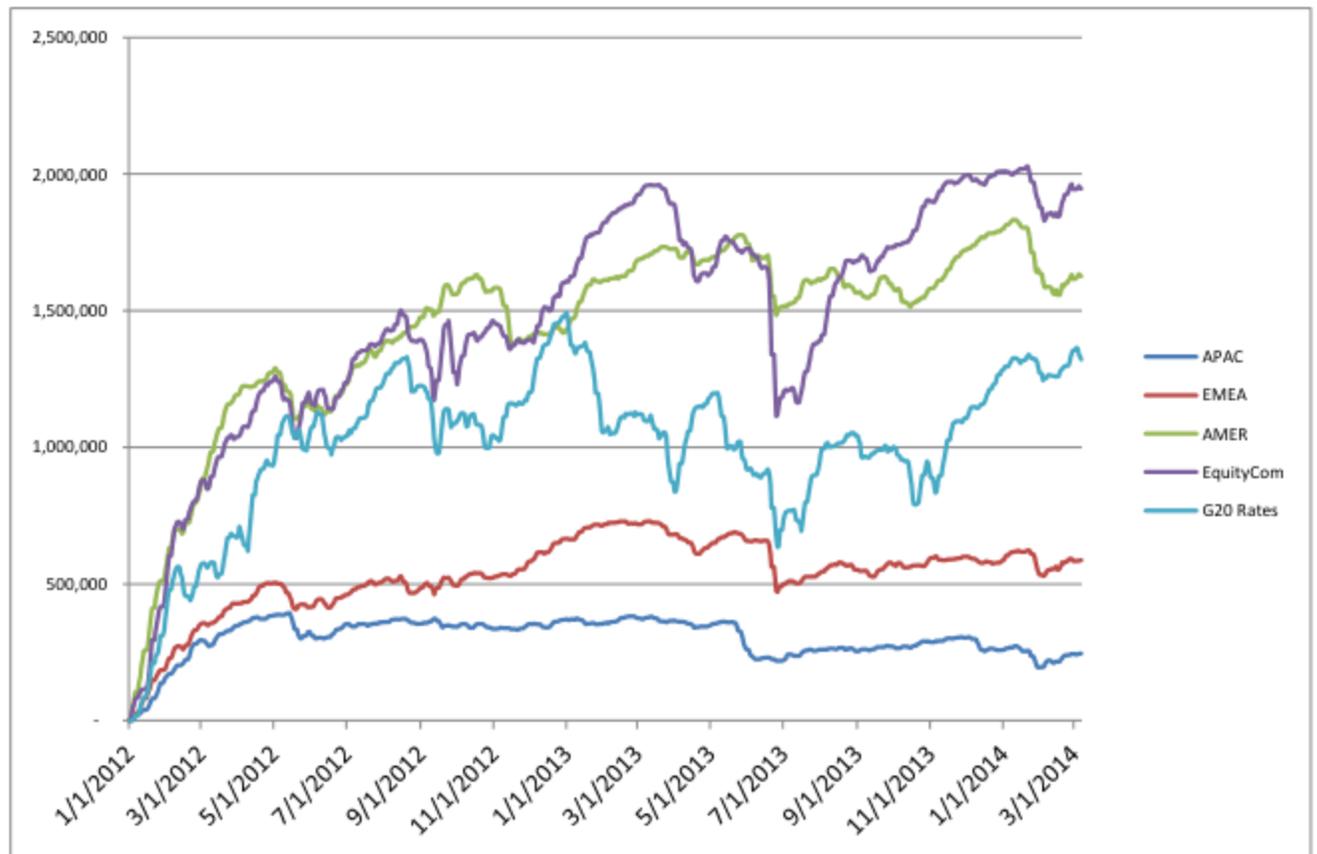
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



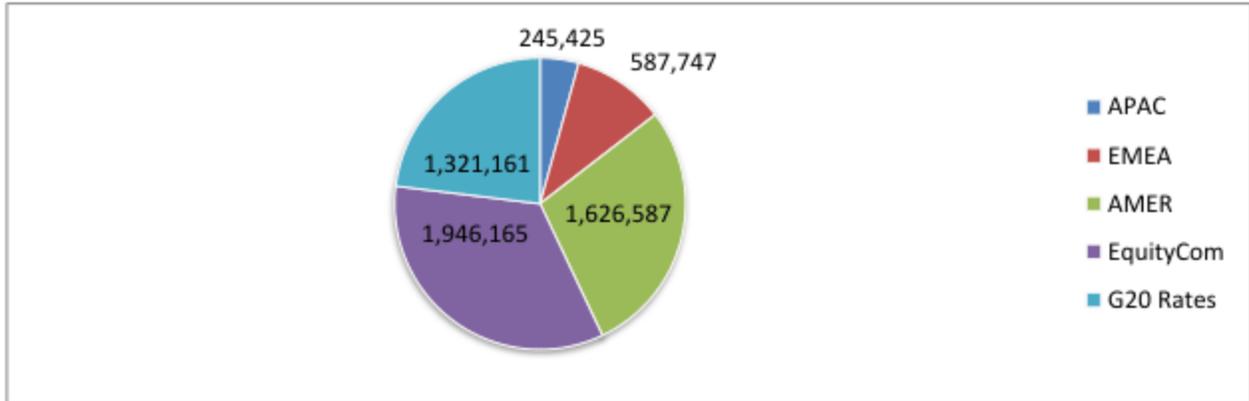
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



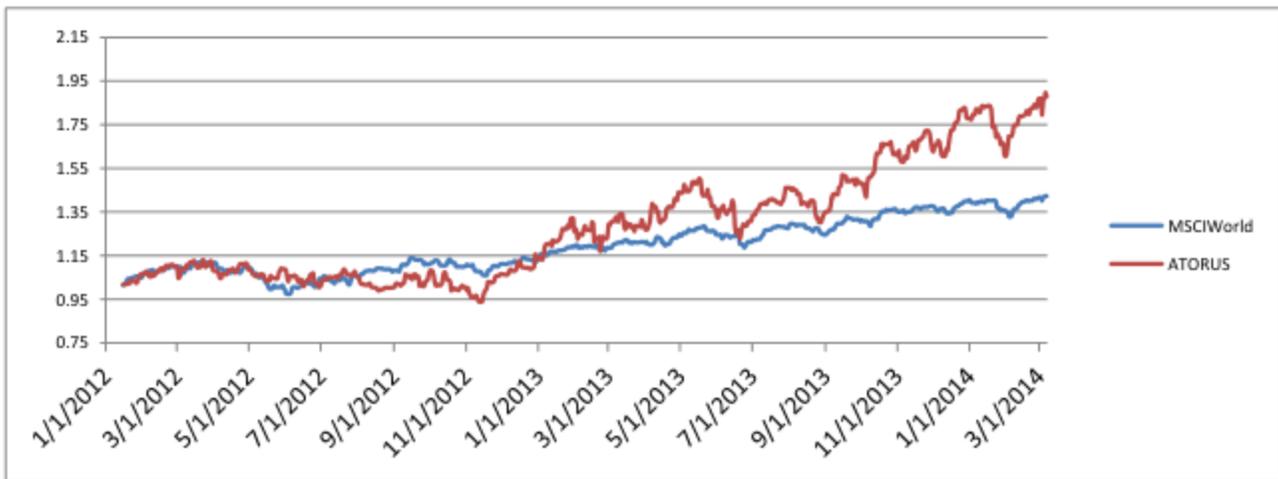
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



