

Current Date:	3/12/2014	Change on Day:	-0.73%
Total Return since 1/1/12:	84.64%	MSCI World Change on Day	-0.40%
T12M Return:	41.61%	No of Positions (+MTM) on Day	157
T90 Day Return:	14.76%	No of Positions (-MTM) on Day	293
T30 Day Return:	7.99%	Current No. of Positions:	450
Current Long Exposure @ Cost:	4,753,493	Current Leverage (Gross Exposures):	3.15
Current Short Exposure @ Cost:	(1,063,501)		
Net Exposure:	3,689,992		
Starting Capital:	1,000,000		
Current NAV:	1,846,430		

**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:	1.23
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**



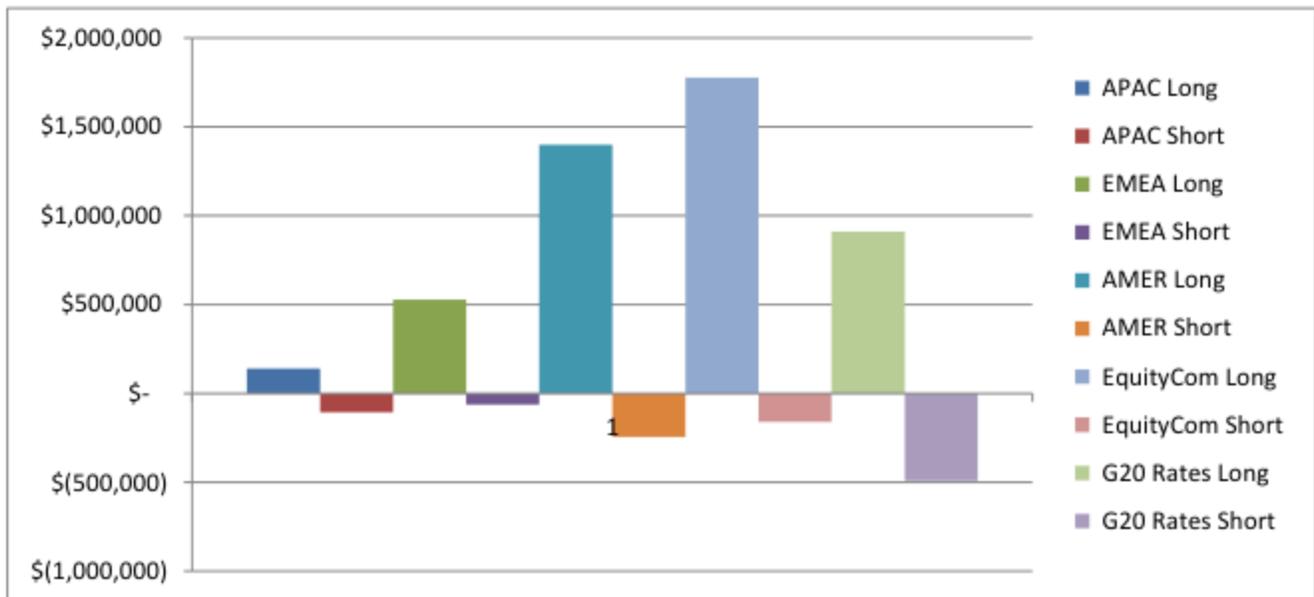
Largest Exposures Current Positions 97.5th Percentile 2.5th Percentile (@ cost ex-MTM)			Largest MTM Gains Current Positions (90th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
24 Positions		24.95%	45 Positions		28.86%
XAG Curncy	(20,150)	0.35%	QQQ US Equity	6,326	0.34%
IBOV Index	(22,524)	0.39%	EDF FP Equity	6,432	0.35%
CO1 Comdty	(24,622)	0.42%	DAI GR Equity	6,604	0.36%
MEXBOL Index	(26,146)	0.45%	ROG VX Equity	6,680	0.36%
INDEXCF Index	(26,563)	0.46%	SMI Index	6,894	0.37%
ZA_TSY CREDIT	(33,149)	0.57%	CA_TSY CREDIT	6,917	0.37%
SHCOMP Index	(33,700)	0.58%	CMCSK US Equity	7,030	0.38%
JP_TSY CREDIT	(59,678)	1.03%	GS US Equity	7,164	0.39%
SXDP Index	61,075	1.05%	ACA FP Equity	7,221	0.39%
SPX Index	62,272	1.07%	PSI20 Index	7,332	0.40%
CH_TSY CREDIT	62,439	1.07%	BMV US Equity	7,431	0.40%
DK_TSY CREDIT	67,396	1.16%	DAX Index	7,480	0.41%
FR_TSY CREDIT	69,707	1.20%	AMGN US Equity	7,506	0.41%
AT_TSY CREDIT	71,796	1.23%	HEX Index	7,766	0.42%
BE_TSY CREDIT	72,869	1.25%	MMM US Equity	7,810	0.42%
NL_TSY CREDIT	72,937	1.25%	MDT US Equity	7,990	0.43%
STBCNZL Index	73,231	1.26%	ASE Index	7,997	0.43%
FI_TSY CREDIT	74,240	1.28%	BEL20 Index	8,213	0.44%
DE_TSY CREDIT	74,397	1.28%	IT_TSY CREDIT	8,272	0.45%
IE_TSY CREDIT	78,270	1.35%	IBEX Index	8,390	0.45%
AU_TSY CREDIT	(79,133)	1.36%	BAYN GR Equity	8,613	0.47%
MY_TSY CREDIT	(92,252)	1.59%	PRU LN Equity	8,686	0.47%
SG_TSY CREDIT	(95,749)	1.65%	XLY US Equity	8,794	0.48%
CA_TSY CREDIT	(97,153)	1.67%	SXAP Index	9,296	0.50%
			LUXXX Index	9,941	0.54%
			TMO US Equity	10,056	0.54%
			BAC US Equity	10,327	0.56%
			SXOP Index	10,344	0.56%
			ES_TSY CREDIT	10,634	0.58%
			KFX Index	10,786	0.58%
			TYC US Equity	11,244	0.61%
			SXMP Index	11,337	0.61%
			MA US Equity	11,588	0.63%
			SXIP Index	12,187	0.66%
			CELG US Equity	12,809	0.69%
			XLV US Equity	12,967	0.70%
			NDX Index	14,443	0.78%
			RTY Index	14,848	0.80%
			SPX Index	17,646	0.96%
			SXTP Index	23,136	1.25%

SXDP Index	23,848	1.29%
ISEQ Index	25,563	1.38%
IE_TSY CREDIT	31,595	1.71%
GILD US Equity	32,057	1.74%
STBCNZL Index	32,687	1.77%

