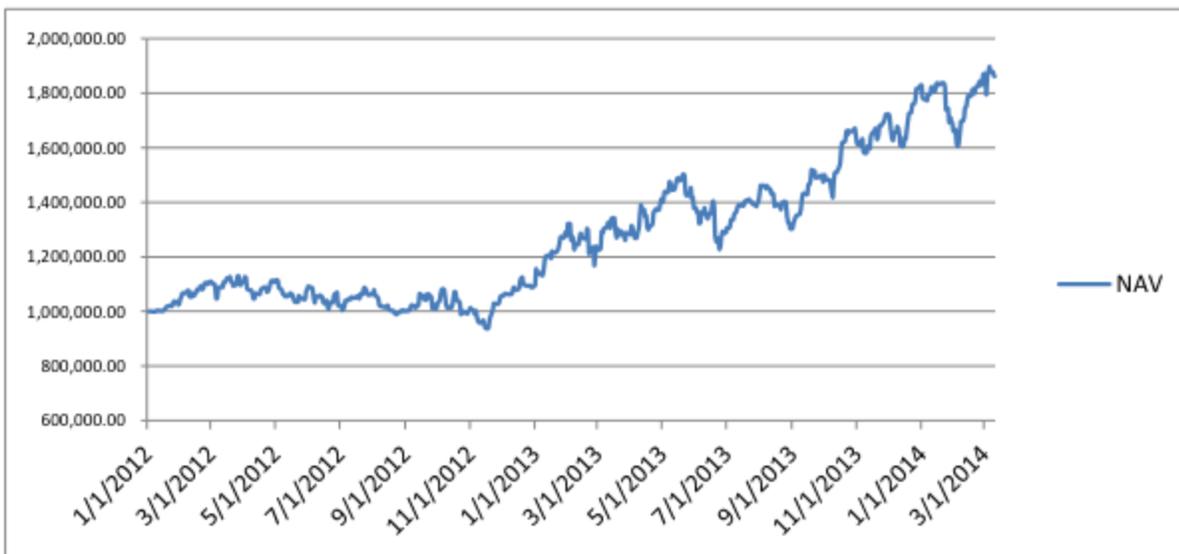


Current Date:	3/11/2014	Change on Day:	-0.41%
Total Return since 1/1/12:	86.00%	MSCI World Change on Day	-0.26%
T12M Return:	40.43%	No of Positions (+MTM) on Day	214
T90 Day Return:	13.11%	No of Positions (-MTM) on Day	234
T30 Day Return:	9.63%	Current No. of Positions:	450
Current Long Exposure @ Cost:	4,723,845	Current Leverage (Gross Exposures):	3.11
Current Short Exposure @ Cost:	(1,065,889)		
Net Exposure:	3,657,956		
Starting Capital:	1,000,000		
Current NAV:	1,860,048		

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:	1.25
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



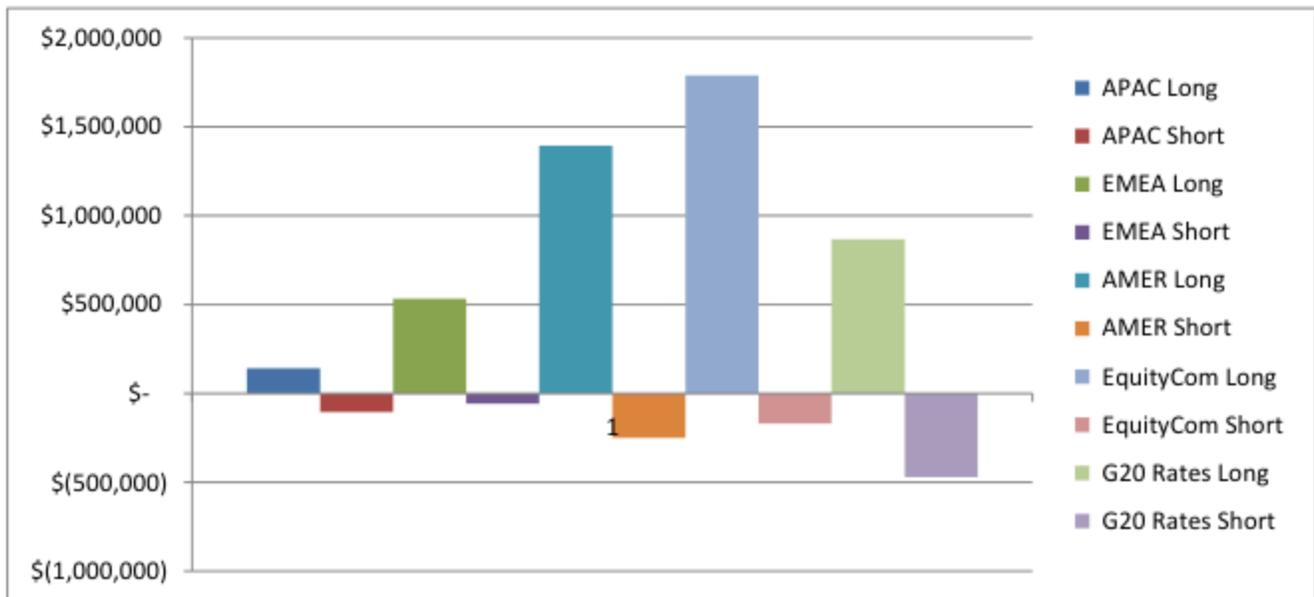
Largest Exposures Current Positions 97.5th Percentile 2.5th Percentile (@ cost ex-MTM)			Largest MTM Gains Current Positions (90th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
24 Positions		25.05%	49 Positions		30.35%
XAG Curncy	(20,150)	0.35%	UTX US Equity	6,329	0.34%
IBOV Index	(22,524)	0.39%	SXXP Index	6,401	0.34%
CO1 Comdty	(24,622)	0.43%	QQQ US Equity	6,409	0.34%
MEXBOL Index	(26,146)	0.45%	MAERSKB DC Equity	6,460	0.35%
INDEXCF Index	(26,563)	0.46%	HON US Equity	6,506	0.35%
ZA_TSY CREDIT	(33,149)	0.57%	EDF FP Equity	6,564	0.35%
SHCOMP Index	(33,700)	0.58%	CA_TSY CREDIT	6,723	0.36%
JP_TSY CREDIT	(59,678)	1.03%	ROG VX Equity	6,768	0.36%
SXDP Index	61,075	1.05%	DAI GR Equity	6,955	0.37%
CH_TSY CREDIT	61,497	1.06%	SMI Index	6,967	0.37%
SPX Index	62,272	1.08%	CMCSK US Equity	7,263	0.39%
DK_TSY CREDIT	67,396	1.16%	AMGN US Equity	7,310	0.39%
FR_TSY CREDIT	69,707	1.20%	ACA FP Equity	7,350	0.40%
AT_TSY CREDIT	71,796	1.24%	GS US Equity	7,423	0.40%
BE_TSY CREDIT	72,869	1.26%	BMY US Equity	7,754	0.42%
NL_TSY CREDIT	72,937	1.26%	PSI20 Index	7,770	0.42%
STBCNZL Index	73,231	1.26%	MMM US Equity	7,922	0.43%
FI_TSY CREDIT	74,240	1.28%	DAX Index	7,927	0.43%
DE_TSY CREDIT	74,397	1.28%	ASE Index	7,997	0.43%
IE_TSY CREDIT	78,270	1.35%	PRU LN Equity	8,094	0.44%
AU_TSY CREDIT	(79,133)	1.37%	IT_TSY CREDIT	8,142	0.44%
MY_TSY CREDIT	(92,252)	1.59%	MDT US Equity	8,247	0.44%
SG_TSY CREDIT	(95,749)	1.65%	BEL20 Index	8,388	0.45%
CA_TSY CREDIT	(97,153)	1.68%	HEX Index	8,432	0.45%
			BAYN GR Equity	8,670	0.47%
			IBEX Index	8,697	0.47%
			XLY US Equity	8,838	0.48%
			LUXXX Index	9,656	0.52%
			SXAP Index	9,823	0.53%
			TMO US Equity	10,074	0.54%
			SXOP Index	10,454	0.56%
			BAC US Equity	10,501	0.56%
			ES_TSY CREDIT	10,510	0.57%
			KFX Index	11,418	0.61%
			SXMP Index	11,431	0.61%
			TYC US Equity	11,513	0.62%
			MA US Equity	11,621	0.62%
			SXIP Index	12,234	0.66%
			XLV US Equity	12,974	0.70%
			CELG US Equity	13,003	0.70%