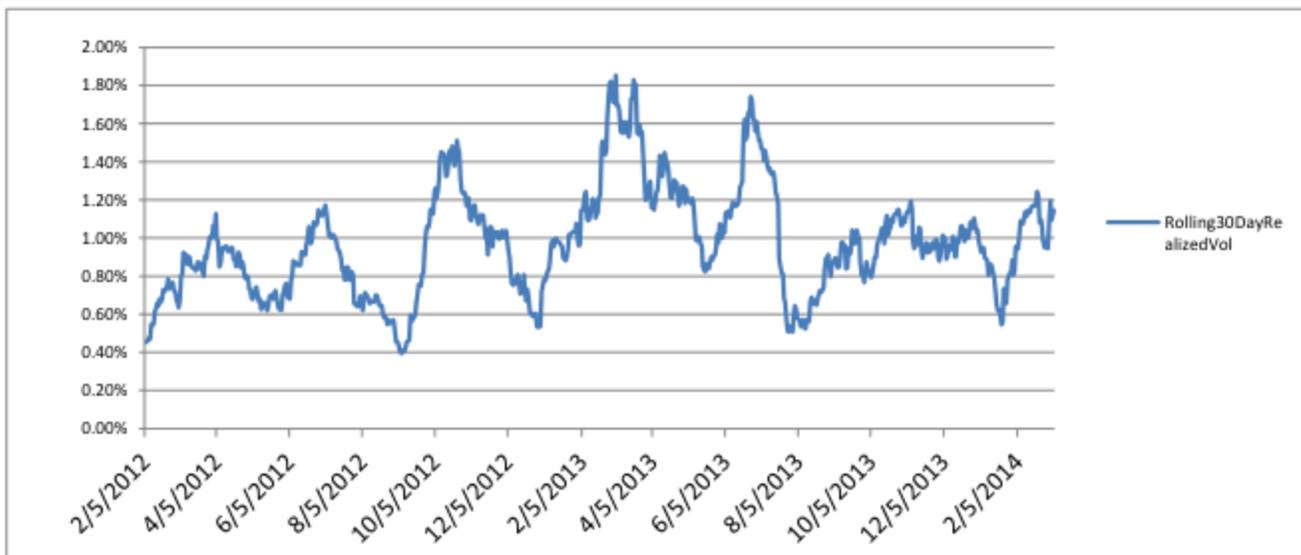
Current Gross Notional Risk by Category



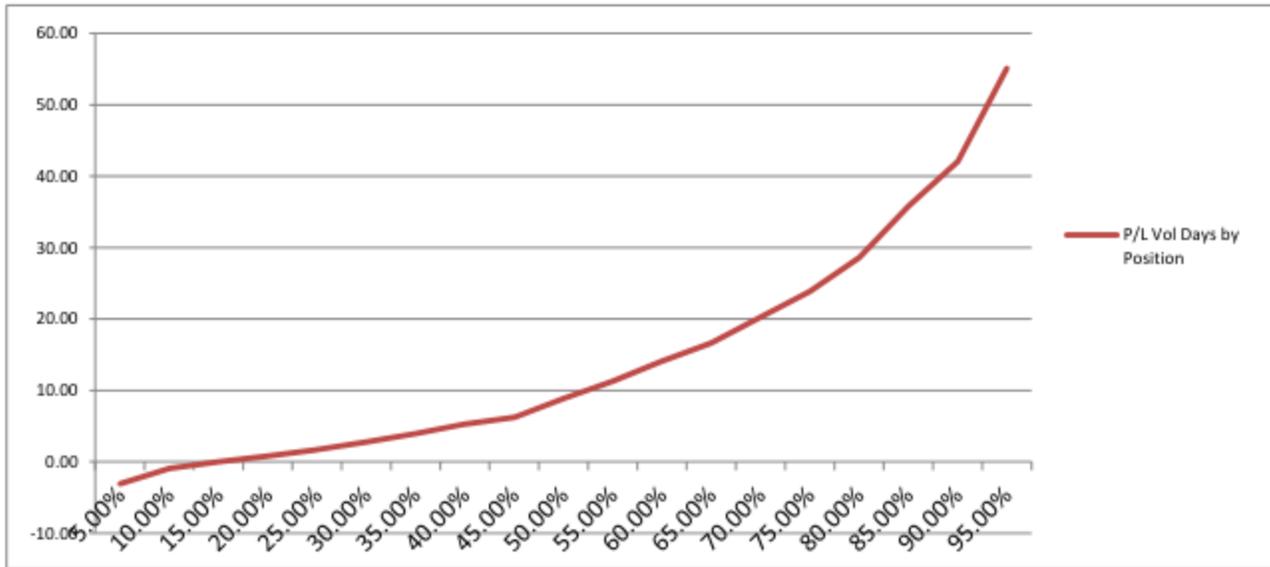
Performance Vs. MSCI World Index



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%	-9.26	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-3.06	(<7 Vol Days)	1.91%
10.00%	-0.91	MTM Gains(Losses) % of NAV "Significant"	
15.00%	0.00	(>7 Vol Days)	52.47%
20.00%	0.84		
25.00%	1.69		
30.00%	2.79		
35.00%	3.96		
40.00%	5.29		
45.00%	6.24		
50.00%	8.86		
55.00%	11.28		
60.00%	14.08		
65.00%	16.66		
70.00%	20.30		
75.00%	23.85		
80.00%	28.58		
85.00%	35.80		
90.00%	42.07		
95.00%	55.11		
100.00%	181.20		