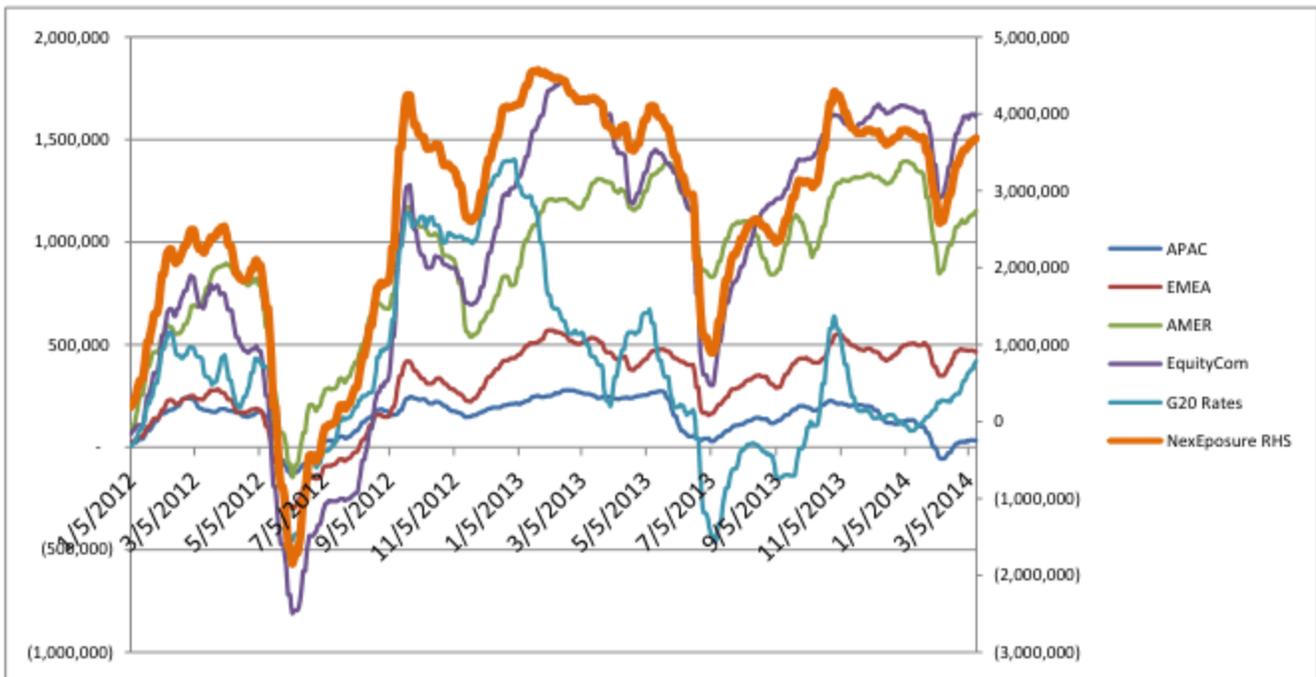
**No. Names by Category**

APAC Long	30
APAC Short	21
EMEA Long	76
EMEA Short	14
AMER Long	169
AMER Short	45
EquityCom Long	65
EquityCom Short	7
G20 Rates Long	15
G20 Rates Short	8
Total Long	355
Total Short	95

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



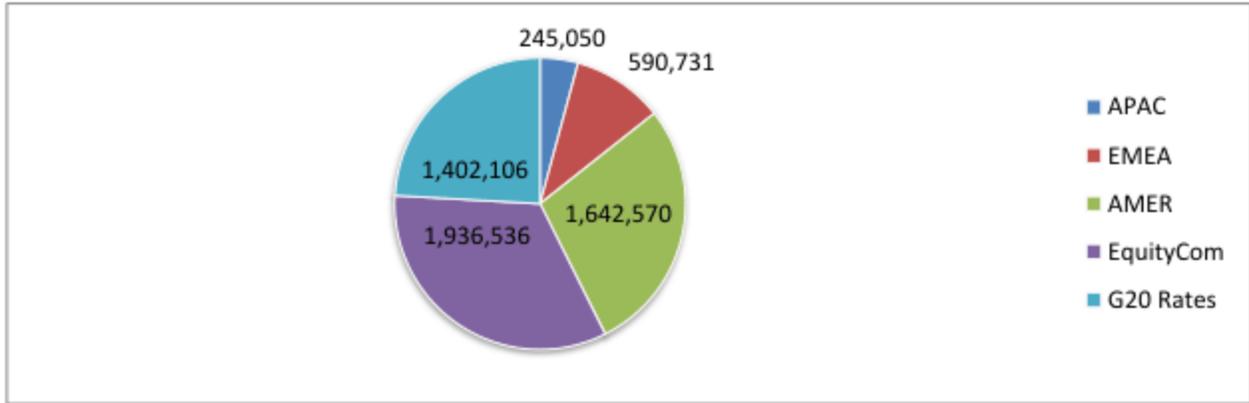
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



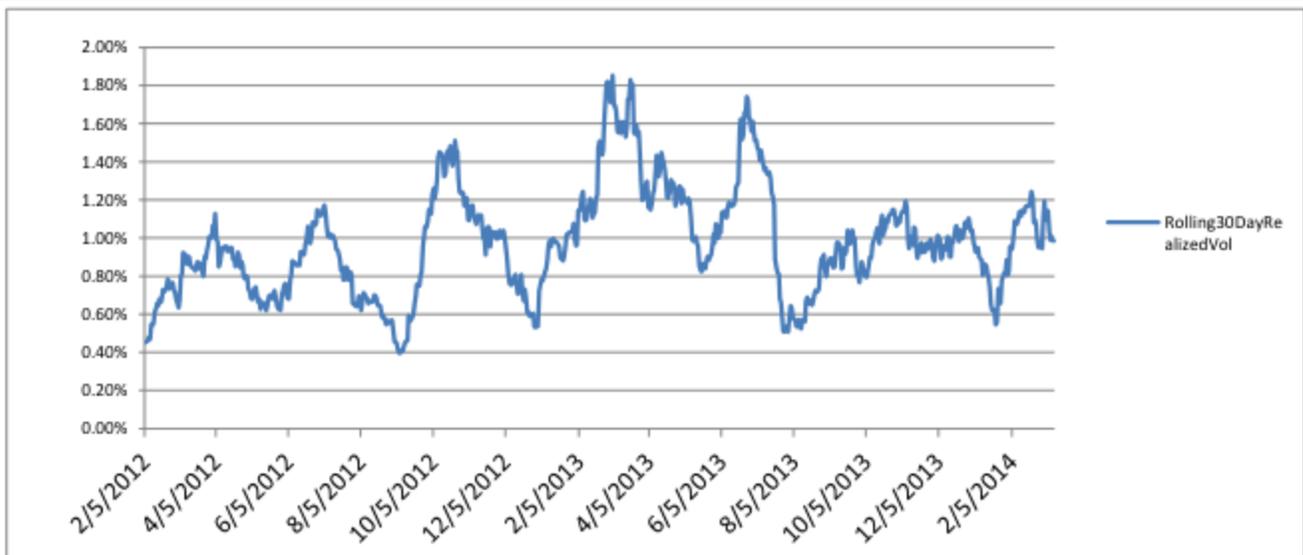
**Current Gross Notional Risk by Category**