NDX Index	14,186	0.76%
RTY Index	14,650	0.79%
SPX Index	17,621	0.95%
SXTP Index	23,587	1.27%
SXDP Index	24,549	1.32%
ISEQ Index	26,278	1.41%
IE_TSY CREDIT	31,184	1.68%
GILD US Equity	32,253	1.73%
STBCNZL Index	32,687	1.76%

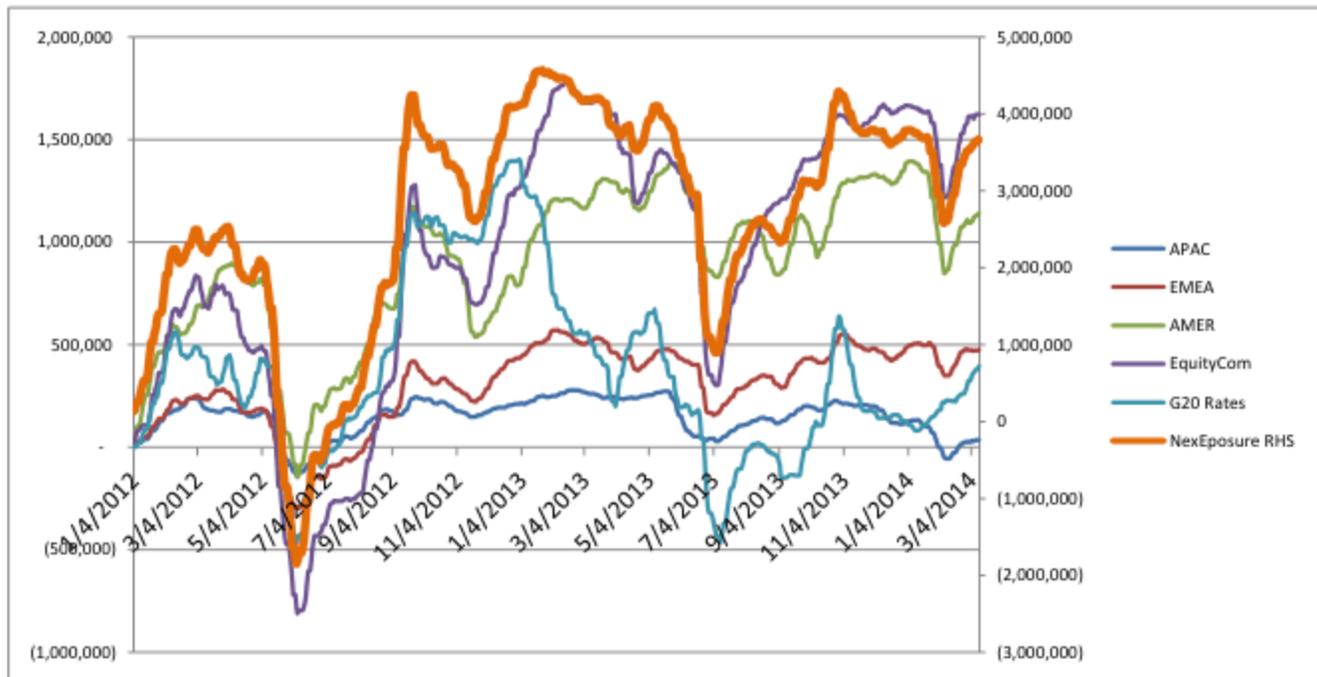
No. Names by Category

APAC Long	30
APAC Short	21
EMEA Long	76
EMEA Short	14
AMER Long	168
AMER Short	45
EquityCom Long	65
EquityCom Short	7
G20 Rates Long	15
G20 Rates Short	8
Total Long	357
Total Short	93

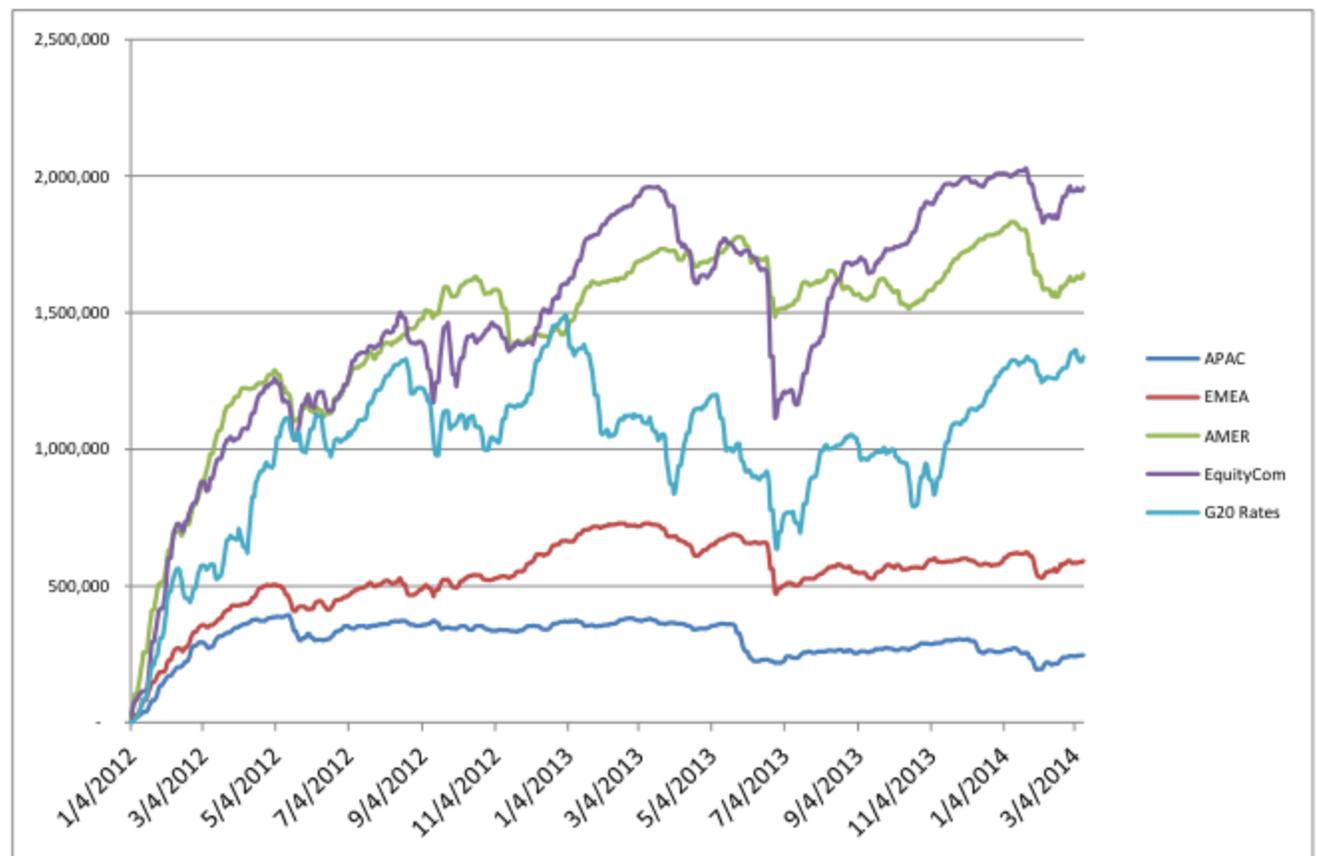
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



