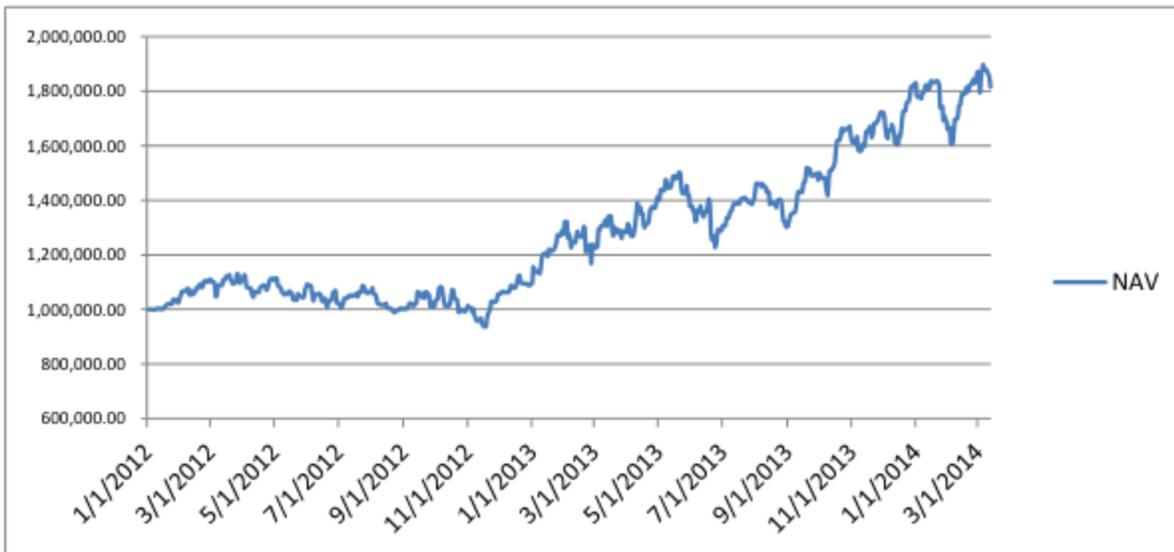


Current Date:	3/13/2014	Change on Day:	-1.67%
Total Return since 1/1/12:	81.52%	MSCI World Change on Day	-0.83%
T12M Return:	35.66%	No of Positions (+MTM) on Day	151
T90 Day Return:	13.06%	No of Positions (-MTM) on Day	299
T30 Day Return:	4.01%	Current No. of Positions:	450
Current Long Exposure @ Cost:	4,747,194	Current Leverage (Gross Exposures):	3.20
Current Short Exposure @ Cost:	(1,058,958)		
Net Exposure:	3,688,237		
Starting Capital:	1,000,000		
Current NAV:	1,815,248		

Key Metrics

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval
Win Ratio:	40% - 50% historically
T24M (+) NAV Days	51%
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:	1.19
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%

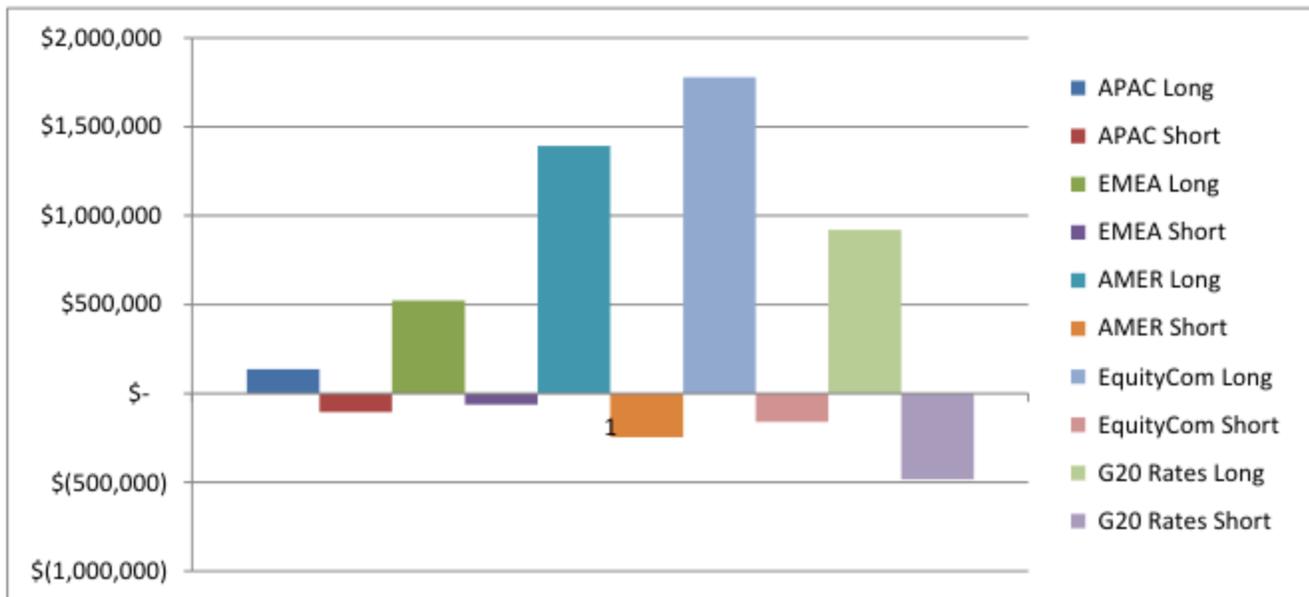
NAV Impact by Category & Exposure	
Listed Equity Long	-0.603%
Listed Equity Short	0.073%
EquityCom Long	-1.336%
EquityCom Short	0.068%
G20 Rates Long	0.203%
G20 Rates Short	-0.167%