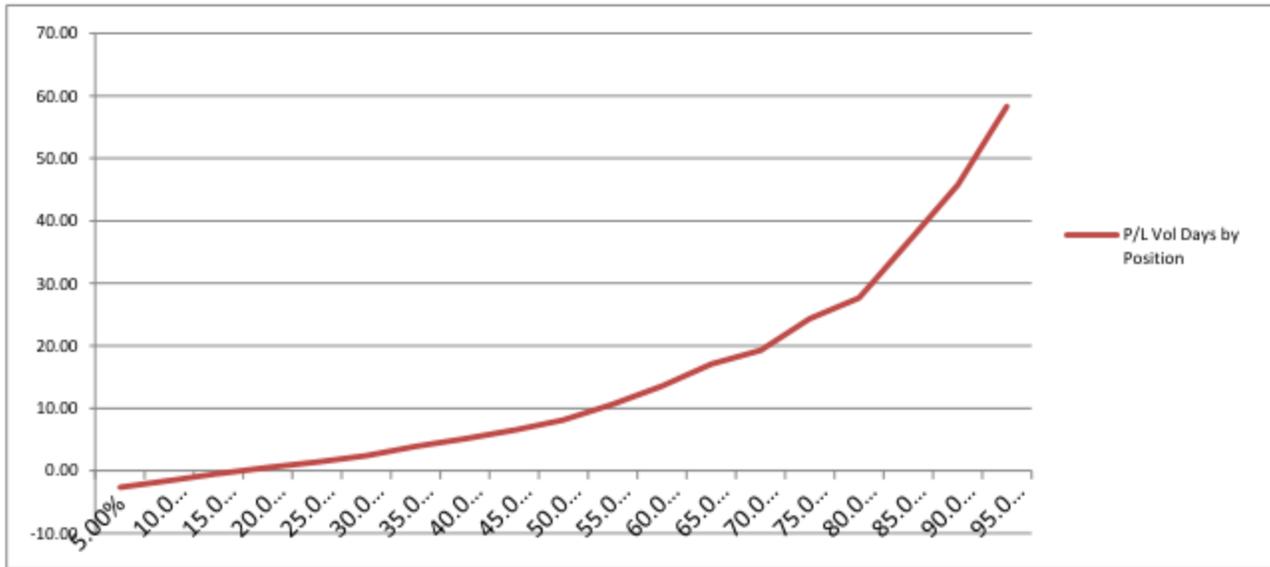
**Performance Vs. MSCI World Index**



**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%	-24.29	(<7 Vol Days)	1.65%
5.00%	-2.65		
10.00%	-1.59	(>7 Vol Days)	51.79%
15.00%	-0.46		
20.00%	0.50		
25.00%	1.40		
30.00%	2.44		
35.00%	3.88		
40.00%	5.11		
45.00%	6.50		
50.00%	8.14		
55.00%	10.65		
60.00%	13.57		
65.00%	17.06		
70.00%	19.31		
75.00%	24.36		
80.00%	27.67		
85.00%	36.69		
90.00%	45.76		
95.00%	58.34		
100.00%	202.28		

## 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	(80)	(5,144)	51.62	52.42	-1.73	0.89%	(49.88)
005380 KS Equity	25	1,799	217.13	220.19	1.20	1.17%	(9.98)
005490 KS Equity	184	(3,782)	273.49	260.17	5.18	0.94%	(5.16)
005930 KS Equity	360	(6,558)	1,285.62	1,214.95	6.14	0.90%	103.94
012330 KS Equity	769	5,282	244.69	280.30	12.50	1.16%	(28.71)
1 HK Equity	172	8,073	15.56	15.89	2.25	0.95%	(112.47)
1299 HK Equity	(86)	3,412	4.82	4.70	-2.80	0.90%	(12.48)
13 HK Equity	2,583	12,243	11.40	13.81	20.60	1.02%	(149.65)
16 HK Equity	507	(9,935)	12.66	12.01	6.87	0.74%	68.90
27 HK Equity	(2)	123	9.68	9.54	-0.78	1.88%	(0.70)
2914 JP Equity	248	(4,719)	32.47	30.76	3.71	1.42%	69.55
3382 JP Equity	(25)	3,411	37.70	37.42	-0.55	1.34%	(54.57)
4063 JP Equity	135	(4,536)	56.40	54.72	2.14	1.39%	83.64
4502 JP Equity	53	2,102	46.69	47.86	3.41	0.73%	(10.33)
4689 JP Equity	(7)	1,224	6.07	6.04	-0.43	1.34%	(30.13)
5 HK Equity	(71)	1,519	10.59	10.12	-6.08	0.76%	(29.25)
5108 JP Equity	5	3,498	36.36	36.41	0.10	1.35%	(49.39)
5401 JP Equity	280	(3,709)	2.99	2.76	5.36	1.41%	105.72
6301 JP Equity	(127)	(3,515)	20.64	21.38	-2.76	1.30%	33.55
6752 JP Equity	1,541	4,145	9.01	12.36	15.77	2.36%	(74.26)
6902 JP Equity	2,256	9,730	41.48	51.09	18.20	1.27%	(237.22)
6954 JP Equity	391	6,393	157.65	167.31	3.95	1.55%	(150.92)
7201 JP Equity	120	(3,743)	8.85	8.56	2.87	1.12%	48.73
7203 JP Equity	80	(3,073)	57.44	55.94	2.19	1.19%	40.88
7267 JP Equity	(42)	(4,885)	36.43	36.75	-0.71	1.23%	48.26
762 HK Equity	641	(4,364)	1.42	1.21	13.27	1.11%	162.54
7751 JP Equity	295	(6,865)	31.44	30.09	3.98	1.08%	77.71
8031 JP Equity	(58)	1,790	15.39	14.90	-2.65	1.23%	(36.04)
8058 JP Equity	(74)	3,003	19.26	18.80	-2.09	1.18%	(49.90)
8306 JP Equity	70	(2,979)	5.88	5.74	1.80	1.31%	49.60
8316 JP Equity	97	(2,505)	45.91	44.13	2.53	1.53%	38.83
8411 JP Equity	(14)	302	2.11	2.02	-4.30	1.11%	(1.49)
8604 JP Equity	33	(2,467)	6.76	6.67	0.93	1.43%	62.83
8801 JP Equity	(10)	912	31.42	31.09	-0.64	1.69%	(18.15)
8802 JP Equity	70	(5,009)	24.84	24.49	0.90	1.54%	105.58
9020 JP Equity	114	(3,967)	77.53	75.31	2.55	1.12%	42.73
941 HK Equity	1,335	(11,351)	10.25	9.05	18.24	0.64%	168.25
9432 JP Equity	464	6,077	53.19	57.26	5.60	1.37%	(10.88)
9433 JP Equity	3,470	9,476	42.13	57.56	22.58	1.62%	(342.29)
9437 JP Equity	(152)	(5,749)	15.71	16.13	-2.66	0.99%	63.28
9983 JP Equity	(79)	3,177	368.85	359.86	-1.63	1.53%	(65.22)