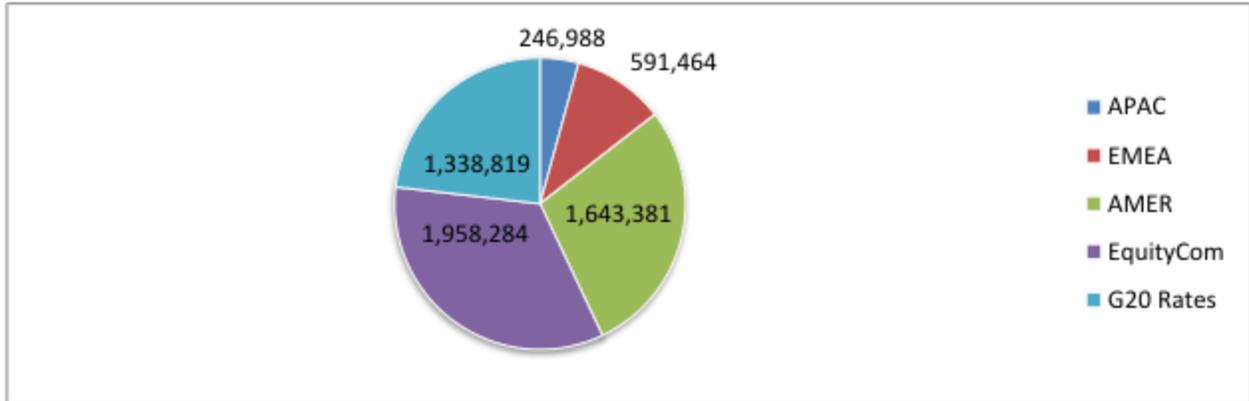
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



Current Gross Notional Risk by Category



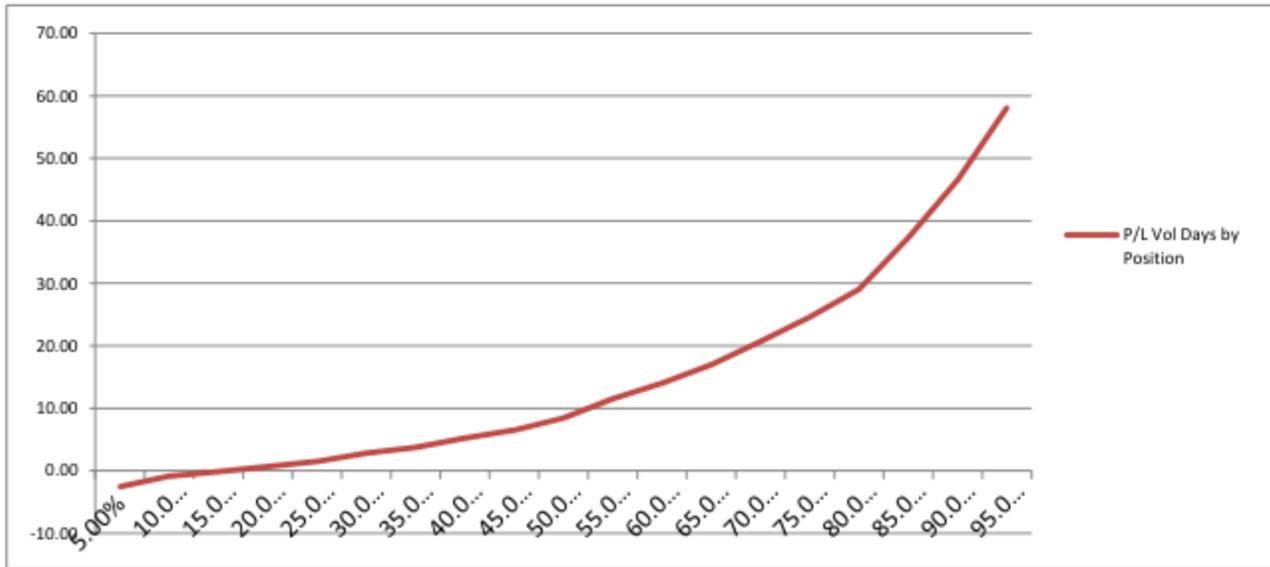
Performance Vs. MSCI World Index



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	MTM Gains(Losses) % of NAV "Significant"	
0.00%	-24.81	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-2.54	(<7 Vol Days)	1.89%
10.00%	-0.85	MTM Gains(Losses) % of NAV "Significant"	
15.00%	-0.14	(>7 Vol Days)	51.94%
20.00%	0.66		
25.00%	1.49		
30.00%	2.83		
35.00%	3.76		
40.00%	5.24		
45.00%	6.50		
50.00%	8.43		
55.00%	11.53		
60.00%	14.04		
65.00%	16.99		
70.00%	20.72		
75.00%	24.62		
80.00%	29.02		
85.00%	37.34		
90.00%	46.59		
95.00%	58.07		
100.00%	194.96		

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	(29)	(5,144)	51.62	51.91	-0.59	0.94%	(58.67)
005380 KS Equity	35	1,799	217.13	221.40	1.70	1.16%	0.65
005490 KS Equity	189	(3,782)	273.49	259.83	5.11	0.98%	(35.21)
005930 KS Equity	266	(6,558)	1,285.62	1,233.49	4.67	0.87%	35.52
012330 KS Equity	798	5,282	244.69	281.64	12.36	1.22%	(3.88)
1 HK Equity	286	8,073	15.56	16.11	3.70	0.96%	61.75
1299 HK Equity	(73)	3,412	4.82	4.72	-2.23	0.96%	(27.30)
13 HK Equity	2,734	12,243	11.40	13.95	20.71	1.08%	(23.80)
16 HK Equity	445	(9,935)	12.66	12.09	6.03	0.74%	(89.77)
27 HK Equity	(1)	123	9.68	9.59	-0.43	2.07%	1.58
2914 JP Equity	185	(4,719)	32.47	31.19	2.80	1.40%	(54.36)
3382 JP Equity	30	3,411	37.70	38.04	0.67	1.33%	(9.61)
4063 JP Equity	55	(4,536)	56.40	55.72	0.89	1.36%	(49.66)
4502 JP Equity	63	2,102	46.69	48.09	4.07	0.74%	19.69
4689 JP Equity	24	1,224	6.07	6.19	1.49	1.31%	1.94
5 HK Equity	(41)	1,519	10.60	10.33	-3.38	0.79%	(5.49)
5108 JP Equity	55	3,498	36.36	36.93	1.21	1.30%	11.55
5401 JP Equity	186	(3,709)	2.99	2.84	3.78	1.33%	52.02
6301 JP Equity	(163)	(3,515)	20.64	21.59	-3.57	1.30%	8.81
6752 JP Equity	1,617	4,145	9.01	12.53	16.54	2.36%	(11.80)
6902 JP Equity	2,498	9,730	41.48	52.13	21.18	1.21%	51.42
6954 JP Equity	546	6,393	157.65	171.11	5.77	1.48%	72.04
7201 JP Equity	74	(3,743)	8.85	8.67	1.77	1.11%	(1.10)
7203 JP Equity	41	(3,073)	57.44	56.67	1.14	1.18%	(18.26)
7267 JP Equity	(92)	(4,885)	36.43	37.12	-1.54	1.22%	(101.80)
762 HK Equity	516	(4,364)	1.42	1.25	11.13	1.06%	24.41
7751 JP Equity	223	(6,865)	31.44	30.42	2.96	1.10%	(7.75)
8031 JP Equity	(21)	1,790	15.40	15.22	-1.00	1.19%	(11.94)
8058 JP Equity	(23)	3,003	19.27	19.13	-0.66	1.16%	23.93
8306 JP Equity	22	(2,979)	5.88	5.84	0.58	1.27%	(17.05)
8316 JP Equity	61	(2,505)	45.91	44.80	1.63	1.48%	(6.28)
8411 JP Equity	(13)	302	2.12	2.03	-3.84	1.12%	0.06
8604 JP Equity	(30)	(2,467)	6.76	6.84	-0.90	1.35%	4.48
8801 JP Equity	-	437	31.72	31.72	0.00	1.63%	0.87
8802 JP Equity	(35)	(5,009)	24.84	25.01	-0.46	1.51%	(34.18)
9020 JP Equity	73	(3,967)	77.53	76.10	1.66	1.11%	(39.84)
941 HK Equity	1,200	(11,351)	10.25	9.17	16.23	0.65%	49.22
9432 JP Equity	475	6,077	53.19	57.35	5.67	1.38%	105.59
9433 JP Equity	3,821	9,476	42.13	59.13	24.78	1.63%	98.90
9437 JP Equity	(220)	(5,749)	15.71	16.31	-3.83	1.00%	(39.74)
9983 JP Equity	(13)	3,177	369.07	367.60	-0.27	1.48%	(2.77)