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%

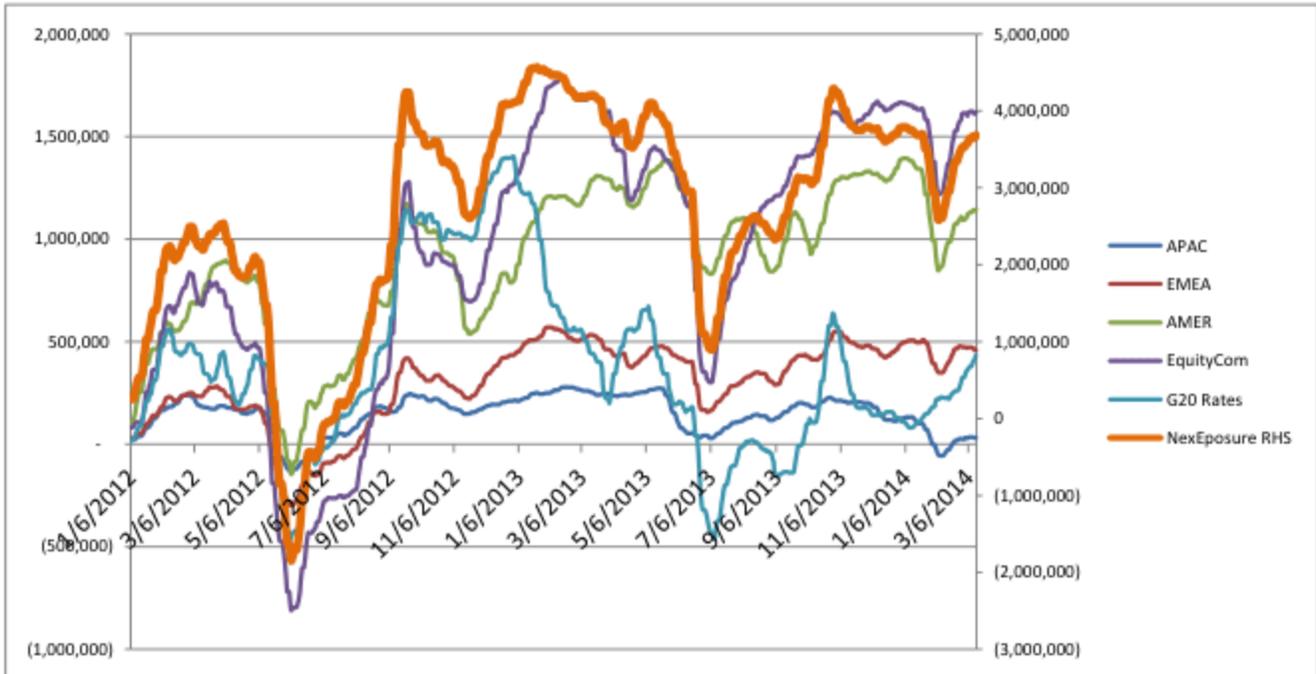
No. Names by Category

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)



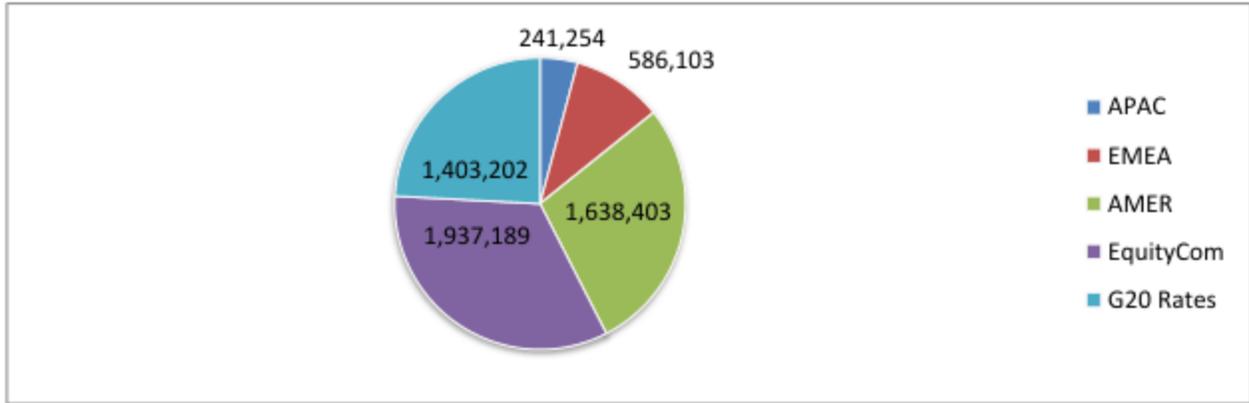
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



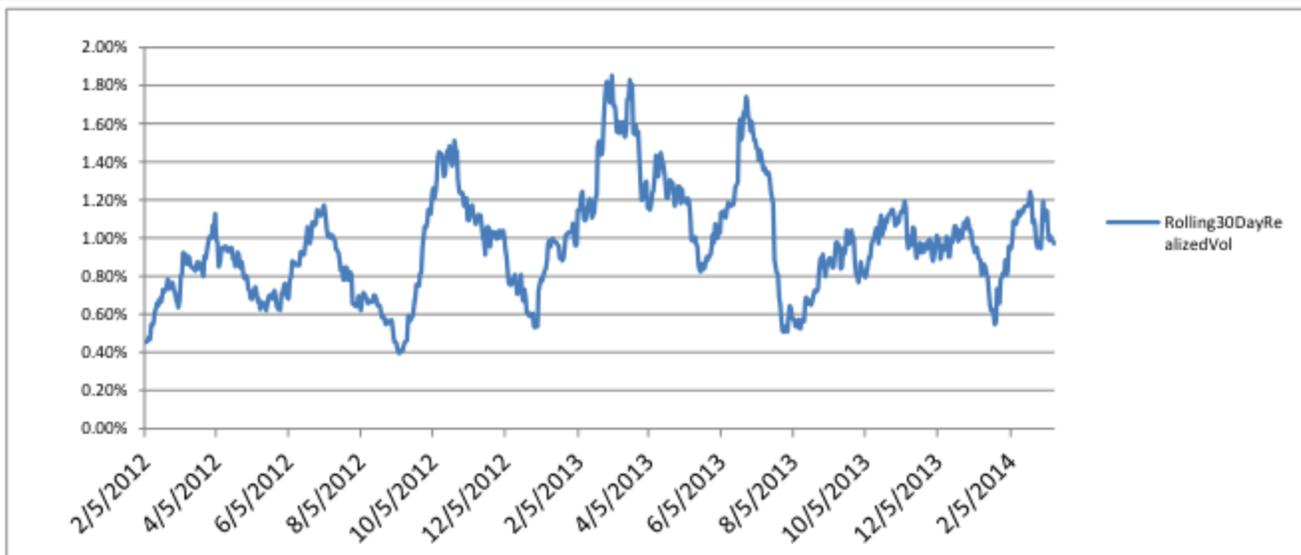
Current Gross Notional Risk by Category



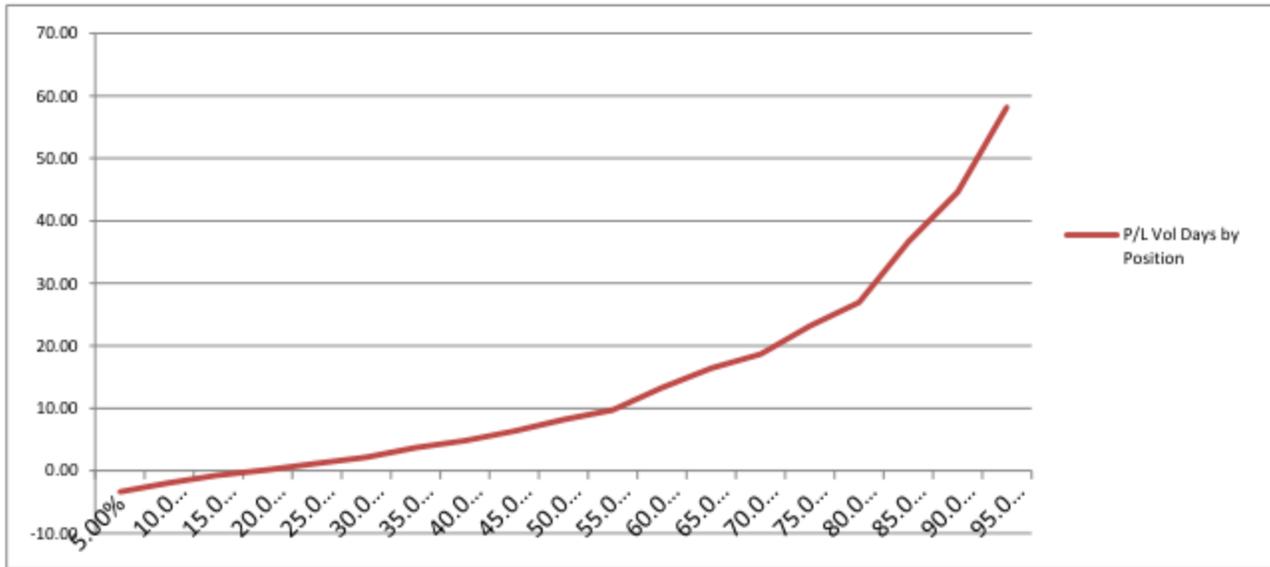
Performance Vs. MSCI World Index



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" (<7 Vol Days)	MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)
0.00%	-8.48	1.50%	50.89%
5.00%	-3.38		
10.00%	-1.94		
15.00%	-0.71		
20.00%	0.15		
25.00%	1.20		
30.00%	2.16		
35.00%	3.68		
40.00%	4.79		
45.00%	6.35		
50.00%	8.20		
55.00%	9.75		
60.00%	13.28		
65.00%	16.41		
70.00%	18.67		
75.00%	23.17		
80.00%	26.94		
85.00%	36.67		
90.00%	44.66		
95.00%	58.18		
100.00%	194.51		