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	(48)	(5,144)	51.62	52.09	-0.94	0.98%	54.51
005380 KS Equity	65	1,799	217.13	224.96	2.77	1.30%	(36.82)
005490 KS Equity	162	(3,782)	273.49	261.78	4.27	1.00%	36.57
005930 KS Equity	160	(6,558)	1,285.62	1,254.20	2.71	0.90%	(57.82)
012330 KS Equity	858	5,282	244.69	284.45	12.72	1.28%	(37.03)
1 HK Equity	362	7,382	15.52	16.28	5.23	0.94%	68.54
1299 HK Equity	2	3,412	4.82	4.83	0.07	1.00%	(12.90)
13 HK Equity	3,129	12,243	11.40	14.32	23.58	1.08%	(84.68)
16 HK Equity	412	(9,935)	12.66	12.14	5.50	0.75%	2.39
27 HK Equity	1	123	9.68	9.78	0.51	2.04%	(2.29)
2914 JP Equity	200	(4,719)	32.47	31.09	2.95	1.44%	35.75
3382 JP Equity	55	3,411	37.70	38.30	1.14	1.40%	20.23
4063 JP Equity	49	(4,536)	56.40	55.79	0.78	1.40%	(78.24)
4502 JP Equity	48	2,102	46.69	47.76	3.05	0.75%	5.60
4689 JP Equity	14	1,082	6.06	6.14	0.96	1.37%	7.38
5 HK Equity	(41)	3,038	10.61	10.47	-1.69	0.80%	(6.49)
5108 JP Equity	52	3,498	36.36	36.90	1.09	1.36%	45.22
5401 JP Equity	98	(3,709)	2.99	2.91	1.78	1.48%	(24.11)
6301 JP Equity	(158)	(3,515)	20.64	21.57	-3.14	1.44%	(48.30)
6752 JP Equity	1,656	4,145	9.01	12.61	15.69	2.55%	4.14
6902 JP Equity	2,551	9,730	41.48	52.35	20.75	1.26%	207.45
6954 JP Equity	581	6,393	157.65	171.97	5.80	1.57%	150.16
7201 JP Equity	48	(3,743)	8.85	8.74	1.04	1.24%	15.69
7203 JP Equity	11	(3,073)	57.44	57.22	0.31	1.21%	(22.08)
7267 JP Equity	(75)	(4,885)	36.43	36.98	-1.26	1.21%	(26.55)
762 HK Equity	376	(4,155)	1.43	1.30	8.93	1.01%	62.47
7751 JP Equity	174	(6,865)	31.44	30.64	2.16	1.17%	(20.46)
8031 JP Equity	61	2,984	15.40	15.72	1.72	1.19%	35.55
8058 JP Equity	(22)	3,003	19.27	19.14	-0.61	1.18%	12.58
8306 JP Equity	16	(2,979)	5.88	5.85	0.39	1.40%	(20.98)
8316 JP Equity	34	(2,505)	45.91	45.28	0.84	1.63%	(14.36)
8411 JP Equity	(21)	604	2.12	2.05	-2.76	1.23%	1.97
8604 JP Equity	(39)	(2,467)	6.76	6.87	-1.06	1.50%	(25.57)
8801 JP Equity	(37)	(1,006)	31.09	32.21	-2.08	1.75%	(17.34)
8802 JP Equity	(78)	(3,881)	24.81	25.31	-1.27	1.59%	(41.92)
9020 JP Equity	94	(3,967)	77.53	75.70	2.06	1.15%	(40.25)
941 HK Equity	848	(11,351)	10.25	9.49	12.46	0.60%	6.55
9432 JP Equity	472	6,077	53.19	57.32	5.47	1.42%	21.22
9433 JP Equity	3,914	9,476	42.13	59.54	24.13	1.71%	(152.99)
9437 JP Equity	(215)	(5,749)	15.71	16.30	-3.48	1.08%	19.45
9983 JP Equity	15	3,177	369.08	370.82	0.30	1.56%	58.46

9984 JP Equity	1,351	1,678	42.69	77.06	41.92	1.92%	24.48
AAPL US Equity	154	7,877	518.25	528.42	2.04	0.96%	(44.00)
ABB US Equity	868	10,408	23.59	25.56	8.86	0.94%	(162.03)
ABBN VX Equity	754	8,703	23.63	25.68	9.47	0.92%	(119.64)
ABBV US Equity	200	5,335	49.49	51.35	3.23	1.16%	(103.13)
ABEV US Equity	77	(7,232)	7.25	7.17	0.71	1.51%	109.90
ABEV3 BZ Equity	66	(6,923)	7.25	7.18	0.67	1.42%	103.50
ABI BB Equity	97	6,721	102.03	103.49	1.66	0.87%	(52.93)
ABT US Equity	71	4,097	38.87	39.54	2.35	0.73%	(40.05)
ABX CN Equity	(11)	400	20.42	19.89	-1.75	1.52%	(9.59)
ABX US Equity	-	-		19.90		1.57%	-
ACA FP Equity	7,337	5,408	6.83	16.11	102.91	1.32%	(207.29)
ACE US Equity	164	4,228	94.38	98.04	5.92	0.65%	0.74
ACN US Equity	824	9,382	77.27	84.05	12.29	0.71%	15.86
ADP US Equity	102	1,193	72.36	78.53	12.33	0.69%	8.56
AFL US Equity	213	5,923	63.35	65.62	6.02	0.60%	30.28
AGN US Equity	1,484	9,135	109.60	127.40	19.63	0.83%	(61.64)
AI FP Equity	62	5,434	135.71	137.26	1.46	0.78%	9.10
AIG US Equity	212	4,012	48.66	51.23	4.96	1.06%	(1.45)
AIR FP Equity	4,503	6,526	42.47	71.78	58.31	1.18%	(270.16)
ALV GR Equity	2,864	7,550	125.64	173.31	38.35	0.99%	(142.11)
ALVG IX Equity	2,163	5,742	126.13	173.65	39.11	0.96%	(91.80)
AMGN US Equity	6,785	22,886	94.49	122.50	26.06	1.14%	(724.48)
AMT US Equity	652	10,655	76.29	80.96	6.75	0.91%	(130.11)
AMZN US Equity	4,110	14,103	287.66	371.49	20.71	1.41%	(35.90)
ANZ AU Equity	131	4,030	28.59	29.52	4.15	0.78%	(9.60)
APA US Equity	232	(6,870)	82.74	79.95	3.07	1.10%	(43.23)
APC US Equity	(329)	(6,360)	81.31	85.52	-6.46	0.80%	43.81
AXP US Equity	3,232	10,373	71.56	93.86	34.06	0.91%	88.32
AZN LN Equity	4,322	12,676	49.80	66.78	35.67	0.96%	(183.70)
AZN SS Equity	3,834	11,669	50.40	66.96	33.94	0.97%	(155.79)
AZN US Equity	4,179	12,432	49.96	66.75	34.34	0.98%	(71.96)
BA US Equity	8,831	14,361	79.84	128.94	51.44	1.20%	33.49
BAC US Equity	10,545	10,884	8.82	17.37	96.03	1.01%	(73.52)
BARC LN Equity	(213)	4,236	4.40	4.19	-4.40	1.14%	(58.57)
BAS GR Equity	1,051	7,333	97.30	111.24	14.97	0.96%	(102.86)
BATS LN Equity	244	4,548	52.49	55.31	5.46	0.98%	(34.83)
BAX US Equity	(84)	(8,047)	66.82	67.52	-1.52	0.69%	19.88
BAYN GR Equity	9,077	11,757	76.64	135.80	75.44	1.02%	(409.15)
BBAS3 BZ Equity	(26)	(1,954)	8.43	8.54	-0.69	1.88%	62.92
BBD US Equity	575	(6,743)	12.96	11.85	5.83	1.46%	87.84
BBDC4 BZ Equity	571	(7,252)	12.86	11.85	5.41	1.46%	90.59
BBL US Equity	(21)	506	64.38	61.84	-3.69	1.12%	(10.69)
BBVA SM Equity	1,424	5,723	10.09	12.61	22.29	1.12%	(121.27)
BCE CN Equity	(70)	(6,644)	43.17	43.63	-1.69	0.62%	54.94
BCS US Equity	(269)	5,118	17.68	16.79	-4.15	1.27%	(75.66)
BEN US Equity	128	3,695	52.08	53.89	2.95	1.18%	17.96