9984 JP Equity	1,426	1,678	42.69	78.97	47.19	1.80%	60.13
AAPL US Equity	279	7,877	518.25	536.64	3.74	0.95%	80.87
ABB US Equity	762	10,408	23.59	25.32	8.42	0.87%	13.16
ABBN VX Equity	626	8,703	23.63	25.33	8.22	0.87%	(4.38)
ABBV US Equity	248	5,335	49.49	51.79	4.35	1.07%	30.83
ABEV US Equity	204	(7,232)	7.25	7.05	2.01	1.40%	(14.59)
ABEV3 BZ Equity	66	(6,923)	7.14	7.07	0.74	1.30%	4.54
ABI BB Equity	86	6,721	102.03	103.34	1.51	0.85%	21.83
ABT US Equity	102	4,097	38.87	39.84	3.74	0.67%	13.95
ABX CN Equity	(2)	(942)	19.79	19.83	-0.14	1.42%	(4.04)
ABX US Equity	(2)	(902)	19.80	19.85	-0.17	1.47%	(4.85)
ACA FP Equity	7,350	5,408	6.83	16.12	111.46	1.22%	59.86
ACE US Equity	142	5,332	95.04	97.58	4.39	0.61%	(9.20)
ACN US Equity	807	10,043	77.68	83.92	13.28	0.61%	(4.78)
ADP US Equity	92	1,193	72.36	77.93	12.52	0.61%	(3.29)
AFL US Equity	150	7,290	63.70	65.01	3.78	0.54%	(60.58)
AGN US Equity	1,605	9,276	109.85	128.85	21.03	0.82%	7.59
AI FP Equity	38	5,434	135.71	136.68	0.97	0.73%	(15.86)
AIG US Equity	165	4,012	48.66	50.67	4.21	0.98%	(19.03)
AIR FP Equity	3,425	5,221	42.47	70.34	58.90	1.11%	45.35
ALV GR Equity	2,689	7,550	125.64	170.39	38.04	0.94%	(25.86)
ALVG IX Equity	2,023	5,742	126.13	170.58	38.60	0.91%	(13.57)
AMGN US Equity	7,310	22,886	94.49	124.67	29.60	1.08%	13.21
AMT US Equity	726	10,655	76.29	81.49	8.78	0.78%	84.11
AMZN US Equity	4,034	14,103	287.66	369.93	21.83	1.31%	17.29
ANZ AU Equity	60	4,457	28.64	29.03	1.79	0.76%	(21.63)
APA US Equity	209	(6,870)	82.74	80.22	3.02	1.01%	(7.69)
APC US Equity	(193)	(6,360)	81.31	83.78	-3.87	0.78%	68.05
AXP US Equity	3,161	10,373	71.56	93.37	36.93	0.83%	(34.61)
AZN LN Equity	4,295	12,676	49.80	66.68	36.16	0.94%	63.41
AZN SS Equity	3,760	11,669	50.40	66.64	34.52	0.93%	2.50
AZN US Equity	4,163	12,432	49.96	66.69	36.04	0.93%	70.85
BA US Equity	4,180	7,180	79.84	126.33	49.63	1.17%	40.96
BAC US Equity	10,501	10,884	8.82	17.33	105.35	0.92%	(69.11)
BARC LN Equity	(232)	2,118	4.36	3.93	-8.45	1.30%	(59.02)
BAS GR Equity	991	7,333	97.30	110.45	14.37	0.94%	22.35
BATS LN Equity	252	5,318	52.90	55.40	5.23	0.91%	(8.06)
BAX US Equity	(132)	(8,047)	66.82	67.92	-2.68	0.61%	(48.56)
BAYN GR Equity	8,670	11,757	76.64	133.15	73.37	1.01%	(204.86)
BBAS3 BZ Equity	(26)	(1,954)	8.27	8.38	-0.76	1.71%	12.57
BBD US Equity	774	(6,743)	12.96	11.47	7.94	1.45%	23.78
BBDC4 BZ Equity	571	(7,252)	12.46	11.48	5.65	1.39%	23.85
BBL US Equity	-	(590)	60.12	60.12	0.00	1.12%	3.17
BBVA SM Equity	1,406	5,790	10.12	12.57	23.29	1.04%	(17.30)
BCE CN Equity	(53)	(6,644)	43.17	43.52	-1.31	0.61%	21.47
BCS US Equity	(280)	2,559	17.51	15.78	-8.22	1.33%	(64.94)
BEN US Equity	55	3,695	52.08	52.86	1.42	1.05%	(23.01)

BG/ LN Equity	(98)	(3,297)	17.42	17.94	-3.45	0.87%	30.93
BHP AU Equity	(369)	6,689	34.22	32.43	-5.25	1.05%	(83.20)
BHP US Equity	(340)	6,839	67.61	64.41	-5.16	0.96%	(45.60)
BIIB US Equity	395	1,066	245.93	337.08	24.78	1.50%	7.90
BIL SJ Equity	21	(1,579)	30.49	30.09	0.99	1.32%	9.43
BK US Equity	213	4,281	31.65	33.22	5.83	0.85%	(9.56)
BLK US Equity	149	1,171	274.17	308.94	13.99	0.91%	2.30
BLT LN Equity	-	(621)	30.20	30.20	0.00	1.06%	1.37
BMO CN Equity	30	8,370	65.44	65.68	0.55	0.65%	63.63
BMW GR Equity	717	5,076	98.63	112.56	14.79	0.96%	25.42
BMY US Equity	7,754	13,669	35.71	55.97	48.42	1.17%	64.50
BN FP Equity	40	(3,684)	70.54	69.77	1.26	0.86%	11.33
BNP FP Equity	1,708	5,498	61.78	80.97	28.22	1.10%	(60.75)
BNS CN Equity	55	4,379	57.47	58.20	1.89	0.67%	45.97
BP/ LN Equity	374	9,797	7.76	8.06	5.98	0.64%	3.03
BRK/B US Equity	526	8,408	117.19	124.51	8.44	0.74%	78.98
BSBR US Equity	1,661	(8,171)	6.18	4.93	13.68	1.49%	(16.99)
BUD US Equity	85	6,846	102.05	103.31	1.50	0.82%	19.99
BX US Equity	435	2,976	30.31	34.75	13.88	1.05%	(31.63)
C US Equity	(10)	2,414	49.15	48.95	-0.39	1.04%	(21.96)
CA FP Equity	508	2,976	32.90	38.51	15.68	1.09%	(43.91)
CAT US Equity	1,167	10,300	87.23	97.11	13.92	0.81%	77.40
CBA AU Equity	65	8,462	67.92	68.44	1.03	0.74%	27.74
CBS US Equity	434	1,267	49.35	66.25	27.29	1.26%	(15.74)
CCL US Equity	580	7,821	36.20	38.89	6.78	1.09%	(18.86)
CELG US Equity	13,003	15,111	85.54	159.14	71.95	1.20%	337.39
CFR VX Equity	(52)	3,973	99.44	98.14	-1.34	0.98%	15.46
CL US Equity	1,413	18,685	58.99	63.45	13.59	0.56%	136.04
CM CN Equity	334	7,789	82.29	85.82	7.05	0.61%	60.22
CMCSA US Equity	4,572	17,408	40.65	51.32	28.28	0.93%	(72.27)
CMCSK US Equity	7,263	18,900	36.26	50.20	40.44	0.95%	2.66
CNI US Equity	1,213	12,873	51.38	56.22	16.81	0.56%	30.56
CNQ CN Equity	245	7,768	35.76	36.89	3.22	0.98%	(43.08)
CNR CN Equity	1,185	12,425	51.30	56.19	16.59	0.57%	8.73
COF US Equity	619	6,077	67.68	74.57	11.21	0.91%	(37.69)
COP US Equity	(8)	(7,980)	66.64	66.71	-0.17	0.57%	(10.48)
COST US Equity	(91)	7,901	115.71	114.39	-1.63	0.71%	34.92
COV LN Equity	183	2,442		#N/A N/A	22.97	0.33%	
COV US Equity	785	6,347	63.38	71.22	17.19	0.72%	(1.11)
CRM US Equity	155	2,054	56.89	61.19	5.13	1.48%	41.68
CS FP Equity	2,207	6,734	19.39	25.75	32.60	1.01%	(64.27)
CSCO US Equity	20	(4,977)	21.79	21.70	0.51	0.78%	(1.59)
CSX US Equity	1,340	8,914	25.07	28.84	16.95	0.89%	23.66
CVE CN Equity	761	(10,449)	28.70	26.61	10.23	0.71%	43.23
CVS US Equity	1,674	10,885	63.22	72.95	21.95	0.70%	(90.21)
CVX US Equity	(178)	(8,207)	112.39	114.83	-3.39	0.64%	21.81
D US Equity	1,642	12,240	60.05	68.10	18.91	0.71%	(40.36)