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	(12)	(5,144)	51.62	51.73	-0.27	0.84%	66.90
005380 KS Equity	(9)	1,799	217.13	216.07	-0.42	1.16%	(33.48)
005490 KS Equity	171	(3,782)	273.49	261.14	4.77	0.95%	(14.66)
005930 KS Equity	362	(6,558)	1,285.62	1,214.60	6.24	0.89%	2.03
012330 KS Equity	728	5,282	244.69	278.41	12.88	1.07%	(40.56)
1 HK Equity	159	8,073	15.56	15.86	2.09	0.94%	(13.32)
1299 HK Equity	(101)	2,729	4.82	4.64	-4.12	0.90%	(32.26)
13 HK Equity	2,738	12,243	11.40	13.95	21.23	1.05%	156.77
16 HK Equity	611	(9,935)	12.66	11.88	8.08	0.76%	116.49
27 HK Equity	(3)	123	9.67	9.45	-1.43	1.69%	(1.15)
2914 JP Equity	232	(4,719)	32.47	30.87	3.57	1.37%	(18.64)
3382 JP Equity	(9)	3,411	37.70	37.60	-0.20	1.26%	16.36
4063 JP Equity	119	(4,536)	56.40	54.93	2.15	1.22%	(17.58)
4502 JP Equity	62	2,417	46.86	48.06	3.76	0.68%	10.51
4689 JP Equity	(1)	1,224	6.07	6.07	-0.09	1.33%	5.61
5 HK Equity	(40)	760	10.58	10.05	-6.88	0.77%	(5.03)
5108 JP Equity	9	3,498	36.36	36.45	0.19	1.28%	3.80
5401 JP Equity	241	(3,709)	2.99	2.79	4.63	1.40%	(45.04)
6301 JP Equity	(173)	(3,515)	20.64	21.65	-3.82	1.29%	(42.28)
6752 JP Equity	1,542	4,145	9.01	12.36	16.24	2.29%	0.37
6902 JP Equity	2,394	9,730	41.48	51.68	19.87	1.24%	139.68
6954 JP Equity	433	6,393	157.65	168.34	4.64	1.46%	42.18
7201 JP Equity	114	(3,743)	8.85	8.58	2.84	1.07%	(6.58)
7203 JP Equity	61	(3,073)	57.44	56.30	1.73	1.15%	(20.17)
7267 JP Equity	(60)	(4,885)	36.43	36.87	-1.06	1.15%	(16.66)
762 HK Equity	692	(4,567)	1.41	1.20	13.33	1.14%	67.20
7751 JP Equity	209	(6,865)	31.44	30.48	2.80	1.09%	(92.92)
8031 JP Equity	(56)	1,194	15.37	14.69	-3.74	1.25%	(16.69)
8058 JP Equity	(61)	3,003	19.27	18.88	-1.80	1.13%	12.96
8306 JP Equity	76	(2,979)	5.88	5.73	2.05	1.24%	6.06
8316 JP Equity	98	(2,505)	45.91	44.11	2.72	1.44%	1.17
8411 JP Equity	(7)	151	2.11	2.02	-4.30	1.09%	0.16
8604 JP Equity	48	(2,467)	6.76	6.63	1.43	1.36%	15.80
8801 JP Equity	(18)	1,330	31.22	30.79	-0.84	1.65%	(12.31)
8802 JP Equity	105	(5,009)	24.84	24.31	1.36	1.55%	36.84
9020 JP Equity	80	(3,967)	77.53	75.97	1.91	1.06%	(35.64)
941 HK Equity	1,330	(11,351)	10.25	9.05	18.95	0.62%	(6.03)
9432 JP Equity	628	6,077	53.19	58.69	7.24	1.43%	167.69
9433 JP Equity	3,430	9,476	42.13	57.38	23.56	1.54%	(39.95)
9437 JP Equity	(162)	(5,749)	15.71	16.15	-2.94	0.96%	(9.15)
9983 JP Equity	(58)	3,177	368.95	362.37	-1.28	1.42%	21.76

9984 JP Equity	1,408	1,678	42.69	78.51	45.68	1.84%	42.01
AAPL US Equity	236	7,877	518.25	533.76	4.16	0.72%	(20.20)
ABB US Equity	643	10,408	23.59	25.05	7.29	0.85%	(122.95)
ABBN VX Equity	563	8,703	23.63	25.16	7.64	0.85%	(49.31)
ABBV US Equity	211	5,335	49.49	51.44	3.91	1.01%	(6.06)
ABEV US Equity	255	(7,232)	7.25	6.99	2.66	1.32%	25.50
ABEV3 BZ Equity	66	(6,923)	7.08	7.01	0.78	1.24%	26.21
ABI BB Equity	(29)	6,721	102.02	101.58	-0.53	0.82%	(18.86)
ABT US Equity	61	4,097	38.87	39.44	2.25	0.66%	(21.85)
ABX CN Equity	(32)	(753)	19.79	20.63	-3.00	1.41%	(13.64)
ABX US Equity	(30)	(721)	19.80	20.63	-2.85	1.46%	(13.96)
ACA FP Equity	7,188	5,408	6.83	15.92	112.10	1.19%	(33.07)
ACE US Equity	135	6,435	95.44	97.44	3.68	0.57%	7.70
ACN US Equity	620	10,703	77.97	82.48	9.23	0.63%	(57.52)
ADP US Equity	77	1,193	72.36	77.03	9.99	0.65%	(7.82)
AFL US Equity	65	7,973	63.79	64.31	1.46	0.56%	(60.71)
AGN US Equity	1,606	9,417	110.08	128.85	19.98	0.85%	84.56
AI FP Equity	(81)	5,434	135.68	133.70	-1.96	0.76%	(72.65)
AIG US Equity	37	4,012	48.66	49.11	0.95	0.96%	(55.82)
AIR FP Equity	3,349	5,221	42.47	69.72	61.33	1.05%	31.67
ALV GR Equity	2,572	7,550	125.64	168.45	37.27	0.91%	(77.49)
ALVG IX Equity	1,937	5,742	126.13	168.68	37.88	0.89%	(51.38)
AMGN US Equity	7,309	22,886	94.49	124.67	30.21	1.06%	(195.02)
AMT US Equity	602	10,655	76.29	80.60	7.63	0.74%	(30.39)
AMZN US Equity	4,342	14,103	287.66	376.22	23.39	1.32%	402.05
ANZ AU Equity	80	4,457	28.64	29.16	2.22	0.81%	62.47
APA US Equity	306	(6,870)	82.74	79.05	4.44	1.00%	18.76
APC US Equity	(47)	(6,360)	81.31	81.91	-0.87	0.84%	39.34
AXP US Equity	2,890	10,373	71.56	91.50	32.75	0.85%	(147.51)
AZN LN Equity	4,200	12,676	49.80	66.30	35.32	0.94%	(35.13)
AZN SS Equity	3,646	11,669	50.40	66.15	33.39	0.94%	(82.03)
AZN US Equity	3,966	12,432	49.96	65.89	33.85	0.94%	(139.14)
BA US Equity	1,944	3,590	79.84	123.07	50.24	1.08%	(57.60)
BAC US Equity	10,376	10,884	8.82	17.23	108.87	0.88%	48.84
BARC LN Equity	(112)	1,059	4.36	3.95	-8.07	1.31%	16.51
BAS GR Equity	677	7,333	97.30	106.28	8.89	1.04%	(189.64)
BATS LN Equity	45	5,318	52.90	53.34	0.92	0.91%	(14.87)
BAX US Equity	(47)	(8,047)	66.82	67.21	-0.93	0.62%	49.92
BAYN GR Equity	8,324	11,757	76.64	130.89	68.65	1.03%	(285.33)
BBAS3 BZ Equity	(26)	(1,954)	8.07	8.18	-0.71	1.84%	(28.32)
BBD US Equity	804	(6,743)	12.96	11.41	9.11	1.31%	19.13
BBDC4 BZ Equity	571	(7,252)	12.36	11.38	5.75	1.37%	61.04
BBL US Equity	5	(1,220)	59.81	59.58	0.35	1.10%	(1.11)
BBVA SM Equity	1,252	5,790	10.12	12.31	20.31	1.07%	(53.50)
BCE CN Equity	91	(6,644)	43.17	42.58	2.17	0.63%	3.60
BCS US Equity	(140)	1,279	17.51	15.78	-8.32	1.32%	13.45
BEN US Equity	(4)	2,956	52.08	52.01	-0.13	1.04%	(35.08)