BG/ LN Equity	(168)	(3,003)	17.35	18.32	-4.21	1.33%	13.55
BHP AU Equity	(38)	6,689	34.33	34.13	-0.60	0.95%	(9.83)
BHP US Equity	(155)	5,280	68.70	66.74	-3.16	0.93%	(112.60)
BIIB US Equity	356	1,066	245.93	328.08	21.73	1.54%	(60.81)
BIL SJ Equity	-	(528)	31.17	31.17	0.00	1.24%	10.36
BK US Equity	230	3,723	31.43	33.37	6.70	0.92%	70.18
BLK US Equity	157	1,171	274.17	310.86	12.93	1.03%	(0.50)
BLT LN Equity	(19)	550	32.38	31.28	-3.68	0.96%	(7.10)
BMO CN Equity	(5)	8,370	65.44	65.40	-0.08	0.69%	(60.44)
BMW GR Equity	813	5,076	98.63	114.42	16.98	0.94%	(41.35)
BMJ US Equity	7,580	13,669	35.71	55.51	40.86	1.36%	(290.60)
BN FP Equity	18	(3,684)	70.54	70.19	0.55	0.89%	4.05
BNP FP Equity	1,798	5,498	61.78	81.98	28.58	1.14%	(74.75)
BNS CN Equity	(3)	4,379	57.47	57.43	-0.10	0.73%	(51.07)
BP/ LN Equity	394	9,797	7.76	8.07	5.74	0.70%	(108.27)
BRK/B US Equity	387	6,996	115.91	122.32	7.47	0.74%	100.99
BSBR US Equity	1,613	(8,171)	6.18	4.96	12.49	1.58%	139.34
BUD US Equity	91	6,846	102.05	103.41	1.43	0.93%	(64.42)
BX US Equity	431	2,976	30.31	34.70	12.13	1.19%	4.88
C US Equity	39	3,018	49.15	49.79	1.19	1.10%	(8.66)
CA FP Equity	552	2,469	31.90	39.04	20.30	1.10%	31.68
CAT US Equity	1,151	10,300	87.23	96.97	10.86	1.03%	(90.57)
CBA AU Equity	93	7,010	67.84	68.73	1.76	0.75%	6.16
CBS US Equity	463	1,267	49.35	67.39	28.55	1.28%	(3.72)
CCL US Equity	673	7,821	36.20	39.32	7.57	1.14%	78.40
CELG US Equity	12,167	15,111	85.54	154.41	60.93	1.32%	(843.89)
CFR VX Equity	(21)	3,973	99.45	98.94	-0.52	1.00%	18.20
CL US Equity	1,289	18,685	58.99	63.06	11.54	0.60%	25.02
CM CN Equity	242	6,700	81.79	84.74	5.81	0.62%	(70.22)
CMCSA US Equity	4,753	17,408	40.65	51.74	29.03	0.94%	(139.93)
CMCSK US Equity	7,326	18,900	36.26	50.32	39.89	0.97%	(165.16)
CNI US Equity	1,192	12,873	51.38	56.14	14.38	0.64%	(105.10)
CNQ CN Equity	354	6,854	35.60	37.44	5.25	0.99%	43.62
CNR CN Equity	1,172	12,425	51.30	56.13	14.37	0.66%	(106.73)
COF US Equity	681	6,077	67.68	75.27	11.93	0.94%	28.07
COP US Equity	9	(7,980)	66.64	66.57	0.16	0.65%	(13.41)
COST US Equity	(143)	7,901	115.69	113.63	-2.51	0.72%	25.09
COV LN Equity	183	2,442		#N/A N/A	22.97	0.33%	
COV US Equity	794	6,347	63.38	71.31	14.23	0.88%	(42.46)
CRM US Equity	142	2,054	56.89	60.83	4.68	1.48%	(86.52)
CS FP Equity	2,337	6,734	19.39	26.12	31.55	1.10%	(58.00)
CSCO US Equity	5	(4,977)	21.79	21.77	0.11	0.85%	11.05
CSX US Equity	1,362	8,914	25.07	28.90	15.59	0.98%	54.07
CVE CN Equity	799	(10,449)	28.70	26.50	10.54	0.73%	11.36
CVS US Equity	1,752	10,503	62.91	73.41	23.19	0.72%	24.34
CVX US Equity	(199)	(8,207)	112.39	115.11	-3.49	0.69%	(25.96)
D US Equity	1,660	12,240	60.05	68.19	19.30	0.70%	19.25

DAI GR Equity	7,209	13,908	62.20	94.45	40.40	1.28%	(317.57)
DBK GR Equity	83	4,052	46.61	47.57	1.99	1.03%	(67.43)
DD US Equity	2,903	12,305	54.46	67.31	28.36	0.83%	(79.48)
DDAIF US Equity	4,092	8,377	63.20	94.08	33.16	1.47%	(202.06)
DE US Equity	301	8,122	85.65	88.83	5.29	0.70%	76.80
DELL US Equity	(3)	8,073		#N/A N/A	-0.57	0.07%	
DG FP Equity	4,450	9,889	51.34	74.43	39.81	1.13%	(117.94)
DGE LN Equity	(19)	1,190	31.44	30.96	-0.64	2.48%	(8.60)
DHR US Equity	4,502	14,097	58.57	77.27	47.53	0.67%	89.25
DIS US Equity	2,055	9,908	68.36	82.54	17.78	1.17%	(96.36)
DISCA US Equity	156	4,197	82.46	85.52	3.13	1.19%	(14.30)
DNB NO Equity	1,605	9,735	15.77	18.37	18.98	0.87%	(52.96)
DOW US Equity	2,470	6,637	36.13	49.57	37.33	1.00%	(85.68)
DPW GR Equity	161	547	28.24	36.55	26.72	1.10%	(13.69)
DTE GR Equity	4,347	13,640	12.22	16.11	27.02	1.18%	(225.98)
DTV US Equity	3,036	10,076	61.27	79.74	38.47	0.78%	16.40
DUK US Equity	(36)	(8,822)	69.60	69.88	-0.91	0.44%	9.77
DVN US Equity	348	8,049	62.23	64.92	5.73	0.75%	52.46
EBAY US Equity	577	6,678	54.29	58.98	9.55	0.91%	(45.96)
ECL US Equity	413	7,417	104.04	109.83	7.58	0.73%	(5.02)
EDF FP Equity	6,369	9,189	23.45	39.70	70.31	0.99%	(47.82)
EMC US Equity	761	9,291	24.95	26.99	9.48	0.86%	17.53
EMR US Equity	(6)	(271)	64.18	65.63	-3.05	0.74%	(1.82)
ENB CN Equity	-	-		43.86		0.64%	-
ENEL IM Equity	1,721	7,503	4.32	5.31	20.35	1.13%	(72.23)
ENI IM Equity	122	7,309	23.75	24.15	2.26	0.74%	(52.71)
EOAN GR Equity	(12)	2,996	18.77	18.69	-0.41	0.96%	(30.08)
EOG US Equity	1,764	5,573	143.99	189.56	32.02	0.99%	(60.12)
EPD US Equity	826	10,799	62.55	67.34	11.29	0.68%	0.81
ERICB SS Equity	372	6,004	12.27	13.03	6.51	0.95%	(44.47)
ESRX US Equity	1,697	9,815	66.69	78.22	20.79	0.83%	12.83
ETN US Equity	269	5,260	72.48	76.19	4.75	1.08%	81.86
F US Equity	(200)	(3,621)	14.82	15.63	-5.52	1.00%	19.45
FB US Equity	1,550	2,630	44.06	70.01	35.93	1.64%	(61.36)
FCX US Equity	(80)	2,381	33.52	32.43	-2.96	1.14%	(102.79)
FDX US Equity	738	5,338	120.94	137.66	15.03	0.92%	27.40
FOX US Equity	156	4,572	32.23	33.32	3.95	0.86%	(17.02)
FOXA US Equity	146	4,703	33.11	34.14	3.22	0.96%	(35.85)
FP FP Equity	697	8,870	60.06	64.77	9.63	0.82%	(47.03)
G IM Equity	256	4,486	21.32	22.54	5.54	1.03%	(43.06)
GE US Equity	2,233	13,140	22.32	26.11	18.20	0.93%	(49.77)
GILD US Equity	31,709	13,861	24.02	78.99	181.20	1.26%	(748.53)
GIS US Equity	428	13,333	49.12	50.69	5.60	0.57%	(4.42)
GLE FP Equity	1,046	3,248	49.51	65.45	21.44	1.50%	(57.90)
GLEN LN Equity	(1)	(1,635)	5.49	5.50	-0.05	1.29%	55.21
GLW US Equity	2,464	11,376	16.17	19.68	19.27	1.12%	35.47
GM US Equity	849	2,560	28.27	37.65	28.66	1.16%	(11.83)