9984 JP Equity	1,366	1,678	42.69	77.45	43.72	1.86%	(58.44)
AAPL US Equity	256	7,877	518.25	535.09	4.28	0.76%	(23.39)
ABB US Equity	767	10,408	23.59	25.33	8.90	0.83%	4.63
ABBN VX Equity	613	8,703	23.63	25.29	8.04	0.88%	(12.87)
ABBV US Equity	217	5,335	49.49	51.50	3.97	1.02%	(31.41)
ABEV US Equity	231	(7,232)	7.25	7.02	2.30	1.39%	28.71
ABEV3 BZ Equity	66	(6,923)	7.11	7.04	0.77	1.24%	29.26
ABI BB Equity	(10)	6,721	102.03	101.87	-0.17	0.88%	(95.33)
ABT US Equity	82	4,097	38.87	39.65	2.96	0.68%	(19.71)
ABX CN Equity	(22)	(942)	19.79	20.25	-1.56	1.47%	(19.30)
ABX US Equity	(19)	(902)	19.80	20.22	-1.38	1.52%	(16.28)
ACA FP Equity	7,221	5,408	6.83	15.96	108.36	1.23%	(127.52)
ACE US Equity	128	5,883	95.25	97.33	3.77	0.58%	(15.37)
ACN US Equity	676	10,373	77.83	82.90	10.23	0.64%	(133.48)
ADP US Equity	85	1,193	72.36	77.51	11.30	0.63%	(6.85)
AFL US Equity	126	7,973	63.79	64.80	2.95	0.54%	(25.85)
AGN US Equity	1,522	9,417	110.08	127.87	19.37	0.83%	(83.59)
AI FP Equity	(7)	5,434	135.71	135.54	-0.17	0.74%	(45.17)
AIG US Equity	93	4,012	48.66	49.80	2.43	0.96%	(70.49)
AIR FP Equity	3,318	5,221	42.47	69.47	56.38	1.13%	(106.06)
ALV GR Equity	2,650	7,550	125.64	169.75	37.84	0.93%	(38.19)
ALVG IX Equity	1,988	5,742	126.13	169.81	38.27	0.90%	(34.68)
AMGN US Equity	7,506	22,886	94.49	125.48	31.16	1.05%	196.53
AMT US Equity	632	10,655	76.29	80.82	7.79	0.76%	(92.71)
AMZN US Equity	3,949	14,103	287.66	368.19	21.82	1.28%	(84.93)
ANZ AU Equity	19	4,457	28.64	28.77	0.54	0.79%	(41.27)
APA US Equity	288	(6,870)	82.74	79.26	4.12	1.02%	85.31
APC US Equity	(87)	(6,360)	81.31	82.42	-1.65	0.83%	101.31
AXP US Equity	3,039	10,373	71.56	92.53	34.79	0.84%	(120.25)
AZN LN Equity	4,235	12,676	49.80	66.44	35.42	0.94%	(60.01)
AZN SS Equity	3,729	11,669	50.40	66.50	34.29	0.93%	(31.31)
AZN US Equity	4,106	12,432	49.96	66.46	35.20	0.94%	(56.89)
BA US Equity	4,004	7,180	79.84	124.37	45.55	1.22%	(173.53)
BAC US Equity	10,327	10,884	8.82	17.19	108.60	0.87%	(172.65)
BARC LN Equity	(256)	2,118	4.35	3.88	-9.29	1.30%	(23.61)
BAS GR Equity	871	7,333	97.30	108.86	12.16	0.98%	(118.58)
BATS LN Equity	60	5,318	52.90	53.49	1.15	0.97%	(185.78)
BAX US Equity	(97)	(8,047)	66.82	67.63	-2.00	0.61%	33.76
BAYN GR Equity	8,613	11,757	76.64	132.78	72.46	1.01%	(56.58)
BBAS3 BZ Equity	(26)	(1,954)	7.95	8.06	-0.72	1.82%	74.66
BBD US Equity	789	(6,743)	12.96	11.44	8.23	1.42%	18.98
BBDC4 BZ Equity	571	(7,252)	12.45	11.47	5.75	1.37%	4.09
BBL US Equity	6	(580)	60.12	59.53	0.88	1.12%	5.79
BBVA SM Equity	1,306	5,790	10.12	12.40	20.89	1.08%	(97.98)
BCE CN Equity	88	(6,644)	43.17	42.60	2.06	0.64%	141.69
BCS US Equity	(307)	2,559	17.47	15.60	-9.22	1.30%	(26.42)
BEN US Equity	40	3,695	52.08	52.64	1.03	1.04%	(15.27)

BG/ LN Equity	(72)	(3,297)	17.42	17.80	-2.65	0.82%	24.88
BHP AU Equity	(432)	6,689	34.19	32.11	-6.12	1.05%	(62.14)
BHP US Equity	(355)	6,839	67.59	64.25	-5.58	0.93%	(15.78)
BIIB US Equity	398	1,066	245.93	337.74	25.67	1.45%	2.88
BIL SJ Equity	29	(1,579)	30.49	29.93	1.41	1.31%	8.74
BK US Equity	210	4,840	31.82	33.20	5.09	0.85%	(3.47)
BLK US Equity	142	1,171	274.17	307.37	13.15	0.92%	(6.68)
BLT LN Equity	9	(595)	30.20	29.73	1.40	1.10%	9.26
BMO CN Equity	44	8,370	65.44	65.78	0.85	0.61%	13.80
BMW GR Equity	641	5,076	98.63	111.09	12.98	0.97%	(74.48)
BMY US Equity	7,431	13,669	35.71	55.12	46.81	1.16%	(318.71)
BN FP Equity	81	(3,684)	70.54	68.99	2.60	0.84%	42.40
BNP FP Equity	1,566	5,498	61.78	79.38	24.62	1.16%	(138.59)
BNS CN Equity	73	4,379	57.47	58.44	2.51	0.67%	18.30
BP/ LN Equity	332	9,797	7.76	8.03	5.21	0.65%	(42.11)
BRK/B US Equity	548	8,938	117.61	124.82	8.30	0.74%	23.60
BSBR US Equity	1,744	(8,171)	6.18	4.86	14.04	1.52%	125.99
BUD US Equity	(17)	6,846	102.05	101.80	-0.28	0.87%	(99.87)
BX US Equity	344	2,976	30.31	33.81	10.96	1.05%	(89.17)
C US Equity	(59)	2,414	49.12	47.95	-2.30	1.07%	(48.25)
CA FP Equity	486	2,976	32.90	38.27	15.12	1.08%	(21.62)
CAT US Equity	1,121	10,300	87.23	96.72	13.96	0.78%	(45.08)
CBA AU Equity	6	8,462	67.92	67.97	0.09	0.75%	(58.42)
CBS US Equity	421	1,267	49.35	65.74	26.51	1.25%	(13.05)
CCL US Equity	597	7,821	36.20	38.97	7.52	1.01%	17.01
CELG US Equity	12,809	15,111	85.54	158.04	72.87	1.16%	(192.61)
CFR VX Equity	(112)	3,973	99.37	96.66	-2.73	1.03%	(58.36)
CL US Equity	1,318	18,685	58.99	63.15	12.80	0.55%	(95.36)
CM CN Equity	360	8,334	82.53	86.10	7.11	0.61%	28.55
CMCSA US Equity	4,376	17,408	40.65	50.86	27.64	0.91%	(194.24)
CMCSK US Equity	7,030	18,900	36.26	49.75	39.61	0.94%	(230.39)
CNI US Equity	1,343	12,873	51.38	56.74	18.33	0.57%	130.68
CNQ CN Equity	39	7,768	35.76	35.94	0.50	1.01%	(200.77)
CNR CN Equity	1,354	12,425	51.30	56.89	18.30	0.60%	171.55
COF US Equity	569	6,077	67.68	74.02	10.34	0.91%	(49.58)
COP US Equity	30	(7,980)	66.64	66.39	0.64	0.58%	37.96
COST US Equity	(33)	7,901	115.72	115.24	-0.60	0.70%	58.10
COV LN Equity	183	2,442		#N/A N/A	22.97	0.33%	
COV US Equity	773	6,493	63.54	71.10	17.79	0.67%	(12.17)
CRM US Equity	147	2,054	56.89	60.96	5.06	1.42%	(8.44)
CS FP Equity	2,125	6,734	19.39	25.51	31.04	1.02%	(81.41)
CSCO US Equity	7	(4,977)	21.79	21.76	0.19	0.76%	(12.88)
CSX US Equity	1,286	8,914	25.07	28.69	16.92	0.85%	(54.04)
CVE CN Equity	907	(10,449)	28.70	26.21	11.43	0.76%	170.86
CVS US Equity	1,607	10,885	63.22	72.56	22.05	0.67%	(66.53)
CVX US Equity	(239)	(8,207)	112.39	115.67	-4.42	0.66%	(58.39)
D US Equity	1,760	12,240	60.05	68.68	19.60	0.73%	119.12