DAI GR Equity	6,955	13,908	62.20	93.31	39.48	1.27%	111.38
DBK GR Equity	(41)	3,242	46.61	46.02	-1.16	1.09%	(28.56)
DD US Equity	2,669	12,432	54.56	66.28	26.70	0.80%	(213.64)
DDAIF US Equity	4,014	8,377	63.20	93.49	34.02	1.41%	141.11
DE US Equity	331	8,122	85.65	89.14	6.10	0.67%	91.08
DELL US Equity	(3)	8,073		#N/A N/A	-0.57	0.07%	
DG FP Equity	4,411	9,889	51.34	74.23	41.69	1.07%	(31.41)
DGE LN Equity	(26)	1,190	31.44	30.77	-0.90	2.44%	(0.29)
DHR US Equity	4,350	14,097	58.57	76.64	53.04	0.58%	(88.39)
DIS US Equity	1,885	9,908	68.36	81.37	17.03	1.12%	(85.12)
DISCA US Equity	117	5,292	83.03	84.88	1.95	1.14%	(55.25)
DNB NO Equity	1,436	9,735	15.77	18.10	17.30	0.85%	(8.27)
DOW US Equity	2,447	6,741	36.28	49.45	41.02	0.88%	(30.26)
DPW GR Equity	150	547	28.24	35.96	26.51	1.03%	(0.36)
DTE GR Equity	4,320	13,640	12.22	16.09	26.95	1.18%	201.51
DTV US Equity	2,957	10,295	61.57	79.26	40.95	0.70%	(1.92)
DUK US Equity	11	(8,822)	69.60	69.51	0.29	0.44%	18.70
DVN US Equity	206	8,507	62.34	63.85	3.28	0.74%	(61.77)
EBAY US Equity	467	6,678	54.29	58.09	8.20	0.85%	(30.72)
ECL US Equity	518	8,313	104.70	111.22	9.25	0.67%	114.74
EDF FP Equity	6,564	9,189	23.45	40.19	77.32	0.92%	101.25
EMC US Equity	747	9,291	24.95	26.96	9.96	0.81%	(24.59)
EMR US Equity	(4)	792	65.01	64.67	-0.81	0.65%	(4.15)
ENB CN Equity	(3)	1,836	43.97	43.90	-0.24	0.65%	(5.90)
ENEL IM Equity	1,741	7,503	4.32	5.32	22.20	1.05%	31.21
ENI IM Equity	142	7,309	23.75	24.21	2.74	0.71%	23.15
EOAN GR Equity	(33)	2,996	18.76	18.56	-1.23	0.89%	1.63
EOG US Equity	1,672	5,573	143.99	187.19	33.43	0.90%	(58.54)
EPD US Equity	796	10,799	62.55	67.16	12.10	0.61%	2.04
ERICB SS Equity	348	6,004	12.27	12.98	6.53	0.89%	0.24
ESRX US Equity	1,778	9,815	66.69	78.77	22.35	0.81%	67.14
ETN US Equity	160	5,260	72.48	74.69	2.96	1.03%	(26.47)
F US Equity	(126)	(3,621)	14.82	15.33	-3.78	0.92%	44.31
FB US Equity	1,637	2,630	44.06	71.47	39.91	1.56%	(15.44)
FCX US Equity	(91)	1,191	33.36	30.98	-6.57	1.17%	(7.60)
FDX US Equity	726	5,338	120.94	137.39	18.27	0.74%	(10.12)
FOX US Equity	9	5,624	32.30	32.35	0.18	0.91%	(92.25)
FOXA US Equity	(17)	5,673	33.15	33.04	-0.31	1.01%	(99.26)
FP FP Equity	652	9,941	60.51	64.48	8.56	0.77%	(12.55)
G IM Equity	261	4,486	21.32	22.56	5.99	0.97%	15.39
GE US Equity	2,106	13,140	22.32	25.89	18.34	0.87%	(52.22)
GILD US Equity	32,253	13,861	24.02	79.93	194.96	1.19%	256.01
GIS US Equity	420	13,333	49.12	50.66	5.33	0.59%	61.46
GLE FP Equity	997	3,248	49.51	64.71	21.11	1.46%	(42.72)
GLEN LN Equity	82	(2,694)	5.40	5.23	2.13	1.42%	24.92
GLW US Equity	2,197	11,376	16.17	19.30	17.91	1.08%	(57.57)
GM US Equity	546	2,048	28.27	35.81	22.63	1.18%	(84.47)