GOOG US Equity	5,197	12,428	857.75	1,216.43	46.40	0.90%	(82.07)
GS US Equity	7,790	13,671	110.98	174.21	69.29	0.82%	131.56
GSK LN Equity	328	5,707	26.22	27.72	7.11	0.81%	(96.20)
GSZ FP Equity	549	6,011	23.97	26.16	8.12	1.13%	(44.48)
HAL US Equity	922	5,408	48.07	56.27	15.53	1.10%	(69.01)
HD US Equity	3,152	13,333	66.67	82.43	30.83	0.77%	(13.23)
HMB SS Equity	606	6,110	40.79	44.83	10.01	0.99%	(53.60)
HON US Equity	6,733	11,930	61.10	95.58	91.07	0.62%	103.83
HPQ US Equity	1,403	6,969	25.20	30.28	21.97	0.92%	65.48
HSBA LN Equity	(46)	1,217	10.79	10.40	-4.27	0.88%	(11.15)
IBE SM Equity	1,556	7,342	5.53	6.71	35.04	0.60%	(33.84)
IBM US Equity	(87)	(5,036)	184.74	187.92	-3.06	0.56%	(1.77)
IMT LN Equity	1,699	10,924	35.95	41.53	15.32	1.01%	(41.32)
INTC US Equity	366	9,784	23.81	24.70	5.77	0.65%	64.35
ISP IM Equity	3,734	5,653	1.92	3.19	50.63	1.30%	(39.80)
ITUB US Equity	220	(5,909)	13.81	13.30	2.32	1.60%	102.20
ITUB4 BZ Equity	94	(6,366)	13.53	13.33	1.04	1.43%	84.02
ITW US Equity	3,063	14,011	67.84	82.67	31.81	0.69%	27.14
ITX SM Equity	31	(2,789)	149.71	148.03	1.11	1.01%	3.77
JCI US Equity	4,276	9,883	34.13	48.89	40.83	1.06%	(25.56)
JNJ US Equity	4,346	12,630	69.31	93.16	46.91	0.73%	17.09
JPM US Equity	1,161	8,516	52.29	59.41	15.70	0.87%	86.65
KMB US Equity	157	7,934	106.69	108.80	2.32	0.85%	(41.82)
KMI US Equity	587	(7,123)	34.96	32.08	8.89	0.93%	67.38
KO US Equity	61	(6,962)	38.83	38.49	1.42	0.62%	(4.51)
LBTYA US Equity	66	2,272	84.93	87.42	2.87	1.02%	(5.71)
LBTYK US Equity	168	1,975	78.04	84.69	8.95	0.95%	(0.31)
LIN GR Equity	303	8,087	198.03	205.44	4.45	0.84%	(14.72)
LLOY LN Equity	3,733	7,073	0.89	1.37	52.10	1.01%	(48.04)
LLY US Equity	(16)	2,868	58.84	58.52	-0.64	0.87%	(26.16)
LMT US Equity	730	2,016	122.48	166.81	36.86	0.98%	0.18
LNKD US Equity	-	-		206.99		1.90%	-
LOW US Equity	305	7,829	48.41	50.29	3.98	0.98%	32.84
LVS US Equity	2,864	6,808	61.33	87.13	30.91	1.36%	(61.57)
LYB US Equity	1,219	2,297	59.29	90.75	51.22	1.04%	(21.08)
MA US Equity	11,637	17,711	47.01	77.89	49.92	1.32%	(31.99)
MAERSKB DC Equity	6,598	14,148	8,212.58	12,042.40	37.34	1.25%	(336.62)
MC FP Equity	(13)	3,466	183.43	182.73	-0.42	0.92%	7.75
MCD US Equity	(29)	(6,973)	94.88	95.27	-0.91	0.46%	4.44
MCK US Equity	233	1,949	162.99	182.49	14.34	0.83%	(6.22)
MDLZ US Equity	2,984	13,641	28.68	34.96	30.04	0.73%	78.51
MDT US Equity	7,964	20,811	43.22	59.76	44.63	0.86%	7.22
MET US Equity	1,505	7,556	44.37	53.20	16.86	1.18%	122.75
MFC CN Equity	4,455	8,003	12.38	19.27	48.44	1.15%	(35.21)
MHS US Equity	1,862	13,445		#N/A N/A	12.27	1.13%	
MMM US Equity	8,216	21,331	96.89	134.22	54.92	0.70%	(13.18)
MO US Equity	117	6,937	36.13	36.74	2.25	0.75%	(26.34)