DAI GR Equity	6,604	13,908	62.20	91.74	37.43	1.27%	(344.68)
DBK GR Equity	(92)	3,242	46.58	45.29	-2.51	1.13%	(50.14)
DD US Equity	2,671	12,432	54.56	66.29	27.67	0.78%	1.98
DDAIF US Equity	3,797	8,377	63.20	91.85	31.87	1.42%	(212.46)
DE US Equity	288	8,122	85.65	88.68	5.30	0.67%	(42.75)
DELL US Equity	(3)	8,073		#N/A N/A	-0.57	0.07%	
DG FP Equity	4,436	9,889	51.34	74.36	42.21	1.06%	24.99
DGE LN Equity	(48)	1,190	31.40	30.18	-1.62	2.49%	(21.63)
DHR US Equity	4,141	14,097	58.57	75.77	50.46	0.58%	(206.09)
DIS US Equity	1,819	9,908	68.36	80.92	16.41	1.12%	(65.06)
DISCA US Equity	102	5,840	83.18	84.63	1.54	1.14%	(17.02)
DNB NO Equity	1,333	9,735	15.77	17.93	16.02	0.85%	(101.83)
DOW US Equity	2,364	6,793	36.35	49.00	38.11	0.91%	(82.43)
DPW GR Equity	144	547	28.24	35.67	25.12	1.05%	(5.63)
DTE GR Equity	4,400	13,640	12.22	16.16	28.11	1.15%	80.74
DTV US Equity	2,782	10,404	61.71	78.21	36.61	0.73%	(174.30)
DUK US Equity	(61)	(8,822)	69.60	70.08	-1.48	0.47%	(72.16)
DVN US Equity	82	8,507	62.34	62.94	1.26	0.77%	(121.89)
EBAY US Equity	411	6,678	54.29	57.63	7.06	0.87%	(56.38)
ECL US Equity	467	8,762	104.98	110.57	8.05	0.66%	(53.50)
EDF FP Equity	6,432	9,189	23.45	39.86	73.94	0.95%	(130.16)
EMC US Equity	788	9,291	24.95	27.07	10.43	0.81%	40.57
EMR US Equity	(14)	792	64.99	63.88	-2.62	0.66%	(9.48)
ENB CN Equity	16	2,786	44.10	44.35	0.86	0.66%	28.46
ENEL IM Equity	1,812	7,503	4.32	5.36	22.72	1.06%	72.32
ENI IM Equity	94	7,309	23.75	24.06	1.81	0.71%	(47.94)
EOAN GR Equity	35	2,996	18.77	18.99	1.28	0.91%	69.50
EOG US Equity	1,576	5,573	143.99	184.70	32.48	0.87%	(95.27)
EPD US Equity	771	10,799	62.55	67.01	11.97	0.60%	(25.77)
ERICB SS Equity	254	6,004	12.27	12.79	4.53	0.93%	(93.01)
ESRX US Equity	1,733	9,815	66.69	78.47	22.79	0.77%	(44.57)
ETN US Equity	80	5,260	72.48	73.58	1.43	1.05%	(79.42)
F US Equity	(116)	(3,621)	14.82	15.29	-3.48	0.92%	9.53
FB US Equity	1,584	2,630	44.06	70.58	39.84	1.51%	(52.18)
FCX US Equity	(91)	1,191	33.36	31.00	-6.56	1.16%	0.87
FDX US Equity	729	5,338	120.94	137.46	18.89	0.72%	3.06
FOX US Equity	(36)	5,624	32.30	32.09	-0.69	0.93%	(45.32)
FOXA US Equity	(71)	5,673	33.14	32.73	-1.23	1.02%	(53.15)
FP FP Equity	587	10,477	60.68	64.08	7.28	0.77%	(68.43)
G IM Equity	266	4,486	21.32	22.58	6.28	0.95%	5.84
GE US Equity	2,009	13,140	22.32	25.73	18.08	0.85%	(96.65)
GILD US Equity	32,057	13,861	24.02	79.59	202.28	1.14%	(195.78)
GIS US Equity	567	13,333	49.12	51.21	7.08	0.60%	148.98
GLE FP Equity	922	3,248	49.51	63.56	18.95	1.50%	(74.15)
GLEN LN Equity	141	(2,694)	5.40	5.11	3.55	1.48%	64.70
GLW US Equity	2,201	11,376	16.17	19.30	22.74	0.85%	4.08
GM US Equity	480	2,048	28.27	34.89	18.85	1.24%	(64.89)

GOOG US Equity	4,934	12,428	857.75	1,198.26	53.60	0.74%	(83.27)
GS US Equity	7,164	13,671	110.98	169.13	64.36	0.81%	(255.40)
GSK LN Equity	270	5,707	26.22	27.46	6.23	0.76%	(70.70)
GSZ FP Equity	666	7,644	24.48	26.61	8.01	1.09%	(21.25)
HAL US Equity	797	5,408	48.07	55.15	13.99	1.05%	(127.13)
HD US Equity	2,759	13,333	66.67	80.46	26.38	0.78%	(178.67)
HMB SS Equity	599	6,110	40.79	44.79	10.13	0.97%	(41.81)
HON US Equity	6,322	11,930	61.10	93.47	83.08	0.64%	(182.06)
HPQ US Equity	1,206	7,287	25.38	29.58	18.58	0.89%	(100.85)
HSBA LN Equity	(45)	609	10.74	10.00	-8.23	0.91%	(14.04)
IBE SM Equity	1,552	7,382	5.54	6.70	35.13	0.60%	(47.07)
IBM US Equity	(47)	(5,036)	184.74	186.44	-1.85	0.50%	17.21
IMT LN Equity	1,591	10,924	35.95	41.18	15.53	0.94%	(61.39)
INTC US Equity	388	9,784	23.81	24.75	6.27	0.63%	8.68
ISP IM Equity	3,550	5,699	1.93	3.13	51.91	1.20%	(71.51)
ITUB US Equity	427	(5,909)	13.81	12.82	4.51	1.60%	100.47
ITUB4 BZ Equity	94	(6,366)	13.06	12.86	1.05	1.41%	100.90
ITW US Equity	2,901	14,011	67.84	81.88	33.40	0.62%	(112.23)
ITX SM Equity	127	(4,597)	147.96	143.86	2.73	1.01%	42.56
JCI US Equity	3,670	9,883	34.13	46.80	35.67	1.04%	(218.58)
JNJ US Equity	4,368	12,630	69.31	93.29	52.99	0.65%	(33.57)
JPM US Equity	893	8,516	52.29	57.77	12.13	0.86%	(121.69)
KMB US Equity	212	7,934	106.69	109.54	3.58	0.75%	31.68
KMI US Equity	728	(7,123)	34.96	31.39	10.90	0.94%	71.94
KO US Equity	81	(6,962)	38.83	38.38	1.85	0.63%	63.84
LBTYA US Equity	87	2,272	84.93	88.17	4.12	0.93%	14.23
LBTYK US Equity	153	1,975	78.04	84.06	9.39	0.82%	6.67
LIN GR Equity	173	8,087	198.03	202.26	2.66	0.80%	(69.82)
LLOY LN Equity	3,501	7,073	0.89	1.34	50.84	0.97%	(87.85)
LLY US Equity	6	2,868	58.84	58.96	0.22	0.86%	20.09
LMT US Equity	673	2,016	122.48	163.39	36.72	0.91%	(15.89)
LNKD US Equity	(2)	1,244	203.18	202.90	-0.08	1.75%	(3.95)
LOW US Equity	130	7,829	48.41	49.21	1.72	0.96%	(60.15)
LVS US Equity	2,575	6,808	61.33	84.52	30.37	1.25%	(91.87)
LYB US Equity	1,199	2,297	59.29	90.23	56.38	0.93%	(24.15)
MA US Equity	11,588	17,711	47.01	77.76	64.91	1.01%	(33.04)
MAERSKB DC Equity	6,098	14,148	8,212.58	11,752.42	35.40	1.22%	(355.52)
MC FP Equity	(78)	3,466	183.34	179.30	-2.39	0.94%	(45.97)
MCD US Equity	(164)	(4,184)	94.88	98.59	-7.24	0.54%	(19.42)
MCK US Equity	232	1,949	162.99	182.38	14.43	0.82%	(0.05)
MDLZ US Equity	2,858	13,641	28.68	34.69	30.14	0.70%	(179.28)
MDT US Equity	7,990	20,811	43.22	59.82	46.38	0.83%	(255.07)
MET US Equity	1,386	7,556	44.37	52.51	17.52	1.05%	(101.72)
MFC CN Equity	4,487	8,003	12.38	19.31	59.03	0.95%	0.78
MHS US Equity	1,862	13,445		#N/A N/A	12.27	1.13%	
MMM US Equity	7,810	21,331	96.89	132.37	59.10	0.62%	(111.52)
MO US Equity	(6)	6,937	36.13	36.09	-0.12	0.77%	(136.05)