GOOG US Equity	5,017	12,428	857.75	1,204.04	52.21	0.77%	(91.83)
GS US Equity	7,423	13,671	110.98	171.23	69.53	0.78%	(255.99)
GSK LN Equity	342	5,707	26.22	27.79	7.82	0.77%	1.59
GSZ FP Equity	686	7,100	24.33	26.68	8.86	1.09%	115.58
HAL US Equity	926	5,408	48.07	56.31	17.10	1.00%	15.24
HD US Equity	2,939	13,333	66.67	81.37	28.80	0.77%	(143.85)
HMB SS Equity	641	6,110	40.79	45.07	10.96	0.96%	35.58
HON US Equity	6,506	11,930	61.10	94.42	88.75	0.61%	(135.12)
HPQ US Equity	1,307	7,181	25.32	29.93	21.07	0.86%	(16.27)
HSBA LN Equity	(31)	609	10.77	10.25	-5.90	0.86%	(1.56)
IBE SM Equity	1,599	7,382	5.54	6.74	36.92	0.59%	33.85
IBM US Equity	(64)	(5,036)	184.74	187.09	-2.46	0.52%	(9.59)
IMT LN Equity	1,653	10,924	35.95	41.38	15.72	0.96%	11.74
INTC US Equity	379	9,784	23.81	24.73	6.07	0.64%	(23.57)
ISP IM Equity	3,622	5,676	1.93	3.16	53.09	1.20%	(42.82)
ITUB US Equity	338	(5,909)	13.81	13.02	3.62	1.58%	(67.06)
ITUB4 BZ Equity	94	(6,366)	13.26	13.07	1.06	1.39%	(57.71)
ITW US Equity	3,014	14,011	67.84	82.43	35.60	0.60%	69.10
ITX SM Equity	87	(4,597)	147.96	145.16	1.89	1.00%	10.64
JCI US Equity	3,892	9,883	34.13	47.56	39.35	1.00%	(278.43)
JNJ US Equity	4,402	12,630	69.31	93.47	53.47	0.65%	36.59
JPM US Equity	1,016	8,516	52.29	58.52	14.10	0.85%	(107.47)
KMB US Equity	180	7,934	106.69	109.11	3.00	0.76%	(2.15)
KMI US Equity	669	(7,123)	34.96	31.68	10.16	0.92%	39.83
KO US Equity	18	(6,962)	38.83	38.73	0.43	0.60%	(28.19)
LBTYA US Equity	72	2,272	84.93	87.64	3.51	0.91%	21.52
LBTYK US Equity	146	1,975	78.04	83.80	8.66	0.85%	1.00
LIN GR Equity	243	8,087	198.03	203.99	3.71	0.81%	(21.71)
LLOY LN Equity	3,590	7,073	0.89	1.35	53.55	0.95%	(108.82)
LLY US Equity	(14)	2,868	58.84	58.55	-0.60	0.84%	(5.09)
LMT US Equity	689	2,016	122.48	164.36	37.36	0.92%	(19.01)
LNKD US Equity	1	838	203.32	203.55	0.06	1.76%	1.83
LOW US Equity	190	7,829	48.41	49.58	2.43	1.00%	(87.97)
LVS US Equity	2,668	6,808	61.33	85.36	31.44	1.25%	(31.59)
LYB US Equity	1,223	2,297	59.29	90.85	55.15	0.97%	13.46
MA US Equity	11,621	17,711	47.01	77.85	60.04	1.09%	143.57
MAERSKB DC Equity	6,460	14,148	8,212.58	11,962.48	38.72	1.18%	75.22
MC FP Equity	(32)	3,466	183.42	181.77	-1.00	0.91%	(8.44)
MCD US Equity	(191)	(5,579)	94.88	98.12	-6.47	0.53%	(160.71)
MCK US Equity	232	1,949	162.99	182.39	14.09	0.84%	25.86
MDLZ US Equity	3,039	13,641	28.68	35.07	33.42	0.67%	27.96
MDT US Equity	8,247	20,811	43.22	60.35	49.57	0.80%	233.50
MET US Equity	1,489	7,556	44.37	53.11	18.78	1.05%	(49.85)
MFC CN Equity	4,487	8,003	12.38	19.31	57.63	0.97%	44.13
MHS US Equity	1,862	13,445		#N/A N/A	12.27	1.13%	
MMM US Equity	7,922	21,331	96.89	132.88	61.11	0.61%	(145.89)
MO US Equity	132	6,937	36.13	36.81	2.64	0.72%	(1.19)

MON US Equity	715	11,917	106.02	112.38	8.26	0.73%	(113.05)
MOS US Equity	-	-		48.93		0.89%	-
MRK US Equity	1,548	11,018	49.85	56.85	16.59	0.85%	(88.47)
MS US Equity	257	1,649	27.57	31.87	15.84	0.99%	(10.83)
MSFT US Equity	656	7,177	34.82	38.00	11.84	0.77%	35.63
MUV2 GR Equity	565	7,645	197.70	212.32	11.53	0.64%	12.09
NAB AU Equity	20	7,534	31.14	31.22	0.34	0.79%	1.84
NCM AU Equity	-	351	10.25	10.25	0.00	1.98%	(5.01)
NEE US Equity	3,729	14,649	72.62	91.10	35.54	0.72%	(14.83)
NEM US Equity	2,251	(7,392)	34.95	24.31	16.93	1.80%	(20.60)
NESN VX Equity	798	9,821	69.64	75.30	11.01	0.74%	(31.47)
NG/ LN Equity	2,022	12,114	11.82	13.80	25.19	0.66%	80.68
NKE US Equity	1,008	5,145	66.10	79.06	19.56	1.00%	17.52
NOK US Equity	4,418	4,498	3.96	7.86	75.87	1.29%	(68.69)
NOV US Equity	131	4,672	75.96	78.10	3.34	0.84%	(39.85)
NOVN VX Equity	5,533	18,291	63.81	83.10	37.84	0.80%	45.81
NOVOB DC Equity	1,417	9,444	40.35	46.40	11.53	1.30%	(95.47)
NSC US Equity	1,752	9,590	80.49	95.20	21.02	0.87%	117.81
NVS US Equity	4,276	15,510	65.07	83.01	37.34	0.74%	56.65
OGXP3 BZ Equity	5,052	(5,180)	4.28	0.11	24.90	3.92%	299.58
OR FP Equity	(19)	2,603	167.88	166.68	-0.72	1.00%	(7.06)
ORA FP Equity	756	4,848	12.69	14.67	11.56	1.35%	(6.60)
ORCL US Equity	1,231	7,533	33.38	38.84	22.58	0.72%	4.27
OXY US Equity	112	5,721	94.72	96.58	2.74	0.71%	(29.77)
PBR US Equity	572	(2,814)	13.30	10.60	14.04	1.45%	15.39
PBR/A US Equity	565	(2,795)	13.87	11.07	13.05	1.55%	(3.77)
PCLN US Equity	1,193	3,043	956.05	1,330.91	31.60	1.24%	(29.33)
PCP US Equity	3,009	13,710	212.47	259.10	24.91	0.88%	(67.29)
PEP US Equity	42	3,718	81.70	82.62	1.56	0.73%	45.34
PETR3 BZ Equity	418	(2,923)	6.17	5.29	9.97	1.43%	17.59
PETR4 BZ Equity	474	(3,123)	6.53	5.54	10.59	1.43%	7.91
PFE US Equity	5,293	21,828	26.10	32.43	31.28	0.78%	18.58
PG US Equity	102	4,762	77.33	78.99	3.22	0.67%	36.79
PHIA NA Equity	851	5,757	30.43	34.93	15.40	0.96%	26.23
PM US Equity	688	(10,166)	85.47	79.68	8.07	0.84%	85.06
PNC US Equity	817	7,645	75.28	83.32	13.21	0.81%	(51.26)
POT CN Equity	-	(849)	34.30	34.30	0.00	0.90%	10.36
POT US Equity	-	(857)	34.31	34.31	0.00	0.93%	10.54
PRU LN Equity	8,094	10,521	12.76	22.58	71.03	1.08%	(23.05)
PSA US Equity	539	9,413	158.54	167.61	8.54	0.67%	55.33
PSX US Equity	1,326	6,030	64.65	78.87	21.51	1.02%	29.92
PX US Equity	2,611	16,099	113.30	131.67	24.13	0.67%	65.34
QCOM US Equity	1,886	12,547	66.83	76.87	19.12	0.79%	(0.79)
QQQ US Equity	6,409	19,920	68.46	90.48	57.28	0.56%	23.15
RAI US Equity	205	6,737	52.22	53.81	2.61	1.16%	(64.36)
RDS/A US Equity	(24)	4,217	73.28	72.87	-0.77	0.72%	(7.37)
RDS/B US Equity	144	5,192	75.80	77.90	3.74	0.74%	(4.34)