MON US Equity	902	11,917	106.02	114.04	10.98	0.69%	51.37
MOS US Equity	-	-		49.75		0.89%	-
MRK US Equity	1,669	11,018	49.85	57.40	16.18	0.94%	6.99
MS US Equity	285	1,649	27.57	32.32	15.69	1.10%	22.34
MSFT US Equity	630	7,177	34.82	37.88	9.74	0.90%	(39.35)
MUV2 GR Equity	641	7,645	197.70	214.26	12.77	0.66%	(88.73)
NAB AU Equity	89	7,534	31.14	31.51	1.44	0.82%	(43.63)
NCM AU Equity	-	351	10.96	10.96	0.00	1.98%	1.74
NEE US Equity	3,758	14,649	72.62	91.25	32.94	0.78%	113.99
NEM US Equity	2,246	(7,392)	34.95	24.33	16.06	1.89%	222.38
NESN VX Equity	891	9,821	69.64	75.95	11.85	0.77%	(31.12)
NG/ LN Equity	2,017	12,114	11.82	13.79	25.34	0.66%	(150.02)
NKE US Equity	1,042	5,145	66.10	79.49	20.50	0.99%	117.41
NOK US Equity	4,538	4,498	3.96	7.96	77.53	1.30%	129.50
NOV US Equity	173	4,672	75.96	78.77	4.00	0.92%	45.81
NOVN VX Equity	5,722	18,291	63.81	83.76	38.15	0.82%	(224.97)
NOVOB DC Equity	1,654	9,444	40.35	47.42	13.38	1.31%	(110.63)
NSC US Equity	1,659	9,590	80.49	94.42	18.11	0.96%	(15.11)
NVS US Equity	4,316	15,510	65.07	83.18	33.72	0.83%	(199.90)
OGXP3 BZ Equity	5,052	(5,180)	4.30	0.11	23.33	4.18%	252.77
OR FP Equity	(4)	3,253	167.89	167.67	-0.13	1.04%	(13.13)
ORA FP Equity	615	4,555	12.58	14.28	9.99	1.35%	194.80
ORCL US Equity	1,255	7,533	33.38	38.95	20.00	0.83%	(138.22)
OXY US Equity	127	4,632	94.24	96.83	3.52	0.78%	30.18
PBR US Equity	496	(2,814)	13.30	10.95	11.93	1.48%	85.60
PBR/A US Equity	493	(2,795)	13.87	11.42	11.28	1.56%	78.26
PCLN US Equity	1,292	3,043	956.05	1,361.88	32.64	1.30%	(18.66)
PCP US Equity	3,278	13,710	212.47	263.28	26.75	0.89%	185.40
PEP US Equity	1	1,865	81.28	81.31	0.06	0.69%	1.42
PETR3 BZ Equity	418	(2,923)	6.37	5.46	9.59	1.49%	76.23
PETR4 BZ Equity	474	(3,123)	6.73	5.71	10.15	1.50%	78.75
PFE US Equity	5,220	21,828	26.10	32.34	26.78	0.89%	(247.34)
PG US Equity	62	4,762	77.33	78.34	1.65	0.79%	12.45
PHIA NA Equity	1,160	7,196	30.43	35.33	16.20	0.99%	12.32
PM US Equity	640	(10,166)	85.47	80.09	7.04	0.89%	126.65
PNC US Equity	883	7,645	75.28	83.98	13.45	0.86%	101.82
POT CN Equity	(88)	(1,329)	32.57	34.72	-6.87	0.96%	24.10
POT US Equity	(90)	(1,421)	32.66	34.73	-6.31	1.01%	24.64
PRU LN Equity	8,456	10,521	12.76	23.02	70.42	1.14%	33.03
PSA US Equity	539	9,413	158.54	167.61	8.59	0.67%	(127.19)
PSX US Equity	1,242	6,030	64.65	77.97	19.19	1.07%	(15.61)
PX US Equity	2,509	16,099	113.30	130.96	19.74	0.79%	54.13
QCOM US Equity	1,869	12,547	66.83	76.78	16.91	0.88%	(34.03)
QQQ US Equity	6,419	19,920	68.46	90.52	50.76	0.63%	(158.15)
RAI US Equity	147	6,056	52.00	53.26	2.25	1.08%	35.55
RDS/A US Equity	(31)	4,217	73.28	72.73	-0.95	0.78%	5.16
RDS/B US Equity	136	5,192	75.80	77.79	3.26	0.80%	(2.99)

RDSA LN Equity	219	4,065	34.51	36.37	7.30	0.74%	(3.25)
RDSA NA Equity	(25)	4,084	36.63	36.40	-0.85	0.73%	(10.34)
RDSB LN Equity	185	4,580	37.36	38.87	4.98	0.81%	(16.22)
REGN US Equity	378	6,240	302.78	321.15	3.21	1.89%	(446.79)
RIO AU Equity	(78)	4,623	60.03	59.03	-1.89	0.90%	26.54
RIO LN Equity	(61)	5,748	54.72	54.14	-0.88	1.21%	(123.98)
RIO US Equity	(56)	4,934	54.04	53.43	-0.74	1.52%	(180.23)
ROG VX Equity	6,739	17,035	212.78	296.96	47.44	0.83%	(29.09)
RY CN Equity	(27)	4,764	65.12	64.76	-0.87	0.65%	(61.98)
SAB LN Equity	162	5,348	47.26	48.70	3.41	0.89%	(43.99)
SAN FP Equity	(43)	(6,174)	103.67	104.39	-0.85	0.82%	15.76
SAN SM Equity	728	7,256	8.35	9.19	10.83	0.93%	(80.11)
SAN US Equity	573	5,315	8.28	9.17	9.09	1.19%	(71.30)
SAP GR Equity	(193)	5,241	81.43	78.54	-4.78	0.77%	(57.35)
SAP US Equity	(241)	5,681	81.46	78.14	-5.02	0.85%	(79.66)
SBUX US Equity	(40)	(1,878)	71.25	72.77	-1.88	1.13%	(1.90)
SGO FP Equity	2,683	7,836	44.08	59.18	26.93	1.27%	(112.55)
SI US Equity	1,466	11,259	114.69	129.62	13.69	0.95%	(250.48)
SIE GR Equity	1,202	8,908	114.81	130.31	14.21	0.95%	(164.93)
SLB US Equity	1,054	6,528	79.94	92.85	18.22	0.89%	17.82
SMSN LI Equity	185	(7,260)	644.51	628.05	2.89	0.88%	(39.48)
SO US Equity	28	(4,584)	42.15	41.90	1.30	0.47%	17.53
SPG US Equity	30	4,487	160.18	161.24	0.83	0.80%	(66.94)
SREN VX Equity	1,558	9,709	80.14	93.00	22.09	0.73%	(6.18)
STAN LN Equity	268	(5,283)	22.30	21.16	4.58	1.11%	(55.15)
STL NO Equity	412	6,686	25.49	27.06	6.51	0.95%	(35.44)
STT US Equity	(10)	(337)	66.43	68.30	-2.41	1.17%	(2.53)
SU CN Equity	5	4,576	33.28	33.32	0.17	0.68%	24.91
SU FP Equity	404	6,518	84.31	89.54	6.50	0.95%	(52.29)
SU US Equity	5	4,606	33.29	33.33	0.15	0.68%	26.63
SWEDA SS Equity	878	5,950	24.71	28.35	15.03	0.98%	(42.53)
SYNN VX Equity	(466)	(8,069)	359.52	380.31	-5.77	1.00%	(1.46)
T US Equity	451	(8,928)	34.20	32.47	6.83	0.74%	(47.06)
TD CN Equity	68	5,422	44.90	45.46	2.27	0.55%	(46.07)
TEF SM Equity	16	2,179	15.63	15.74	0.87	0.82%	(1.59)
TEF US Equity	13	2,725	15.56	15.64	0.46	1.02%	(21.44)
TGT US Equity	474	(10,717)	63.57	60.76	4.31	1.03%	16.74
TJX US Equity	3,140	9,492	46.31	61.63	43.01	0.77%	128.93
TLS AU Equity	5	6,561	4.59	4.59	0.13	0.66%	(37.42)
TLSN SS Equity	9	4,427	7.62	7.63	0.21	0.96%	(13.21)
TM US Equity	162	(5,170)	117.86	114.18	3.57	0.88%	24.07
TMO US Equity	10,081	10,218	63.59	126.32	109.34	0.90%	(52.91)
TOT US Equity	530	5,823	59.06	64.44	9.78	0.93%	(59.31)
TRP CN Equity	(115)	(6,953)	43.75	44.47	-2.19	0.75%	82.53
TRV US Equity	32	4,763	83.58	84.13	1.03	0.64%	(8.06)
TSCO LN Equity	311	(7,398)	5.65	5.42	4.67	0.90%	43.17
TWC US Equity	889	5,234	120.22	140.64	19.46	0.87%	(43.29)