BG/ LN Equity	(83)	(3,297)	17.42	17.86	-3.42	0.73%	(10.09)
BHP AU Equity	(296)	6,689	34.26	32.81	-3.98	1.11%	138.35
BHP US Equity	(296)	6,839	67.65	64.84	-4.58	0.95%	59.58
BIIB US Equity	386	1,066	245.93	334.99	25.15	1.44%	(11.82)
BIL SJ Equity	21	(2,110)	30.35	30.04	0.78	1.29%	(8.08)
BK US Equity	202	5,398	31.95	33.15	4.50	0.83%	(8.45)
BLK US Equity	122	1,171	274.17	302.77	10.94	0.95%	(19.36)
BLT LN Equity	(1)	(1,226)	29.95	29.97	-0.06	1.11%	(9.77)
BMO CN Equity	21	8,370	65.44	65.61	0.41	0.62%	(22.50)
BMW GR Equity	723	5,076	98.63	112.67	14.54	0.98%	82.44
BMJ US Equity	7,275	13,669	35.71	54.72	46.43	1.15%	(154.30)
BN FP Equity	82	(3,684)	70.54	68.96	2.82	0.79%	1.38
BNP FP Equity	1,548	5,498	61.78	79.18	24.96	1.13%	(17.71)
BNS CN Equity	76	5,030	57.60	58.48	2.36	0.64%	3.49
BP/ LN Equity	288	9,797	7.76	7.99	4.43	0.66%	(43.48)
BRK/B US Equity	519	9,467	117.98	124.45	7.50	0.73%	(30.03)
BSBR US Equity	1,815	(8,171)	6.18	4.81	14.99	1.48%	110.05
BUD US Equity	(7)	6,846	102.05	101.95	-0.12	0.83%	10.13
BX US Equity	311	2,976	30.31	33.48	9.63	1.09%	(32.29)
C US Equity	(61)	1,811	49.09	47.50	-3.27	1.02%	(16.13)
CA FP Equity	447	2,976	32.90	37.84	14.25	1.05%	(38.99)
CAT US Equity	1,039	10,676	87.51	96.03	12.73	0.76%	(84.27)
CBA AU Equity	76	8,462	67.92	68.53	1.17	0.77%	70.89
CBS US Equity	413	1,267	49.35	65.45	26.69	1.22%	(7.42)
CCL US Equity	541	7,821	36.20	38.71	7.14	0.97%	(54.90)
CELG US Equity	12,698	15,111	85.54	157.41	71.91	1.17%	(110.24)
CFR VX Equity	(143)	3,973	99.32	95.87	-3.70	0.97%	(31.50)
CL US Equity	1,418	18,685	58.99	63.47	14.64	0.52%	100.37
CM CN Equity	356	8,334	82.53	86.05	7.10	0.60%	(4.81)
CMCSA US Equity	4,231	17,408	40.65	50.52	26.88	0.90%	(144.60)
CMCSK US Equity	6,888	18,900	36.26	49.48	39.07	0.93%	(141.76)
CNI US Equity	1,372	12,873	51.38	56.85	18.61	0.57%	29.18
CNQ CN Equity	0	7,768	35.76	35.76	0.00	1.01%	(38.65)
CNR CN Equity	1,349	12,425	51.30	56.86	18.34	0.59%	(5.33)
COF US Equity	491	6,077	67.68	73.15	8.80	0.92%	(77.19)
COP US Equity	39	(7,980)	66.64	66.31	0.85	0.58%	9.36
COST US Equity	(58)	7,901	115.72	114.88	-1.11	0.66%	(24.54)
COV LN Equity	183	2,442		#N/A N/A	22.97	0.33%	
COV US Equity	768	6,640	63.69	71.05	18.30	0.63%	(5.31)
CRM US Equity	92	2,054	56.89	59.44	3.05	1.47%	(53.37)
CS FP Equity	2,029	6,734	19.39	25.23	29.09	1.04%	(95.29)
CSCO US Equity	35	(4,977)	21.79	21.64	0.92	0.77%	28.12
CSX US Equity	1,292	8,914	25.07	28.71	17.86	0.81%	6.40
CVE CN Equity	818	(10,449)	28.70	26.45	10.10	0.77%	(105.72)
CVS US Equity	1,627	10,885	63.22	72.67	23.61	0.63%	19.54
CVX US Equity	(169)	(8,207)	112.39	114.70	-3.04	0.68%	67.24
D US Equity	1,908	12,240	60.05	69.41	20.34	0.77%	149.46