MON US Equity	683	11,917	106.02	112.09	7.83	0.73%	(32.03)
MRK US Equity	1,513	11,018	42.53	48.37	16.65	0.82%	(145.32)
MRK US Equity	1,548	11,018	49.71	56.69	13.57	1.04%	(35.34)
MS US Equity	227	1,649	27.57	31.36	17.84	0.77%	(29.92)
MSFT US Equity	696	7,177	34.82	38.20	15.20	0.64%	40.38
MUV2 GR Equity	553	7,645	197.70	212.00	8.86	0.82%	(12.27)
NAB AU Equity	(42)	7,534	31.14	30.97	-0.70	0.79%	(61.31)
NCM AU Equity	-	351	10.53	10.53	0.00	1.98%	9.57
NEE US Equity	3,839	14,649	72.62	91.65	39.21	0.67%	110.56
NEM US Equity	2,124	(7,392)	34.95	24.91	15.33	1.87%	(236.07)
NESN VX Equity	742	9,821	69.64	74.90	10.01	0.76%	(55.74)
NG/ LN Equity	2,052	12,114	11.82	13.83	25.37	0.67%	30.29
NKE US Equity	983	5,145	66.10	78.74	19.40	0.99%	(24.98)
NOK US Equity	4,236	4,498	3.96	7.70	70.00	1.35%	(178.64)
NOV US Equity	73	4,672	75.96	77.15	1.80	0.87%	(57.63)
NOVN VX Equity	5,481	18,291	63.81	82.92	37.93	0.79%	(51.77)
NOVOB DC Equity	1,349	9,444	40.35	46.11	10.90	1.31%	(68.01)
NSC US Equity	1,839	9,590	80.49	95.93	22.40	0.86%	86.77
NVS US Equity	4,196	15,510	65.07	82.68	36.81	0.74%	(78.75)
OGXP3 BZ Equity	5,052	(5,180)	4.09	0.10	25.36	3.85%	462.93
OR FP Equity	(49)	2,603	167.83	164.74	-1.86	1.01%	(29.76)
ORA FP Equity	737	5,141	12.79	14.62	10.68	1.34%	(20.11)
ORCL US Equity	1,143	7,533	33.38	38.45	20.39	0.74%	(86.51)
OXY US Equity	86	6,266	94.85	96.14	1.96	0.70%	(28.44)
PBR US Equity	549	(2,814)	13.30	10.71	13.28	1.47%	(34.36)
PBR/A US Equity	532	(2,795)	13.87	11.23	12.10	1.57%	(48.88)
PCLN US Equity	1,187	3,043	956.05	1,329.00	31.61	1.23%	(6.09)
PCP US Equity	2,967	13,710	212.47	258.45	24.71	0.88%	(42.38)
PEP US Equity	19	4,644	81.78	82.11	0.55	0.74%	(28.74)
PETR3 BZ Equity	418	(2,923)	6.25	5.36	10.03	1.42%	(43.50)
PETR4 BZ Equity	474	(3,123)	6.65	5.64	10.34	1.47%	(65.17)
PFE US Equity	5,122	21,828	26.10	32.23	32.12	0.73%	(169.60)
PG US Equity	111	4,762	77.33	79.14	3.52	0.66%	8.99
PHIA NA Equity	786	5,757	30.43	34.58	14.54	0.94%	(64.78)
PM US Equity	764	(10,166)	85.47	79.05	8.84	0.85%	87.39
PNC US Equity	806	7,645	75.28	83.22	13.15	0.80%	(10.95)
POT CN Equity	4	(829)	34.30	34.13	0.53	0.92%	4.06
POT US Equity	6	(836)	34.31	34.08	0.73	0.94%	5.78
PRU LN Equity	8,686	10,521	12.76	23.30	70.09	1.18%	610.82
PSA US Equity	476	9,413	158.54	166.56	7.73	0.65%	(61.96)
PSX US Equity	1,413	6,030	64.65	79.80	22.32	1.05%	87.79
PX US Equity	2,622	16,099	113.30	131.75	24.71	0.66%	11.30
QCOM US Equity	1,874	12,547	66.83	76.81	20.29	0.74%	(11.20)
QQQ US Equity	6,326	19,920	68.46	90.20	57.36	0.55%	(82.64)
RAI US Equity	174	6,737	52.22	53.57	2.19	1.18%	(30.59)
RDS/A US Equity	(54)	4,217	73.27	72.34	-1.74	0.74%	(30.12)
RDS/B US Equity	104	5,192	75.80	77.31	2.61	0.76%	(39.93)

RDSA LN Equity	195	4,065	34.51	36.16	6.84	0.70%	(35.12)
RDSA NA Equity	(47)	4,084	36.62	36.21	-1.71	0.67%	(28.26)
RDSB LN Equity	159	4,580	37.36	38.66	4.52	0.77%	(28.77)
REGN US Equity	657	6,240	302.78	334.64	5.96	1.76%	52.81
RIO AU Equity	(198)	2,312	59.61	54.89	-8.25	1.04%	(15.57)
RIO LN Equity	(243)	5,748	54.63	52.41	-3.35	1.26%	(22.38)
RIO US Equity	(123)	4,934	54.01	52.70	-1.73	1.43%	38.50
ROG VX Equity	6,680	17,035	212.78	296.22	48.29	0.81%	(87.73)
RY CN Equity	(13)	4,764	65.13	64.95	-0.45	0.60%	(8.88)
SAB LN Equity	(13)	6,565	47.47	47.38	-0.22	0.90%	(108.32)
SAN FP Equity	131	(6,174)	103.67	101.47	2.44	0.87%	103.21
SAN SM Equity	582	7,256	8.35	9.02	8.94	0.90%	(79.25)
SAN US Equity	494	5,315	8.28	9.05	9.07	1.02%	(51.80)
SAP GR Equity	(236)	4,193	81.29	76.96	-7.11	0.79%	(35.11)
SAP US Equity	(268)	4,545	81.32	76.79	-7.09	0.83%	(47.34)
SBUX US Equity	-	660	75.18	75.18	0.00	1.07%	1.72
SGO FP Equity	2,518	7,836	44.08	58.25	26.26	1.22%	(108.37)
SI US Equity	931	9,007	114.69	126.55	10.22	1.01%	(193.31)
SIE GR Equity	938	8,908	114.81	126.90	11.10	0.95%	(149.30)
SLB US Equity	903	6,528	79.94	90.99	16.21	0.85%	(120.29)
SMSN LI Equity	454	(7,260)	644.51	604.20	6.51	0.96%	178.78
SO US Equity	(20)	(3,667)	42.15	42.38	-1.10	0.49%	(29.41)
SPG US Equity	55	4,487	160.18	162.15	1.66	0.74%	3.34
SREN VX Equity	1,893	10,006	80.46	95.68	24.38	0.78%	347.74
STAN LN Equity	537	(5,283)	22.30	20.03	8.33	1.22%	182.76
STL NO Equity	447	7,901	25.74	27.20	6.22	0.91%	(56.15)
STT US Equity	9	(913)	66.88	66.19	0.96	1.07%	13.13
SU CN Equity	(61)	4,576	33.28	32.84	-2.18	0.61%	(14.15)
SU FP Equity	198	6,518	84.31	86.88	3.08	0.99%	(173.87)
SU US Equity	(73)	4,606	33.29	32.76	-2.59	0.61%	(23.40)
SWEDA SS Equity	888	5,950	24.71	28.40	17.45	0.86%	(20.82)
SYNN VX Equity	(291)	(8,069)	359.52	372.49	-3.78	0.95%	57.95
T US Equity	485	(8,928)	34.20	32.34	7.61	0.71%	(22.88)
TD CN Equity	206	7,539	45.27	46.51	4.78	0.57%	13.40
TEF SM Equity	(8)	3,631	15.69	15.66	-0.28	0.78%	(25.94)
TEF US Equity	(2)	3,406	15.61	15.60	-0.06	0.89%	(25.60)
TGT US Equity	442	(10,717)	63.57	60.95	4.14	1.00%	46.60
TJX US Equity	3,069	9,492	46.31	61.29	42.24	0.77%	(128.83)
TLS AU Equity	(39)	6,561	4.59	4.56	-0.98	0.61%	(2.15)
TLSN SS Equity	(18)	4,427	7.62	7.59	-0.46	0.87%	(6.27)
TM US Equity	295	(5,170)	117.86	111.13	6.60	0.87%	82.32
TMO US Equity	10,056	10,218	63.59	126.17	124.46	0.79%	(17.92)
TOT US Equity	493	5,823	59.06	64.06	10.34	0.82%	(26.43)
TRP CN Equity	(89)	(6,953)	43.75	44.31	-1.74	0.74%	(24.46)
TRV US Equity	(9)	4,763	83.58	83.43	-0.31	0.59%	(14.74)
TSCO LN Equity	563	(7,398)	5.65	5.22	7.86	0.97%	70.40
TWC US Equity	797	5,234	120.22	138.52	17.53	0.87%	(51.11)