TWX US Equity	222	5,485	65.92	68.59	4.50	0.90%	(23.99)
TXN US Equity	3,807	12,205	34.93	45.82	40.06	0.78%	87.73
TYC US Equity	12,150	24,080	29.17	43.88	72.92	0.69%	63.77
UBS US Equity	526	5,489	19.43	21.30	8.42	1.14%	(23.52)
UBSN VX Equity	504	5,158	19.51	21.42	10.21	0.96%	3.76
UCG IM Equity	2,547	5,391	5.58	8.22	31.71	1.49%	(30.97)
ULVR LN Equity	(114)	(3,892)	39.50	40.66	-3.46	0.85%	13.24
UNA NA Equity	(207)	(6,295)	38.14	39.40	-3.93	0.84%	18.59
UNH US Equity	2,080	10,037	64.08	77.36	24.63	0.84%	(73.19)
UNP US Equity	1,624	10,766	163.08	187.67	18.54	0.81%	110.94
UPS US Equity	3,401	14,806	79.87	98.22	40.52	0.57%	96.40
USB US Equity	3,064	14,238	34.71	42.18	32.41	0.66%	196.62
UTX US Equity	6,670	15,190	82.05	118.08	59.05	0.74%	76.21
V US Equity	3,965	3,914	111.85	225.13	115.89	0.87%	14.45
VALE US Equity	492	(3,908)	15.08	13.18	8.98	1.40%	206.08
VALE3 BZ Equity	276	(4,586)	14.00	13.16	3.96	1.52%	203.77
VIAB US Equity	4,296	7,376	55.90	88.46	58.52	1.00%	81.13
VIV FP Equity	223	2,668	26.19	28.38	8.48	0.99%	(42.07)
VMW US Equity	688	4,379	87.66	101.44	12.72	1.24%	(43.04)
VOD LN Equity	39	(1,831)	4.13	4.04	1.37	1.57%	42.64
VOD US Equity	53	(1,762)	41.24	40.01	1.80	1.66%	52.90
VOW3 GR Equity	660	5,461	228.75	256.41	8.68	1.39%	(35.62)
VRX CN Equity	792	1,611	92.95	138.64	37.81	1.30%	(16.79)
VRX US Equity	919	1,880	93.20	138.75	39.84	1.23%	(8.95)
VTI US Equity	676	5,134	86.91	98.35	21.90	0.60%	(9.62)
VWO US Equity	240	(7,247)	40.33	39.00	3.25	1.02%	96.91
VZ US Equity	130	(6,121)	48.12	47.10	2.58	0.82%	46.63
WBC AU Equity	133	3,917	29.78	30.80	3.81	0.89%	(44.10)
WES AU Equity	134	8,616	38.65	39.25	1.92	0.81%	45.78
WFC US Equity	2,786	10,067	37.56	47.95	40.03	0.69%	159.23
WLP US Equity	2,421	10,369	74.31	91.67	24.63	0.95%	6.07
WMT US Equity	(0)	4,005	74.59	74.59	-0.01	0.64%	(14.13)
WOW AU Equity	(341)	(6,932)	31.30	32.84	-6.80	0.72%	1.32
XOM US Equity	509	10,902	90.48	94.71	5.72	0.82%	135.96
XTA LN Equity	(36)	(2,238)		#N/A N/A	-0.72	2.21%	
YHOO US Equity	343	1,282	30.64	38.84	20.08	1.33%	(37.58)
YUM US Equity	300	5,557	73.07	77.02	5.66	0.95%	(11.79)
ZURN VX Equity	327	6,394	291.95	306.87	6.61	0.77%	(7.18)

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	18,067	62,272	1,455.70	1,878.04	44.08	0.66%	43.23
NDX Index	14,383	46,686	2,831.19	3,703.40	41.44	0.74%	(287.64)
RTY Index	15,398	39,938	868.48	1,203.32	41.39	0.93%	(56.46)