DAI GR Equity	6,464	13,908	62.20	91.12	36.79	1.26%	(139.23)
DBK GR Equity	(115)	2,431	46.51	44.42	-4.06	1.16%	(44.68)
DD US Equity	2,618	12,432	54.56	66.06	28.78	0.73%	(52.22)
DDAIF US Equity	3,576	8,377	63.20	90.18	30.71	1.39%	(217.92)
DE US Equity	230	8,122	85.65	88.07	4.19	0.67%	(57.43)
DELL US Equity	(3)	8,073		#N/A N/A	-0.57	0.07%	
DG FP Equity	4,341	9,889	51.34	73.87	41.70	1.05%	(94.02)
DGE LN Equity	(49)	1,190	31.40	30.16	-1.77	2.32%	(0.85)
DHR US Equity	3,948	14,097	58.57	74.97	46.07	0.61%	(190.88)
DIS US Equity	1,739	9,908	68.36	80.36	16.10	1.09%	(79.64)
DISCA US Equity	82	5,840	83.18	84.35	1.24	1.14%	(19.54)
DNB NO Equity	1,309	9,735	15.77	17.89	16.26	0.83%	(24.14)
DOW US Equity	2,354	6,832	36.41	48.95	45.10	0.76%	(10.24)
DPW GR Equity	125	547	28.24	34.69	20.66	1.11%	(18.41)
DTE GR Equity	4,054	13,640	12.22	15.85	25.49	1.17%	(339.98)
DTV US Equity	2,783	10,513	61.84	78.22	37.18	0.71%	0.90
DUK US Equity	(140)	(8,822)	69.60	70.71	-3.27	0.49%	(77.24)
DVN US Equity	63	8,507	62.34	62.80	0.98	0.75%	(19.17)
EBAY US Equity	346	6,678	54.29	57.10	6.05	0.86%	(63.90)
ECL US Equity	425	9,210	105.22	110.07	7.00	0.66%	(43.97)
EDF FP Equity	6,281	9,189	23.45	39.47	70.98	0.96%	(150.20)
EMC US Equity	843	9,291	24.95	27.21	11.92	0.76%	55.90
EMR US Equity	(15)	594	64.97	63.35	-3.80	0.67%	(4.85)
ENB CN Equity	15	3,499	44.14	44.33	0.66	0.64%	(1.16)
ENEL IM Equity	2,060	7,503	4.32	5.50	24.30	1.13%	254.54
ENI IM Equity	69	7,309	23.75	23.97	1.33	0.71%	(25.30)
EOAN GR Equity	25	2,996	18.77	18.92	0.90	0.91%	(10.55)
EOG US Equity	1,544	5,573	143.99	183.88	32.29	0.86%	(31.30)
EPD US Equity	747	10,799	62.55	66.88	11.99	0.58%	(23.33)
ERICB SS Equity	285	6,004	12.27	12.85	5.44	0.87%	31.13
ESRX US Equity	1,694	9,815	66.69	78.20	22.58	0.76%	(39.22)
ETN US Equity	29	5,260	72.48	72.87	0.50	1.08%	(50.44)
F US Equity	(104)	(3,621)	14.82	15.24	-3.37	0.85%	11.78
FB US Equity	1,515	2,630	44.06	69.43	37.50	1.54%	(67.86)
FCX US Equity	(51)	595	33.31	30.68	-7.23	1.18%	(5.63)
FDX US Equity	707	5,338	120.94	136.95	18.68	0.71%	(22.38)
FOX US Equity	(95)	5,624	32.29	31.75	-1.79	0.94%	(58.12)
FOXA US Equity	(133)	5,673	33.13	32.37	-2.28	1.03%	(61.14)
FP FP Equity	542	11,013	60.83	63.82	6.40	0.77%	(46.42)
G IM Equity	273	4,486	21.32	22.62	6.75	0.90%	6.49
GE US Equity	1,865	13,140	22.32	25.48	16.48	0.86%	(142.54)
GILD US Equity	31,496	13,861	24.02	78.62	194.51	1.17%	(553.76)
GIS US Equity	532	13,333	49.12	51.08	7.23	0.55%	(35.31)
GLE FP Equity	885	3,248	49.51	62.99	18.57	1.47%	(36.99)
GLEN LN Equity	140	(2,731)	5.39	5.12	3.57	1.44%	(1.40)
GLW US Equity	2,166	11,376	16.17	19.25	22.97	0.83%	(34.31)
GM US Equity	327	1,536	28.27	34.28	16.70	1.27%	(32.66)

GOOG US Equity	4,882	12,428	857.75	1,194.72	53.97	0.73%	(51.11)
GS US Equity	7,047	13,671	110.98	168.18	63.66	0.81%	(116.43)
GSK LN Equity	238	5,707	26.22	27.31	5.74	0.73%	(31.76)
GSZ FP Equity	645	8,189	24.60	26.54	7.26	1.09%	(22.91)
HAL US Equity	788	5,408	48.07	55.08	13.88	1.05%	(8.31)
HD US Equity	2,550	13,333	66.67	79.42	24.48	0.78%	(206.38)
HMB SS Equity	548	6,110	40.79	44.44	10.45	0.86%	(50.88)
HON US Equity	6,307	11,930	61.10	93.40	85.26	0.62%	(14.81)
HPQ US Equity	1,074	7,287	25.38	29.12	15.85	0.93%	(129.96)
HSBA LN Equity	(23)	304	10.74	9.99	-8.32	0.91%	(0.28)
IBE SM Equity	1,504	7,382	5.54	6.67	33.21	0.61%	(47.20)
IBM US Equity	(5)	(5,036)	184.74	184.91	-0.18	0.52%	41.41
IMT LN Equity	1,487	10,924	35.95	40.84	14.87	0.92%	(103.34)
INTC US Equity	342	9,784	23.81	24.64	5.54	0.63%	(45.41)
ISP IM Equity	3,529	5,699	1.93	3.12	52.96	1.17%	(21.22)
ITUB US Equity	454	(5,909)	13.81	12.75	5.08	1.51%	31.98
ITUB4 BZ Equity	94	(6,366)	13.00	12.81	1.07	1.39%	28.28
ITW US Equity	2,827	14,011	67.84	81.52	32.12	0.63%	(74.23)
ITX SM Equity	182	(4,597)	147.96	142.11	3.92	1.01%	58.03
JCI US Equity	2,765	7,907	34.13	46.06	33.65	1.04%	(168.00)
JNJ US Equity	4,394	12,630	69.31	93.43	56.39	0.62%	26.43
JPM US Equity	877	8,516	52.29	57.67	12.11	0.85%	(15.28)
KMB US Equity	241	7,934	106.69	109.93	4.28	0.71%	29.05
KMI US Equity	775	(7,123)	34.96	31.16	13.43	0.81%	58.09
KO US Equity	112	(6,962)	38.83	38.21	2.79	0.58%	31.90
LBTYA US Equity	75	2,272	84.93	87.74	3.63	0.91%	(11.51)
LBTYK US Equity	158	1,975	78.04	84.26	9.75	0.82%	5.01
LIN GR Equity	55	8,087	198.03	199.39	0.85	0.81%	(115.71)
LLOY LN Equity	3,432	7,073	0.89	1.33	49.41	0.98%	(69.15)
LLY US Equity	(7)	2,868	58.84	58.69	-0.30	0.86%	(12.76)
LMT US Equity	674	2,016	122.48	163.45	37.61	0.89%	1.09
LNKD US Equity	(11)	670	203.27	200.12	-0.91	1.73%	(9.04)
LOW US Equity	77	7,829	48.41	48.88	1.06	0.93%	(52.17)
LVS US Equity	2,390	6,808	61.33	82.86	27.44	1.28%	(181.17)
LYB US Equity	1,177	2,297	59.29	89.67	54.18	0.95%	(21.47)
MA US Equity	11,506	17,711	47.01	77.54	65.18	1.00%	(81.72)
MAERSKB DC Equity	5,942	14,148	8,212.58	11,661.72	35.13	1.20%	(155.05)
MC FP Equity	(83)	3,466	183.33	179.04	-2.73	0.88%	(4.91)
MCD US Equity	(165)	(5,579)	94.88	97.69	-5.53	0.54%	49.71
MCK US Equity	256	1,949	162.99	184.38	15.60	0.84%	24.15
MDLZ US Equity	2,863	13,641	28.68	34.70	33.31	0.63%	5.04
MDT US Equity	7,724	20,811	43.22	59.27	45.17	0.82%	(263.23)
MET US Equity	1,312	7,556	44.37	52.07	16.75	1.04%	(73.96)
MFC CN Equity	4,409	8,003	12.38	19.19	59.96	0.92%	(77.50)
MHS US Equity	1,862	13,445		#N/A N/A	12.27	1.13%	
MMM US Equity	7,679	21,331	96.89	131.78	58.39	0.62%	(129.88)
MO US Equity	(13)	6,937	36.13	36.06	-0.26	0.74%	(6.75)