RDSA LN Equity	230	4,065	34.51	36.47	8.39	0.67%	(0.11)
RDSA NA Equity	(18)	4,084	36.63	36.47	-0.68	0.65%	1.74
RDSB LN Equity	188	4,580	37.36	38.90	5.44	0.75%	(2.87)
REGN US Equity	604	6,240	302.78	332.10	5.35	1.81%	73.16
RIO AU Equity	(183)	2,312	59.67	55.30	-7.32	1.08%	(20.94)
RIO LN Equity	(221)	5,748	54.64	52.62	-3.00	1.28%	31.82
RIO US Equity	(161)	4,934	53.99	52.28	-2.19	1.49%	21.68
ROG VX Equity	6,768	17,035	212.78	297.32	49.26	0.81%	148.77
RY CN Equity	(4)	4,764	65.13	65.07	-0.14	0.60%	34.48
SAB LN Equity	97	6,565	47.47	48.18	1.67	0.88%	(68.25)
SAN FP Equity	31	(6,174)	103.67	103.15	0.58	0.86%	91.24
SAN SM Equity	662	7,256	8.35	9.11	10.48	0.87%	(40.90)
SAN US Equity	546	5,315	8.28	9.13	9.76	1.05%	(22.39)
SAP GR Equity	(200)	4,193	81.36	77.65	-6.17	0.77%	9.35
SAP US Equity	(220)	4,545	81.41	77.65	-5.87	0.82%	20.46
SBUX US Equity	-	-		74.98		1.05%	-
SGO FP Equity	2,627	7,836	44.08	58.86	27.56	1.22%	(79.58)
SI US Equity	1,129	9,007	114.69	129.06	12.73	0.98%	103.76
SIE GR Equity	1,089	8,908	114.81	128.85	12.36	0.99%	67.55
SLB US Equity	1,025	6,528	79.94	92.49	19.51	0.80%	(10.85)
SMSN LI Equity	293	(7,260)	644.51	618.54	4.55	0.88%	31.30
SO US Equity	12	(4,584)	42.15	42.04	0.57	0.47%	11.72
SPG US Equity	52	4,487	160.18	162.03	1.56	0.74%	31.51
SREN VX Equity	1,555	10,006	80.46	92.97	22.08	0.70%	42.19
STAN LN Equity	384	(5,283)	22.30	20.68	6.32	1.15%	37.92
STL NO Equity	501	7,496	25.67	27.38	7.32	0.91%	68.36
STT US Equity	(4)	(913)	66.88	67.14	-0.38	1.03%	13.28
SU CN Equity	(47)	4,576	33.28	32.94	-1.70	0.60%	(28.94)
SU FP Equity	377	6,518	84.31	89.19	6.33	0.91%	(41.36)
SU US Equity	(50)	4,606	33.29	32.93	-1.80	0.60%	(27.54)
SWEDA SS Equity	909	5,950	24.71	28.48	17.32	0.88%	51.76
SYNN VX Equity	(354)	(8,069)	359.52	375.29	-4.65	0.94%	10.48
T US Equity	506	(8,928)	34.20	32.26	7.93	0.71%	38.44
TD CN Equity	193	6,833	45.15	46.43	4.92	0.58%	94.61
TEF SM Equity	18	3,631	15.69	15.77	0.66	0.76%	(7.94)
TEF US Equity	24	3,406	15.61	15.72	0.81	0.88%	(15.15)
TGT US Equity	399	(10,717)	63.57	61.20	3.72	1.00%	(36.88)
TJX US Equity	3,199	9,492	46.31	61.92	44.52	0.76%	(23.24)
TLS AU Equity	(37)	6,561	4.59	4.56	-0.88	0.64%	11.18
TLSN SS Equity	(11)	4,427	7.62	7.60	-0.29	0.88%	(9.57)
TM US Equity	221	(5,170)	117.86	112.83	5.08	0.84%	21.34
TMO US Equity	10,074	10,218	63.59	126.28	117.36	0.84%	58.65
TOT US Equity	520	5,823	59.06	64.33	10.82	0.82%	(3.09)
TRP CN Equity	(64)	(6,953)	43.75	44.16	-1.22	0.76%	19.15
TRV US Equity	6	4,763	83.58	83.69	0.21	0.61%	0.56
TSCO LN Equity	502	(7,398)	5.65	5.27	7.22	0.94%	102.25
TWC US Equity	848	5,234	120.22	139.71	18.85	0.86%	(8.14)

TWX US Equity	175	6,758	66.33	68.05	3.11	0.83%	(19.95)
TXN US Equity	3,797	12,205	34.93	45.79	45.26	0.69%	5.07
TYC US Equity	11,513	24,080	29.17	43.11	71.57	0.67%	(396.85)
UBS US Equity	454	5,489	19.43	21.04	7.55	1.10%	(7.14)
UBSN VX Equity	421	5,158	19.51	21.10	8.71	0.94%	(13.74)
UCG IM Equity	2,970	5,391	5.58	8.66	36.14	1.52%	305.50
ULVR LN Equity	(23)	(3,892)	39.50	39.73	-0.68	0.86%	58.00
UNA NA Equity	(107)	(6,295)	38.14	38.79	-2.13	0.80%	61.64
UNH US Equity	2,162	10,037	64.08	77.89	27.28	0.79%	44.16
UNP US Equity	1,504	10,766	163.08	185.85	17.42	0.80%	(17.63)
UPS US Equity	3,453	14,806	79.87	98.50	46.89	0.50%	(2.06)
USB US Equity	2,994	14,238	34.71	42.01	32.04	0.66%	(117.04)
UTX US Equity	6,329	15,190	82.05	116.24	59.49	0.70%	(248.78)
V US Equity	4,027	3,914	111.85	226.93	140.67	0.73%	50.72
VALE US Equity	626	(3,908)	15.08	12.66	10.77	1.49%	23.37
VALE3 BZ Equity	276	(4,586)	13.43	12.62	3.87	1.55%	35.56
VIAB US Equity	4,289	7,376	55.90	88.40	62.10	0.94%	34.97
VIV FP Equity	183	2,668	26.19	27.99	7.05	0.98%	(41.72)
VMW US Equity	845	4,379	87.66	104.57	16.02	1.20%	127.16
VOD LN Equity	156	(1,831)	4.13	3.78	5.34	1.59%	44.95
VOD US Equity	151	(1,762)	41.24	37.69	5.11	1.68%	27.80
VOW3 GR Equity	270	2,730	228.75	251.37	7.05	1.40%	17.33
VRX CN Equity	819	1,611	92.95	140.22	40.32	1.26%	(2.36)
VRX US Equity	951	1,880	93.20	140.35	43.08	1.17%	2.72
VTI US Equity	651	5,134	86.91	97.92	23.79	0.53%	(9.46)
VWO US Equity	330	(7,247)	40.33	38.49	4.78	0.95%	21.80
VZ US Equity	195	(6,121)	48.12	46.59	3.84	0.83%	30.08
WBC AU Equity	125	4,815	29.93	30.70	2.91	0.89%	42.06
WES AU Equity	91	8,616	38.65	39.06	1.32	0.80%	(47.47)
WFC US Equity	2,778	10,067	37.56	47.92	41.85	0.66%	(32.11)
WLP US Equity	2,614	10,369	74.31	93.04	26.99	0.93%	164.33
WMT US Equity	2	4,005	74.59	74.63	0.09	0.64%	20.62
WOW AU Equity	(346)	(6,932)	31.30	32.86	-6.97	0.72%	16.19
XOM US Equity	453	10,902	90.48	94.24	5.11	0.81%	(109.07)
XTA LN Equity	(36)	(2,238)		#N/A N/A	-0.72	2.21%	
YHOO US Equity	299	1,282	30.64	37.78	18.95	1.23%	(14.87)
YUM US Equity	332	6,228	73.50	77.41	6.01	0.89%	37.76
ZURN VX Equity	325	6,394	291.95	306.78	6.96	0.73%	11.78

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	17,621	62,272	1,455.70	1,867.63	47.89	0.59%	(406.03)
NDX Index	14,186	46,686	2,831.19	3,691.50	45.88	0.66%	(243.76)
RTY Index	14,650	39,938	868.48	1,187.05	43.23	0.85%	(613.30)