SPTSX Index	196	19,447	12,764.15	12,892.51	1.82	0.55%	(166.68)
MEXBOL Index	1,590	(26,146)	3,142.70	2,951.56	6.06	1.00%	252.21
IBOV Index	1,938	(22,524)	21,578.19	19,721.97	5.89	1.46%	724.78
MERVAL Index	(229)	5,530	779.12	748.11	-1.81	2.29%	(18.42)
UKX Index	3,649	39,963	10,288.22	11,227.61	13.03	0.70%	(579.72)
DAX Index	8,169	36,674	10,610.77	12,974.17	24.26	0.92%	(852.07)
CAC Index	1,543	20,042	5,625.44	6,058.41	9.65	0.80%	(222.73)
IBEX Index	8,740	39,644	11,555.30	14,102.83	24.69	0.89%	(601.34)
SMI Index	7,113	44,078	8,219.62	9,546.06	25.18	0.64%	(493.33)
FTSEMIB Index	6,023	25,266	23,118.99	28,629.97	24.37	0.98%	(270.30)
PSI20 Index	7,095	24,289	8,026.78	10,371.66	23.86	1.22%	(131.22)
ISEQ Index	26,090	40,099	4,246.25	7,009.04	64.28	1.01%	(1,112.37)
ICEXI Index	5,354	35,800	6.60	7.58	25.26	0.59%	(270.82)
AEX Index	5,719	42,240	484.27	549.84	17.50	0.77%	(398.30)
BEL20 Index	8,189	44,003	3,610.75	4,282.70	23.84	0.78%	(549.92)
LUXXX Index	9,871	39,715	1,655.49	2,066.94	31.50	0.79%	(392.28)
KFX Index	11,924	38,048	100.82	132.41	27.85	1.13%	(375.09)
HEX Index	8,832	40,933	8,513.92	10,351.00	22.94	0.94%	(464.10)
OMX Index	2,582	23,118	191.41	212.79	11.86	0.94%	(275.78)
ATX Index	2,748	28,102	3,213.33	3,527.54	8.78	1.11%	(382.61)
ASE Index	7,997	17,693	1,281.70	1,860.97	32.90	1.37%	462.73
OSEBX Index	2,310	22,138	84.29	93.08	13.72	0.76%	(82.79)
INDEXCF Index	1,963	(22,387)	40.29	36.76	5.69	1.54%	124.46
TOP40 Index	724	25,595	3,920.67	4,031.56	2.79	1.01%	(288.87)
SENSEX Index	(537)	(6,489)	330.60	357.97	-9.26	0.89%	(81.60)
NKY Index	844	14,214	139.54	147.83	4.52	1.31%	87.14
HSI Index	89	15,574	2,903.48	2,919.98	0.67	0.85%	(28.50)
SHCOMP Index	826	(33,700)	344.53	336.08	2.79	0.88%	35.32
KOSPI Index	294	16,497	1.82	1.85	2.28	0.78%	(72.42)
AS51 Index	337	14,469	4,842.07	4,954.86	3.65	0.64%	0.56
STBCNZL Index	32,687	73,231		#N/A N/A	93.96	0.48%	
EEM US Equity	186	(6,119)	40.76	39.52	2.91	1.05%	80.33
IYR US Equity	23	4,214	67.67	68.04	1.00	0.55%	(48.02)
MDY US Equity	5,348	14,269	184.03	253.00	46.23	0.81%	38.07
JNK US Equity	(21)	5,353	41.26	41.10	-1.61	0.24%	(15.52)
XLF US Equity	5,940	13,610	15.57	22.37	52.00	0.84%	87.79
XLU US Equity	291	8,406	38.65	39.99	5.95	0.58%	26.17
XLK US Equity	2,347	12,860	30.80	36.42	28.51	0.64%	(45.79)
XLI US Equity	6,256	16,147	38.20	53.00	49.42	0.78%	72.09
XLP US Equity	227	7,329	41.38	42.66	5.09	0.61%	21.32
XLY US Equity	9,088	20,539	46.72	67.39	55.30	0.80%	(43.90)
XLE US Equity	201	4,209	84.01	88.02	5.99	0.80%	8.53
XLB US Equity	4,060	14,930	37.57	47.79	36.34	0.75%	(83.08)
XLV US Equity	12,892	24,346	38.87	59.45	63.24	0.84%	(93.72)
SXXP Index	6,677	43,407	400.51	462.12	20.73	0.74%	(569.54)
SXAP Index	10,224	28,526	520.28	706.75	30.85	1.16%	(797.94)
SXKP Index	5,956	47,032	366.14	412.50	14.49	0.87%	(698.63)

SX6P Index	5,714	34,237	352.74	411.60	22.04	0.76%	(181.78)
SXEP Index	1,165	29,339	441.65	459.18	5.43	0.73%	(251.81)
SXIP Index	12,375	28,923	222.31	317.42	47.58	0.90%	(431.07)
SXNP Index	5,197	28,384	482.69	571.07	21.24	0.86%	(434.77)
SX3P Index	444	18,170	662.20	678.39	3.60	0.68%	(109.09)
SXDP Index	24,740	61,075	609.16	855.91	53.76	0.75%	(1,124.18)
SX4P Index	3,258	25,840	917.36	1,033.02	13.73	0.92%	(382.19)
SX8P Index	2,812	17,778	343.07	397.34	20.38	0.78%	(187.12)
SXOP Index	10,251	40,520	380.28	476.48	24.00	1.05%	(577.19)
SXQP Index	233	20,335	796.99	806.11	1.41	0.81%	(163.44)
SXRP Index	919	29,339	434.81	448.43	4.52	0.69%	(198.52)
SXMP Index	12,369	35,766	261.12	351.43	46.98	0.74%	(171.67)
SXTP Index	23,950	39,247	172.05	277.04	77.59	0.79%	(248.61)
SX7E Index	6,182	18,886	159.85	212.16	27.72	1.18%	(480.78)
SX5E Index	6,337	40,148	3,709.25	4,294.74	19.23	0.82%	(674.79)
SPGSCITR Index	74	12,858	4,967.05	4,995.71	1.04	0.56%	60.62
XAG Curncy	1,622	(20,150)	22.78	20.94	7.52	1.07%	535.87
CO1 Comdty	(23)	(24,622)	108.90	109.00	-0.15	0.63%	(204.81)
CL1 Comdty	1,004	29,347	99.19	102.58	4.23	0.81%	304.83
NG1 Comdty	3,748	16,608	3.77	4.62	4.89	4.61%	(192.12)
XAU Comdty	-	3,337	100.64	100.64	0.00	0.68%	(81.19)
IBOXHY Index	2,800	53,418	220.12	231.66	50.14	0.10%	(123.03)
US_TSY CREDIT	(105)	19,942	761.25	757.25	-3.80	0.14%	(48.08)
CA_TSY CREDIT	6,829	(97,153)	1,269.35	1,180.12	17.01	0.41%	1,168.30
MX_TSY CREDIT	(80)	(13,747)	209.03	210.24	-1.36	0.43%	76.28
AU_TSY CREDIT	411	(79,133)	1,457.62	1,450.04	1.34	0.39%	179.52
JP_TSY CREDIT	1,384	(59,678)	822.10	803.04	6.43	0.36%	203.10
MY_TSY CREDIT	274	(92,252)	167.43	166.93	1.18	0.25%	(72.11)
SG_TSY CREDIT	648	(95,749)	219.11	217.63	3.07	0.22%	331.06
AT_TSY CREDIT	3,288	71,796	356.17	372.48	16.32	0.28%	196.04
BE_TSY CREDIT	4,260	72,869	475.13	502.90	21.64	0.27%	167.53
FI_TSY CREDIT	3,209	74,240	347.46	362.48	15.69	0.28%	197.07
FR_TSY CREDIT	3,661	69,707	1,669.12	1,756.78	19.18	0.27%	194.71
DE_TSY CREDIT	2,743	69,767	1,237.92	1,286.59	14.08	0.28%	141.17
IE_TSY CREDIT	30,966	78,270	336.92	470.22	129.69	0.31%	202.48
IT_TSY CREDIT	8,032	54,111	1,612.72	1,852.11	42.07	0.35%	217.84
NL_TSY CREDIT	3,170	72,937	1,322.90	1,380.39	15.75	0.28%	181.82
ES_TSY CREDIT	10,365	50,187	392.28	473.30	57.86	0.36%	263.41
DK_TSY CREDIT	2,945	61,805	726.41	761.02	16.47	0.29%	157.79
NO_TSY CREDIT				341.33			
PL_TSY CREDIT	993	22,143	420.32	439.16	7.44	0.60%	(149.18)
ZA_TSY CREDIT	1,064	(33,149)	83.13	80.46	3.46	0.93%	581.02
SE_TSY CREDIT	9	15,132	468.44	468.72	0.22	0.27%	23.29
CH_TSY CREDIT	3,615	60,555	1,000.12	1,059.83	18.24	0.33%	146.25
GB_TSY CREDIT	848	56,841	1,489.15	1,511.38	5.07	0.29%	(24.04)