MON US Equity	714	11,917	106.02	112.37	8.34	0.72%	31.68
MOS US Equity	-	-		47.86		0.82%	-
MRK US Equity	1,401	11,018	49.85	56.19	15.48	0.82%	(110.89)
MS US Equity	244	1,649	27.57	31.65	13.97	1.06%	17.50
MSFT US Equity	651	7,177	34.82	37.98	12.17	0.75%	(44.92)
MUV2 GR Equity	417	7,645	197.70	208.47	8.04	0.68%	(134.29)
NAB AU Equity	59	7,534	31.14	31.38	0.93	0.84%	102.07
NCM AU Equity	-	351	11.09	11.09	0.00	1.98%	18.87
NEE US Equity	4,257	14,649	72.62	93.72	39.09	0.74%	427.80
NEM US Equity	2,033	(7,392)	34.95	25.34	14.55	1.89%	(162.70)
NESN VX Equity	675	9,821	69.64	74.42	9.52	0.72%	(66.94)
NG/ LN Equity	1,916	12,114	11.82	13.69	23.42	0.68%	(135.05)
NKE US Equity	1,015	5,145	66.10	79.15	20.39	0.97%	32.13
NOK US Equity	4,169	4,498	3.96	7.64	69.83	1.33%	(66.44)
NOV US Equity	(49)	4,672	75.96	75.16	-1.11	0.95%	(119.01)
NOVN VX Equity	5,399	18,291	63.81	82.64	37.91	0.78%	(81.39)
NOVOB DC Equity	1,324	9,444	40.35	46.00	10.71	1.31%	(24.87)
NSC US Equity	1,829	9,590	80.49	95.84	23.66	0.81%	(9.87)
NVS US Equity	4,101	15,510	65.07	82.28	35.62	0.74%	(95.09)
OGXP3 BZ Equity	5,052	(5,180)	4.02	0.10	25.24	3.86%	181.82
OR FP Equity	(64)	1,952	167.70	162.35	-3.34	0.99%	(27.35)
ORA FP Equity	645	5,434	12.87	14.40	8.53	1.39%	(94.54)
ORCL US Equity	1,025	7,533	33.38	37.93	17.48	0.78%	(116.70)
OXY US Equity	86	6,810	94.95	96.15	1.84	0.69%	0.36
PBR US Equity	574	(2,814)	13.30	10.58	14.38	1.42%	38.29
PBR/A US Equity	546	(2,795)	13.87	11.16	13.05	1.50%	20.65
PCLN US Equity	1,128	3,043	956.05	1,310.32	30.08	1.23%	(58.61)
PCP US Equity	2,808	13,710	212.47	255.98	23.39	0.88%	(157.30)
PEP US Equity	19	4,644	81.78	82.11	0.60	0.68%	0.13
PETR3 BZ Equity	418	(2,923)	6.17	5.29	9.75	1.47%	45.75
PETR4 BZ Equity	474	(3,123)	6.59	5.59	10.17	1.49%	28.14
PFE US Equity	4,438	21,828	26.10	31.41	25.83	0.79%	(667.40)
PG US Equity	130	4,762	77.33	79.44	4.39	0.62%	18.64
PHIA NA Equity	502	4,318	30.43	33.96	12.27	0.95%	(86.14)
PM US Equity	712	(10,166)	85.47	79.48	8.72	0.80%	(60.08)
PNC US Equity	800	7,905	75.52	83.16	13.15	0.77%	(5.74)
POT CN Equity	3	(1,653)	34.22	34.16	0.17	0.91%	(1.49)
POT US Equity	3	(669)	34.31	34.16	0.47	0.94%	(1.68)
PRU LN Equity	8,383	10,521	12.76	22.93	71.14	1.12%	(298.35)
PSA US Equity	506	9,413	158.54	167.06	8.13	0.66%	30.13
PSX US Equity	1,299	6,030	64.65	78.58	19.94	1.08%	(111.89)
PX US Equity	2,676	16,099	113.30	132.13	27.20	0.61%	54.30
QCOM US Equity	1,721	12,547	66.83	75.99	18.39	0.75%	(152.06)
QQQ US Equity	6,171	19,920	68.46	89.67	55.72	0.56%	(154.38)
RAI US Equity	244	6,737	52.22	54.11	3.09	1.17%	70.60
RDS/A US Equity	(89)	4,217	73.25	71.73	-2.79	0.76%	(34.89)
RDS/B US Equity	59	5,192	75.80	76.66	1.45	0.79%	(43.98)

RDSA LN Equity	169	4,065	34.51	35.95	6.21	0.67%	(25.43)
RDSA NA Equity	(84)	4,084	36.61	35.88	-3.14	0.65%	(36.77)
RDSB LN Equity	136	4,580	37.36	38.47	4.10	0.72%	(23.09)
REGN US Equity	598	6,240	302.78	331.79	5.52	1.74%	(58.25)
RIO AU Equity	(66)	1,156	59.85	56.63	-4.99	1.14%	34.53
RIO LN Equity	(176)	5,748	54.67	53.05	-2.39	1.28%	67.76
RIO US Equity	(161)	4,934	53.98	52.28	-2.26	1.45%	(38.53)
ROG VX Equity	6,390	17,035	212.78	292.61	44.40	0.84%	(285.79)
RY CN Equity	(11)	4,764	65.13	64.98	-0.39	0.57%	2.14
SAB LN Equity	(72)	6,565	47.47	46.95	-1.32	0.83%	(58.13)
SAN FP Equity	216	(6,174)	103.67	100.05	3.97	0.88%	89.35
SAN SM Equity	552	7,256	8.35	8.98	8.70	0.87%	(30.48)
SAN US Equity	445	5,315	8.28	8.97	8.20	1.02%	(48.77)
SAP GR Equity	(217)	3,145	81.16	75.91	-8.48	0.81%	(39.92)
SAP US Equity	(242)	3,409	81.19	75.80	-8.22	0.86%	(40.92)
SBUX US Equity	(3)	1,443	75.01	74.84	-0.23	1.00%	(6.52)
SGO FP Equity	2,445	7,836	44.08	57.84	25.85	1.21%	(72.40)
SI US Equity	565	6,755	114.69	124.28	8.78	0.95%	(131.01)
SIE GR Equity	630	7,126	114.81	124.96	9.58	0.92%	(118.48)
SLB US Equity	844	6,528	79.94	90.28	15.06	0.86%	(57.99)
SMSN LI Equity	456	(7,260)	644.51	604.04	6.83	0.92%	2.07
SO US Equity	(60)	(2,750)	42.15	43.07	-4.02	0.54%	(43.80)
SPG US Equity	43	4,487	160.18	161.72	1.36	0.71%	(11.82)
SREN VX Equity	1,541	10,006	80.46	92.85	18.50	0.83%	(341.97)
STAN LN Equity	550	(5,283)	22.30	19.98	9.05	1.15%	15.23
STL NO Equity	473	8,306	25.81	27.29	6.25	0.91%	27.63
STT US Equity	35	(1,481)	66.61	65.04	2.16	1.09%	26.26
SU CN Equity	(46)	4,576	33.28	32.95	-1.69	0.59%	15.11
SU FP Equity	140	6,518	84.31	86.12	2.24	0.96%	(58.38)
SU US Equity	(49)	4,606	33.29	32.94	-1.77	0.61%	24.01
SWEDA SS Equity	875	6,088	24.78	28.34	17.26	0.83%	(13.78)
SYNN VX Equity	(219)	(8,069)	359.52	369.29	-3.10	0.88%	67.38
T US Equity	459	(8,928)	34.20	32.44	7.99	0.64%	(28.77)
TD CN Equity	220	8,245	45.38	46.59	4.82	0.55%	15.36
TEF SM Equity	(57)	3,631	15.69	15.45	-1.90	0.82%	(48.20)
TEF US Equity	(54)	3,406	15.60	15.36	-1.71	0.92%	(51.15)
TGT US Equity	554	(10,717)	63.57	60.29	5.26	0.98%	122.48
TJX US Equity	3,063	9,492	46.31	61.26	44.84	0.72%	(6.00)
TLS AU Equity	3	6,561	4.59	4.59	0.08	0.63%	42.92
TLSN SS Equity	(69)	3,542	7.62	7.47	-2.53	0.77%	(54.05)
TM US Equity	330	(5,170)	117.86	110.34	7.28	0.88%	39.38
TMO US Equity	9,725	10,218	63.59	124.11	114.01	0.83%	(325.30)
TOT US Equity	452	5,823	59.06	63.64	9.60	0.81%	(40.81)
TRP CN Equity	(114)	(6,953)	43.75	44.47	-2.33	0.70%	(23.37)
TRV US Equity	(44)	4,763	83.57	82.82	-1.55	0.59%	(34.51)
TSCO LN Equity	848	(7,398)	5.65	5.01	10.45	1.10%	343.22
TWC US Equity	762	5,234	120.22	137.73	16.92	0.86%	(34.54)