SPTSX Index	132	19,447	12,764.15	12,851.04	1.36	0.50%	(52.96)
MEXBOL Index	1,850	(26,146)	3,142.70	2,920.39	7.26	0.97%	34.35
IBOV Index	1,938	(22,524)	21,199.35	19,375.71	6.25	1.38%	50.11
MERVAL Index	(229)	5,530	761.96	731.63	-2.39	1.73%	(36.01)
UKX Index	3,192	39,963	10,288.22	11,110.00	11.64	0.69%	(92.73)
DAX Index	7,927	36,674	10,610.77	12,904.32	23.28	0.93%	171.28
CAC Index	1,443	20,042	5,625.44	6,030.45	9.28	0.78%	(119.23)
IBEX Index	8,697	39,644	11,555.30	14,090.40	26.12	0.84%	(183.16)
SMI Index	6,967	44,078	8,219.62	9,518.91	25.91	0.61%	(60.66)
FTSEMIB Index	6,301	25,266	23,118.99	28,884.15	25.82	0.97%	99.69
PSI20 Index	7,770	24,289	8,026.78	10,594.56	26.61	1.20%	289.24
ISEQ Index	26,278	40,099	4,246.25	7,028.91	69.45	0.94%	497.58
ICEXI Index	5,237	36,568	6.61	7.56	26.37	0.54%	(85.87)
AEX Index	5,440	42,240	484.27	546.64	16.77	0.77%	73.42
BEL20 Index	8,388	44,003	3,610.75	4,299.02	25.23	0.76%	132.47
LUXXX Index	9,656	39,715	1,655.49	2,057.99	32.64	0.74%	(69.24)
KFX Index	11,418	38,048	100.82	131.07	28.13	1.07%	16.72
HEX Index	8,432	40,933	8,513.92	10,267.66	22.81	0.90%	(25.26)
OMX Index	2,651	23,118	191.41	213.37	12.15	0.94%	20.56
ATX Index	1,665	22,481	3,213.33	3,451.25	6.68	1.11%	(208.19)
ASE Index	7,997	17,693	1,298.95	1,886.02	35.96	1.26%	397.42
OSEBX Index	2,333	22,138	84.29	93.17	14.00	0.75%	108.23
INDEXCF Index	2,511	(26,563)	39.61	35.86	5.93	1.60%	
TOP40 Index	310	25,595	3,920.67	3,968.18	1.25	0.97%	(24.79)
SENSEX Index	-	3,203	357.44	357.44	0.00	0.78%	(17.79)
NKY Index	842	14,214	139.54	147.81	4.68	1.26%	132.96
HSI Index	(148)	12,459	2,903.07	2,868.98	-1.49	0.80%	1.32
SHCOMP Index	1,816	(33,700)	344.53	325.96	6.10	0.88%	(34.86)
KOSPI Index	153	16,497	1.82	1.84	1.23	0.75%	61.55
AS51 Index	63	14,469	4,842.07	4,863.25	0.67	0.65%	(48.59)
STBCNZL Index	32,687	73,231	456.94	660.89	98.40	0.45%	(278.13)
EEM US Equity	293	(6,119)	40.76	38.81	4.75	1.01%	71.87
IYR US Equity	30	4,214	67.67	68.16	1.42	0.51%	23.17
MDY US Equity	5,132	14,269	184.03	250.22	49.32	0.73%	(107.95)
JNK US Equity	(21)	5,353	41.26	41.10	-1.77	0.22%	2.60
XLF US Equity	5,818	13,610	15.57	22.23	55.72	0.77%	(130.22)
XLU US Equity	245	8,406	38.65	39.78	5.27	0.55%	(23.86)
XLK US Equity	2,288	12,860	30.80	36.28	31.92	0.56%	(33.33)
XLI US Equity	5,998	16,147	38.20	52.39	51.93	0.72%	(159.46)
XLP US Equity	231	7,329	41.38	42.68	5.52	0.57%	(3.54)
XLY US Equity	8,838	20,539	46.72	66.82	57.27	0.75%	(170.46)
XLE US Equity	151	5,472	84.82	87.16	3.63	0.76%	(63.78)
XLB US Equity	3,849	14,930	37.57	47.26	37.80	0.68%	(192.71)
XLV US Equity	12,974	24,346	38.87	59.58	70.79	0.75%	(75.01)
SXXP Index	6,401	43,407	400.51	459.58	20.70	0.71%	(22.39)
SXAP Index	9,823	28,526	520.28	699.44	29.36	1.17%	280.94
SXKP Index	5,549	47,032	366.14	409.33	14.09	0.84%	(68.14)

SX6P Index	5,938	34,237	352.74	413.91	23.15	0.75%	218.63
SXEP Index	1,137	29,339	441.65	458.76	5.96	0.65%	(19.21)
SXIP Index	12,234	28,923	222.31	316.33	50.39	0.84%	93.27
SXNP Index	4,966	28,384	482.69	567.15	20.79	0.84%	24.09
SX3P Index	333	18,170	662.20	674.34	2.81	0.65%	(75.85)
SXDP Index	24,549	61,075	609.16	854.01	55.74	0.72%	(32.55)
SX4P Index	2,992	25,840	917.36	1,023.58	12.89	0.90%	(102.89)
SX8P Index	2,732	17,778	343.07	395.79	19.83	0.77%	(3.29)
SXOP Index	10,454	40,520	380.28	478.39	25.49	1.01%	(79.52)
SXQP Index	161	20,335	796.99	803.31	1.00	0.80%	17.09
SXRP Index	591	29,339	434.81	443.56	2.86	0.70%	(129.62)
SXMP Index	11,431	35,766	261.12	344.58	42.59	0.75%	(94.67)
SXTP Index	23,587	39,247	172.05	275.45	77.21	0.78%	275.53
SX7E Index	6,271	18,886	159.85	212.92	29.58	1.12%	(55.73)
SX5E Index	6,259	40,148	3,709.25	4,287.51	19.78	0.79%	(37.05)
SPGSCITR Index	(30)	6,429	4,966.95	4,944.24	-0.87	0.53%	(9.25)
XAG Curncy	1,709	(20,150)	22.78	20.85	8.10	1.05%	(30.87)
CO1 Comdty	79	(24,622)	108.90	108.55	0.50	0.64%	(107.42)
CL1 Comdty	250	29,347	99.19	100.03	1.06	0.80%	(319.04)
NG1 Comdty	3,690	16,608	3.77	4.61	5.14	4.33%	(200.76)
XAU Comdty	(2,547)	2,752	192.30	99.87	-24.81	3.73%	0.02
IBOXHY Index	2,766	53,418	220.12	231.52	51.56	0.10%	5.80
US_TSY CREDIT	(8)	(20,097)	757.82	758.13	-0.32	0.13%	(16.18)
CA_TSY CREDIT	6,723	(97,153)	1,269.35	1,181.51	18.09	0.38%	(282.98)
MX_TSY CREDIT	(100)	(13,747)	209.03	210.54	-2.00	0.36%	(26.63)
AU_TSY CREDIT	896	(79,133)	1,457.62	1,441.12	2.84	0.40%	(100.64)
JP_TSY CREDIT	1,323	(59,678)	822.10	803.88	6.79	0.33%	(3.79)
MY_TSY CREDIT	858	(92,252)	167.43	165.87	3.19	0.29%	(106.78)
SG_TSY CREDIT	840	(95,749)	219.11	217.19	4.00	0.22%	4.45
AT_TSY CREDIT	3,298	71,796	356.17	372.53	15.90	0.29%	(152.89)
BE_TSY CREDIT	4,200	72,869	475.13	502.51	21.21	0.27%	(156.12)
FI_TSY CREDIT	3,256	74,240	347.46	362.70	15.44	0.28%	(130.12)
FR_TSY CREDIT	3,594	69,707	1,669.12	1,755.18	18.18	0.28%	(189.11)
DE_TSY CREDIT	2,740	74,397	1,240.95	1,286.66	12.88	0.29%	(170.48)
IE_TSY CREDIT	31,184	78,270	336.92	471.16	140.59	0.28%	44.16
IT_TSY CREDIT	8,142	54,111	1,612.72	1,855.37	40.88	0.37%	(125.23)
NL_TSY CREDIT	3,168	72,937	1,322.90	1,380.36	15.26	0.28%	(164.49)
ES_TSY CREDIT	10,510	50,187	392.28	474.43	55.89	0.37%	(118.75)
DK_TSY CREDIT	2,936	67,396	729.23	761.00	14.82	0.29%	(168.73)
NO_TSY CREDIT	63	21,435	341.14	342.14	0.71	0.41%	105.45
PL_TSY CREDIT	897	22,143	420.32	437.34	7.66	0.53%	(81.37)
ZA_TSY CREDIT	1,355	(33,149)	83.13	79.73	4.91	0.83%	210.76
SE_TSY CREDIT	198	49,744	469.54	471.41	1.49	0.27%	132.78
CH_TSY CREDIT	3,740	61,497	1,001.01	1,061.89	20.43	0.30%	(21.50)
GB_TSY CREDIT	580	56,841	1,489.15	1,504.34	3.14	0.33%	60.37