TWX US Equity	93	7,395	66.41	67.24	1.44	0.87%	(88.84)
TXN US Equity	3,957	12,205	34.93	46.25	46.06	0.70%	161.71
TYC US Equity	11,244	24,080	29.17	42.79	69.18	0.67%	(266.95)
UBS US Equity	431	5,489	19.43	20.96	7.50	1.05%	(22.79)
UBSN VX Equity	403	5,158	19.51	21.03	8.27	0.94%	(18.37)
UCG IM Equity	3,250	5,391	5.58	8.95	37.04	1.63%	289.53
ULVR LN Equity	15	(3,892)	39.50	39.35	0.44	0.87%	37.59
UNA NA Equity	(55)	(6,295)	38.14	38.47	-1.10	0.80%	50.67
UNH US Equity	2,103	10,037	64.08	77.51	26.26	0.80%	(58.91)
UNP US Equity	1,536	10,766	163.08	186.34	18.11	0.79%	32.40
UPS US Equity	3,415	14,806	79.87	98.29	46.20	0.50%	(38.44)
USB US Equity	2,997	14,238	34.71	42.02	33.62	0.63%	2.91
UTX US Equity	6,167	15,190	82.05	115.36	56.64	0.72%	(160.66)
V US Equity	4,000	3,914	111.85	226.16	147.05	0.69%	(26.90)
VALE US Equity	605	(3,908)	15.08	12.74	10.64	1.46%	(28.80)
VALE3 BZ Equity	276	(4,586)	13.53	12.72	3.87	1.55%	(36.05)
VIAB US Equity	4,190	7,376	55.90	87.65	59.99	0.95%	(98.35)
VIV FP Equity	185	2,668	26.19	28.00	7.18	0.97%	1.29
VMW US Equity	927	4,379	87.66	106.22	17.19	1.23%	84.15
VOD LN Equity	148	(1,831)	4.13	3.80	5.11	1.58%	(9.21)
VOD US Equity	140	(1,762)	41.24	37.95	4.73	1.69%	(12.97)
VOW3 GR Equity	246	2,730	228.75	249.35	6.51	1.38%	(23.90)
VRX CN Equity	827	1,611	92.95	140.69	41.70	1.23%	8.24
VRX US Equity	951	1,880	93.20	140.34	44.56	1.14%	(0.18)
VTI US Equity	630	5,134	86.91	97.58	23.07	0.53%	(20.22)
VWO US Equity	377	(7,247)	40.33	38.24	5.46	0.95%	51.27
VZ US Equity	225	(6,121)	48.12	46.35	4.52	0.81%	32.07
WBC AU Equity	74	5,265	29.97	30.39	1.54	0.92%	(54.58)
WES AU Equity	(13)	8,616	38.65	38.59	-0.18	0.80%	(102.28)
WFC US Equity	2,777	10,300	37.74	47.92	42.89	0.63%	(0.74)
WLP US Equity	2,692	10,369	74.31	93.60	27.34	0.95%	78.26
WMT US Equity	45	4,005	74.59	75.42	1.73	0.65%	42.81
WOW AU Equity	(305)	(6,932)	31.30	32.68	-6.14	0.72%	37.65
XOM US Equity	419	10,902	90.48	93.96	4.74	0.81%	(33.52)
XTA LN Equity	(36)	(2,238)		#N/A N/A	-0.72	2.21%	
YHOO US Equity	276	1,282	30.64	37.23	16.94	1.27%	(22.96)
YUM US Equity	303	6,564	73.67	77.07	5.19	0.89%	(30.10)
ZURN VX Equity	297	6,394	291.95	305.51	6.29	0.74%	(27.80)

#### 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	17,646	62,272	1,455.70	1,868.20	49.59	0.57%	24.39
NDX Index	14,443	46,686	2,831.19	3,707.06	45.96	0.67%	257.70
RTY Index	14,848	39,938	868.48	1,191.37	44.81	0.83%	199.36