TWX US Equity	52	7,395	66.41	66.88	0.83	0.86%	(40.05)
TXN US Equity	3,711	12,205	34.93	45.55	41.13	0.74%	(242.53)
TYC US Equity	11,358	24,080	29.17	42.92	69.14	0.68%	114.72
UBS US Equity	439	5,489	19.43	20.99	7.96	1.01%	8.54
UBSN VX Equity	407	5,158	19.51	21.05	8.76	0.90%	3.99
UCG IM Equity	3,215	5,391	5.58	8.91	37.81	1.58%	(35.10)
ULVR LN Equity	15	(3,892)	39.50	39.34	0.49	0.78%	0.16
UNA NA Equity	(26)	(6,295)	38.14	38.30	-0.56	0.73%	29.07
UNH US Equity	2,072	10,037	64.08	77.31	25.76	0.80%	(31.20)
UNP US Equity	1,567	10,766	163.08	186.81	18.49	0.79%	31.15
UPS US Equity	3,262	14,806	79.87	97.47	41.81	0.53%	(151.41)
USB US Equity	2,938	14,238	34.71	41.87	34.60	0.60%	(59.31)
UTX US Equity	5,864	15,190	82.05	113.73	50.73	0.76%	(298.16)
V US Equity	3,868	3,914	111.85	222.38	138.66	0.71%	(129.93)
VALE US Equity	636	(3,908)	15.08	12.62	11.59	1.40%	42.29
VALE3 BZ Equity	276	(4,586)	13.37	12.56	3.95	1.52%	58.50
VIAB US Equity	4,178	7,376	55.90	87.56	60.75	0.93%	(12.17)
VIV FP Equity	159	2,668	26.19	27.76	6.33	0.95%	(25.08)
VMW US Equity	859	4,379	87.66	104.86	15.59	1.26%	(67.28)
VOD LN Equity	158	(2,068)	4.09	3.78	4.81	1.59%	12.01
VOD US Equity	161	(1,762)	41.24	37.48	5.31	1.72%	24.02
VOW3 GR Equity	310	2,730	228.75	254.73	8.20	1.39%	65.60
VRX CN Equity	828	1,611	92.95	140.71	41.86	1.23%	0.41
VRX US Equity	947	1,880	93.20	140.14	44.24	1.14%	(4.11)
VTI US Equity	598	5,134	86.91	97.03	21.92	0.53%	(32.13)
VWO US Equity	435	(7,247)	40.33	37.91	6.44	0.93%	64.91
VZ US Equity	243	(6,121)	48.12	46.21	4.88	0.81%	19.40
WBC AU Equity	155	5,265	29.97	30.85	3.06	0.96%	81.64
WES AU Equity	(8)	8,616	38.65	38.61	-0.12	0.80%	4.62
WFC US Equity	2,790	10,533	37.92	47.97	43.29	0.61%	12.98
WLP US Equity	2,673	10,369	74.31	93.47	27.76	0.93%	(18.60)
WMT US Equity	39	4,005	74.59	75.32	1.54	0.64%	(5.26)
WOW AU Equity	(342)	(5,546)	31.30	33.23	-8.02	0.77%	(88.59)
XOM US Equity	389	10,902	90.48	93.71	4.38	0.82%	(29.93)
XTA LN Equity	(36)	(2,238)		#N/A N/A	-0.72	2.21%	
YHOO US Equity	287	1,282	30.64	37.49	19.86	1.13%	10.96
YUM US Equity	236	6,899	73.80	76.32	4.02	0.85%	(70.32)
ZURN VX Equity	261	6,394	291.95	303.88	5.61	0.73%	(35.54)

Current Portfolio - Global Macro Portfolio

Security	MTM Gain/(Loss)	Exp. @ Cost	Avg. Price	Current Price (in USD)	P/L in Vol Days	30P Realized Vol	Change on Day (in USD)
SPX Index	16,711	62,272	1,455.70	1,846.34	46.56	0.58%	(924.18)
NDX Index	13,527	46,686	2,831.19	3,651.49	42.17	0.69%	(902.58)
RTY Index	14,176	39,938	868.48	1,176.74	43.06	0.82%	(664.36)

SPTSX Index	171	19,447	12,764.15	12,876.38	1.78	0.49%	(14.75)
MEXBOL Index	2,286	(26,146)	3,142.70	2,867.96	8.80	0.99%	441.06
IBOV Index	1,938	(22,524)	21,052.16	19,241.18	6.27	1.37%	190.10
MERVAL Index	(229)	5,530	746.86	717.14	-2.39	1.74%	(60.59)
UKX Index	2,375	39,963	10,288.22	10,899.59	8.31	0.72%	(378.75)
DAX Index	6,516	36,674	10,610.77	12,495.95	17.84	1.00%	(943.54)
CAC Index	942	20,042	5,625.44	5,889.93	5.71	0.82%	(340.20)
IBEX Index	7,660	39,644	11,555.30	13,788.13	21.40	0.90%	(718.80)
SMI Index	6,184	44,078	8,219.62	9,372.82	21.56	0.65%	(699.81)
FTSEMIB Index	5,918	25,266	23,118.99	28,534.09	24.03	0.97%	(386.81)
PSI20 Index	6,545	24,289	8,026.78	10,189.84	20.95	1.29%	(767.14)
ISEQ Index	24,878	40,099	4,246.25	6,880.72	64.61	0.96%	(678.04)
ICEXI Index	4,563	36,953	6.62	7.44	21.75	0.57%	(495.30)
AEX Index	4,421	42,240	484.27	534.96	13.25	0.79%	(790.07)
BEL20 Index	7,201	44,003	3,610.75	4,201.68	20.49	0.80%	(991.62)
LUXXX Index	9,233	39,715	1,655.49	2,040.37	30.10	0.77%	(697.32)
KFX Index	10,518	38,048	100.82	128.69	26.30	1.05%	(266.63)
HEX Index	7,030	40,933	8,513.92	9,976.03	18.17	0.95%	(725.20)
OMX Index	2,164	23,118	191.41	209.33	10.17	0.92%	(250.45)
ATX Index	646	16,861	3,213.33	3,336.46	3.44	1.11%	(372.68)
ASE Index	7,997	17,693	1,284.92	1,865.64	37.40	1.21%	(338.45)
OSEBX Index	1,748	22,138	84.29	90.94	10.53	0.75%	(217.88)
INDEXCF Index	3,672	(26,563)	39.61	34.13	8.20	1.69%	670.04
TOP40 Index	(57)	25,595	3,920.65	3,911.87	-0.24	0.95%	(151.77)
SENSEX Index	(49)	8,631	356.67	354.67	-0.70	0.81%	(84.48)
NKY Index	606	14,214	139.54	145.50	3.72	1.15%	106.28
HSI Index	(328)	9,345	2,899.90	2,801.49	-4.14	0.85%	(59.93)
SHCOMP Index	1,517	(33,700)	344.53	329.02	5.02	0.90%	(435.01)
KOSPI Index	(126)	16,497	1.82	1.81	-1.03	0.74%	21.95
AS51 Index	136	14,469	4,842.07	4,887.59	1.39	0.67%	152.26
STBCNZL Index	32,687	73,231	458.08	662.54	102.98	0.43%	
EEM US Equity	386	(6,119)	40.76	38.19	6.28	1.00%	117.08
IYR US Equity	26	4,214	67.67	68.09	1.30	0.48%	(13.66)
MDY US Equity	4,944	14,269	184.03	247.79	49.62	0.70%	(207.85)
JNK US Equity	(28)	5,353	41.26	41.05	-2.54	0.20%	(7.77)
XLF US Equity	5,564	13,610	15.57	21.94	56.24	0.73%	(216.03)
XLU US Equity	445	8,406	38.65	40.70	8.60	0.62%	92.29
XLK US Equity	2,109	12,860	30.80	35.85	29.19	0.56%	(201.84)
XLI US Equity	5,643	16,147	38.20	51.55	49.81	0.70%	(308.36)
XLP US Equity	210	7,329	41.38	42.56	5.61	0.51%	(37.01)
XLY US Equity	8,437	20,539	46.72	65.91	57.04	0.72%	(351.78)
XLE US Equity	89	6,103	85.06	86.30	1.95	0.75%	(61.80)
XLB US Equity	3,706	14,930	37.57	46.90	36.79	0.67%	(134.13)
XLV US Equity	12,460	24,346	38.87	58.76	70.73	0.72%	(500.47)
SXXP Index	5,328	43,407	400.51	449.67	16.40	0.75%	(670.76)
SXAP Index	8,653	28,526	520.28	678.11	24.70	1.23%	(632.35)
SXKP Index	4,599	47,032	366.14	401.94	11.06	0.88%	(1,001.67)

SX6P Index	5,721	34,237	352.74	411.68	22.13	0.76%	(354.82)
SXEP Index	598	29,339	441.65	450.64	3.02	0.67%	(339.31)
SXIP Index	11,546	28,923	222.31	311.05	46.80	0.85%	(630.83)
SXNP Index	4,025	28,384	482.69	551.13	16.49	0.86%	(546.23)
SX3P Index	(51)	18,170	662.19	660.34	-0.44	0.64%	(204.30)
SXDP Index	22,928	61,075	609.16	837.84	51.25	0.73%	(910.09)
SX4P Index	2,074	25,840	917.36	990.98	8.23	0.97%	(658.69)
SX8P Index	2,255	17,778	343.07	386.58	15.02	0.84%	(256.97)
SXOP Index	9,664	40,520	380.28	470.97	23.37	1.02%	(671.53)
SXQP Index	(419)	20,335	796.65	780.55	-2.58	0.80%	(230.49)
SXRP Index	(279)	23,471	434.75	429.64	-1.56	0.76%	(593.49)
SXMP Index	10,760	35,766	261.12	339.68	38.61	0.78%	(570.13)
SXTP Index	22,556	39,247	172.05	270.93	73.90	0.78%	(574.02)
SX7E Index	5,666	18,886	159.85	207.80	25.36	1.18%	(442.97)
SX5E Index	5,140	40,148	3,709.25	4,184.18	15.44	0.83%	(826.01)
SPGSCITR Index	(44)	3,215	4,966.12	4,899.02	-2.54	0.54%	(7.50)
XAG Curncy	1,413	(20,150)	22.78	21.18	6.78	1.03%	122.78
CO1 Comdty	341	(24,622)	108.90	107.39	2.23	0.62%	145.59
CL1 Comdty	(292)	29,347	99.18	98.20	-1.18	0.84%	62.27
NG1 Comdty	2,712	16,608	3.77	4.38	4.28	3.82%	(460.41)
XAU Comdty	242	17,978	103.90	105.30	2.13	0.63%	437.64
IBOXHY Index	2,747	53,418	220.12	231.44	52.48	0.10%	17.50
US_TSY CREDIT	(79)	(16,078)	757.82	761.53	-3.82	0.13%	(46.99)
CA_TSY CREDIT	6,032	(97,153)	1,269.35	1,190.54	16.74	0.37%	(1,012.62)
MX_TSY CREDIT	(91)	(10,997)	209.03	210.75	-2.27	0.36%	(37.39)
AU_TSY CREDIT	589	(79,133)	1,457.62	1,446.77	1.87	0.40%	(703.76)
JP_TSY CREDIT	815	(59,678)	822.10	810.88	4.47	0.31%	(269.01)
MY_TSY CREDIT	572	(92,252)	167.43	166.39	1.96	0.32%	(510.46)
SG_TSY CREDIT	696	(95,749)	219.11	217.52	3.61	0.20%	(159.88)
AT_TSY CREDIT	4,011	71,796	356.17	376.07	18.51	0.30%	350.34
BE_TSY CREDIT	4,945	72,869	475.13	507.37	23.41	0.29%	382.22
FI_TSY CREDIT	3,950	74,240	347.46	365.95	17.97	0.30%	334.74
FR_TSY CREDIT	4,254	69,707	1,669.12	1,770.99	20.39	0.30%	327.19
DE_TSY CREDIT	3,472	74,397	1,240.95	1,298.87	15.62	0.30%	349.88
IE_TSY CREDIT	31,800	78,270	336.92	473.81	145.23	0.28%	204.81
IT_TSY CREDIT	8,381	54,111	1,612.72	1,862.50	42.75	0.36%	108.56
NL_TSY CREDIT	3,870	72,937	1,322.90	1,393.10	17.83	0.30%	340.58
ES_TSY CREDIT	10,701	50,187	392.28	475.93	58.08	0.37%	67.88
DK_TSY CREDIT	3,635	67,396	729.23	768.56	17.23	0.31%	308.17
NO_TSY CREDIT	192	27,148	341.47	343.89	1.76	0.40%	94.14
PL_TSY CREDIT	942	22,143	420.32	438.20	9.14	0.47%	2.63
ZA_TSY CREDIT	1,219	(33,149)	83.13	80.07	4.30	0.86%	(351.23)
SE_TSY CREDIT	543	63,589	470.50	474.52	3.00	0.28%	142.22
CH_TSY CREDIT	4,307	63,381	1,002.91	1,071.07	21.61	0.31%	246.10
GB_TSY CREDIT	1,083	56,841	1,489.15	1,517.53	5.64	0.34%	479.93