SPTSX Index	186	19,447	12,764.15	12,886.07	1.91	0.50%	53.51
MEXBOL Index	1,910	(26,146)	3,142.70	2,913.15	7.61	0.96%	69.48
IBOV Index	1,938	(22,524)	21,217.04	19,391.89	6.38	1.35%	(20.42)
MERVAL Index	(229)	5,530	755.50	725.43	-2.40	1.73%	(44.93)
UKX Index	2,757	39,963	10,288.22	10,997.98	9.78	0.71%	(430.74)
DAX Index	7,480	36,674	10,610.77	12,775.04	21.78	0.94%	(442.37)
CAC Index	1,288	20,042	5,625.44	5,986.99	8.27	0.78%	(153.72)
IBEX Index	8,390	39,644	11,555.30	14,000.88	24.72	0.86%	(305.18)
SMI Index	6,894	44,078	8,219.62	9,505.16	25.65	0.61%	(73.65)
FTSEMIB Index	6,310	25,266	23,118.99	28,892.47	26.37	0.95%	9.09
PSI20 Index	7,332	24,289	8,026.78	10,449.83	24.36	1.24%	(431.98)
ISEQ Index	25,563	40,099	4,246.25	6,953.28	65.12	0.98%	(706.51)
ICEXI Index	5,064	36,953	6.62	7.53	25.72	0.53%	(174.01)
AEX Index	5,225	42,240	484.27	544.18	16.33	0.76%	(214.15)
BEL20 Index	8,213	44,003	3,610.75	4,284.65	25.18	0.74%	(174.46)
LUXXX Index	9,941	39,715	1,655.49	2,069.86	33.73	0.74%	286.43
KFX Index	10,786	38,048	100.82	129.40	26.15	1.08%	(623.70)
HEX Index	7,766	40,933	8,513.92	10,129.18	20.21	0.94%	(656.81)
OMX Index	2,417	23,118	191.41	211.42	11.15	0.94%	(232.51)
ATX Index	1,369	22,481	3,213.33	3,409.03	5.58	1.09%	(291.77)
ASE Index	7,997	17,693	1,302.07	1,890.54	37.78	1.20%	61.66
OSEBX Index	1,968	22,138	84.29	91.78	11.98	0.74%	(359.85)
INDEXCF Index	3,154	(26,563)	39.61	34.90	7.24	1.64%	793.70
TOP40 Index	95	25,595	3,920.67	3,935.26	0.40	0.94%	(213.15)
SENSEX Index	5	5,386	357.90	358.20	0.11	0.78%	11.39
NKY Index	501	14,214	139.54	144.46	2.88	1.22%	(333.08)
HSI Index	(357)	12,459	2,901.09	2,820.24	-3.36	0.85%	(205.63)
SHCOMP Index	1,910	(33,700)	344.53	325.01	6.46	0.88%	104.46
KOSPI Index	(147)	16,497	1.82	1.81	-1.14	0.79%	(294.59)
AS51 Index	(15)	14,469	4,842.07	4,837.16	-0.16	0.65%	(77.54)
STBCNZL Index	32,687	73,231		#N/A N/A	98.40	0.45%	
EEM US Equity	281	(6,119)	40.76	38.89	4.62	0.99%	(13.19)
IYR US Equity	40	4,214	67.67	68.31	1.96	0.48%	9.36
MDY US Equity	5,154	14,269	184.03	250.50	51.68	0.70%	21.73
JNK US Equity	(20)	5,353	41.26	41.11	-1.81	0.20%	1.30
XLF US Equity	5,783	13,610	15.57	22.19	58.32	0.73%	(34.90)
XLU US Equity	354	8,406	38.65	40.28	7.22	0.58%	110.10
XLK US Equity	2,313	12,860	30.80	36.34	33.14	0.54%	25.09
XLI US Equity	5,955	16,147	38.20	52.29	53.44	0.69%	(42.19)
XLP US Equity	247	7,329	41.38	42.77	6.11	0.55%	15.98
XLY US Equity	8,794	20,539	46.72	66.72	58.40	0.73%	(43.90)
XLE US Equity	152	6,103	85.06	87.17	3.38	0.73%	0.72
XLB US Equity	3,841	14,930	37.57	47.24	38.73	0.66%	(7.94)
XLV US Equity	12,967	24,346	38.87	59.57	75.17	0.71%	(6.26)
SXXP Index	6,008	43,407	400.51	455.95	19.24	0.72%	(390.18)
SXAP Index	9,296	28,526	520.28	689.84	27.63	1.18%	(519.11)
SXKP Index	5,620	47,032	366.14	409.89	14.27	0.84%	71.22

SX6P Index	6,079	34,237	352.74	415.37	24.16	0.73%	141.85
SXEP Index	941	29,339	441.65	455.81	4.94	0.65%	(194.70)
SXIP Index	12,187	28,923	222.31	315.97	52.28	0.81%	(46.97)
SXNP Index	4,580	28,384	482.69	560.58	19.07	0.85%	(381.61)
SX3P Index	156	18,170	662.20	667.87	1.28	0.67%	(175.89)
SXDP Index	23,848	61,075	609.16	847.01	53.66	0.73%	(695.69)
SX4P Index	2,749	25,840	917.36	1,014.93	11.59	0.92%	(241.49)
SX8P Index	2,515	17,778	343.07	391.61	17.60	0.80%	(214.51)
SXOP Index	10,344	40,520	380.28	477.36	25.39	1.01%	(109.69)
SXQP Index	(186)	20,335	796.92	789.69	-1.13	0.81%	(341.55)
SXRP Index	412	29,339	434.81	440.92	1.95	0.72%	(177.41)
SXMP Index	11,337	35,766	261.12	343.89	42.50	0.75%	(93.66)
SXTP Index	23,136	39,247	172.05	273.47	76.09	0.77%	(447.96)
SX7E Index	6,117	18,886	159.85	211.62	28.52	1.14%	(153.33)
SX5E Index	5,982	40,148	3,709.25	4,261.91	19.17	0.78%	(275.46)
SPGSCITR Index	(73)	6,429	4,966.41	4,910.63	-2.13	0.53%	(43.21)
XAG Curncy	1,305	(20,150)	22.78	21.30	6.35	1.02%	(469.73)
CO1 Comdty	199	(24,622)	108.90	108.02	1.24	0.65%	121.19
CL1 Comdty	(354)	29,347	99.17	97.99	-1.39	0.87%	(591.29)
NG1 Comdty	3,184	16,608	3.77	4.49	4.72	4.06%	(494.26)
XAU Comdty	(2,541)	2,752	197.77	102.83	-24.29	3.80%	6.26
IBOXHY Index	2,730	53,418	220.12	231.37	51.03	0.10%	(36.47)
US_TSY CREDIT	(39)	(20,097)	757.82	759.30	-1.50	0.13%	(30.96)
CA_TSY CREDIT	6,917	(97,153)	1,269.35	1,178.97	18.95	0.38%	223.73
MX_TSY CREDIT	(66)	(13,747)	209.03	210.03	-1.33	0.36%	33.14
AU_TSY CREDIT	1,276	(79,133)	1,457.62	1,434.11	4.01	0.40%	391.13
JP_TSY CREDIT	1,075	(59,678)	822.10	807.29	5.67	0.32%	(257.71)
MY_TSY CREDIT	1,073	(92,252)	167.43	165.48	3.89	0.30%	219.43
SG_TSY CREDIT	853	(95,749)	219.11	217.16	4.22	0.21%	13.34
AT_TSY CREDIT	3,663	71,796	356.17	374.34	17.10	0.30%	366.63
BE_TSY CREDIT	4,565	72,869	475.13	504.89	22.06	0.28%	366.74
FI_TSY CREDIT	3,617	74,240	347.46	364.39	16.64	0.29%	362.77
FR_TSY CREDIT	3,929	69,707	1,669.12	1,763.19	19.12	0.29%	336.05
DE_TSY CREDIT	3,124	74,397	1,240.95	1,293.06	14.30	0.29%	385.60
IE_TSY CREDIT	31,595	78,270	336.92	472.93	141.56	0.29%	412.73
IT_TSY CREDIT	8,272	54,111	1,612.72	1,859.27	41.55	0.37%	131.13
NL_TSY CREDIT	3,531	72,937	1,322.90	1,386.95	16.50	0.29%	365.07
ES_TSY CREDIT	10,634	50,187	392.28	475.40	57.11	0.37%	124.35
DK_TSY CREDIT	3,328	67,396	729.23	765.24	16.13	0.31%	394.05
NO_TSY CREDIT	98	27,148	341.47	342.71	0.89	0.41%	45.39
PL_TSY CREDIT	940	22,143	420.32	438.15	8.69	0.49%	42.75
ZA_TSY CREDIT	1,542	(33,149)	83.13	79.26	5.55	0.84%	204.50
SE_TSY CREDIT	416	56,667	470.02	473.47	2.61	0.28%	249.45
CH_TSY CREDIT	4,066	62,439	1,001.95	1,067.19	21.03	0.31%	331.93
GB_TSY CREDIT	607	56,841	1,489.15	1,505.06	3.29	0.32%	27.50