

Current Date:	3/14/2014	Change on Day:	-1.37%
Total Return since 1/1/12:	78.39%	MSCI World Change on Day	-0.64%
T12M Return:	32.92%	No of Positions (+MTM) on Day	128
T90 Day Return:	11.16%	No of Positions (-MTM) on Day	321
T30 Day Return:	1.98%	Current No. of Positions:	450
Current Long Exposure @ Cost:	4,711,371	Current Leverage (Gross Exposures):	3.23
Current Short Exposure @ Cost:	(1,057,451)		
Net Exposure:	3,653,921		
Starting Capital:	1,000,000		
Current NAV:	1,783,921		

**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:	1.20
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		25.38%	45 Positions		28.08%

XAG Curncy	(20,150)	0.35%	DAI GR Equity	5,930	0.33%
IBOV Index	(22,524)	0.39%	QQQ US Equity	5,977	0.34%
CO1 Comdty	(24,622)	0.43%	HON US Equity	6,116	0.34%
MEXBOL Index	(26,146)	0.45%	EDF FP Equity	6,142	0.34%
INDEXCF Index	(26,563)	0.46%	CA_TSY CREDIT	6,243	0.35%
ZA_TSY CREDIT	(33,149)	0.57%	ROG VX Equity	6,355	0.36%
SHCOMP Index	(33,700)	0.58%	PSI20 Index	6,487	0.36%
JP_TSY CREDIT	(59,678)	1.03%	GS US Equity	6,758	0.38%
SPX Index	62,272	1.08%	ACA FP Equity	6,780	0.38%
CH_TSY CREDIT	64,323	1.12%	BEL20 Index	6,831	0.38%
DK_TSY CREDIT	67,396	1.17%	DAX Index	6,835	0.38%
SE_TSY CREDIT	70,512	1.22%	CMCSK US Equity	6,872	0.39%
FR_TSY CREDIT	70,792	1.23%	AMGN US Equity	6,964	0.39%
AT_TSY CREDIT	71,796	1.24%	BMJ US Equity	7,014	0.39%
BE_TSY CREDIT	72,869	1.26%	HEX Index	7,103	0.40%
NL_TSY CREDIT	72,937	1.26%	IBEX Index	7,148	0.40%
STBCNZL Index	73,231	1.27%	MMM US Equity	7,358	0.41%
FI_TSY CREDIT	74,240	1.29%	MDT US Equity	7,659	0.43%
DE_TSY CREDIT	74,397	1.29%	ASE Index	7,997	0.45%
IE_TSY CREDIT	78,270	1.36%	PRU LN Equity	8,077	0.45%
AU_TSY CREDIT	(79,133)	1.37%	BAYN GR Equity	8,312	0.47%
MY_TSY CREDIT	(92,252)	1.60%	IT_TSY CREDIT	8,375	0.47%
SG_TSY CREDIT	(95,749)	1.66%	XLY US Equity	8,411	0.47%
CA_TSY CREDIT	(97,153)	1.68%	SXAP Index	8,576	0.48%
			LUXXX Index	8,936	0.50%
			CELG US Equity	9,119	0.51%
			SXOP Index	9,162	0.51%
			TMO US Equity	9,476	0.53%
			KFX Index	9,819	0.55%
			BAC US Equity	9,990	0.56%
			SXMP Index	10,691	0.60%
			ES_TSY CREDIT	10,737	0.60%
			SXIP Index	11,151	0.63%
			MA US Equity	11,163	0.63%
			TYC US Equity	11,286	0.63%
			XLV US Equity	12,260	0.69%
			NDX Index	13,137	0.74%
			RTY Index	14,391	0.81%
			SPX Index	16,488	0.92%
			SXTP Index	22,092	1.24%

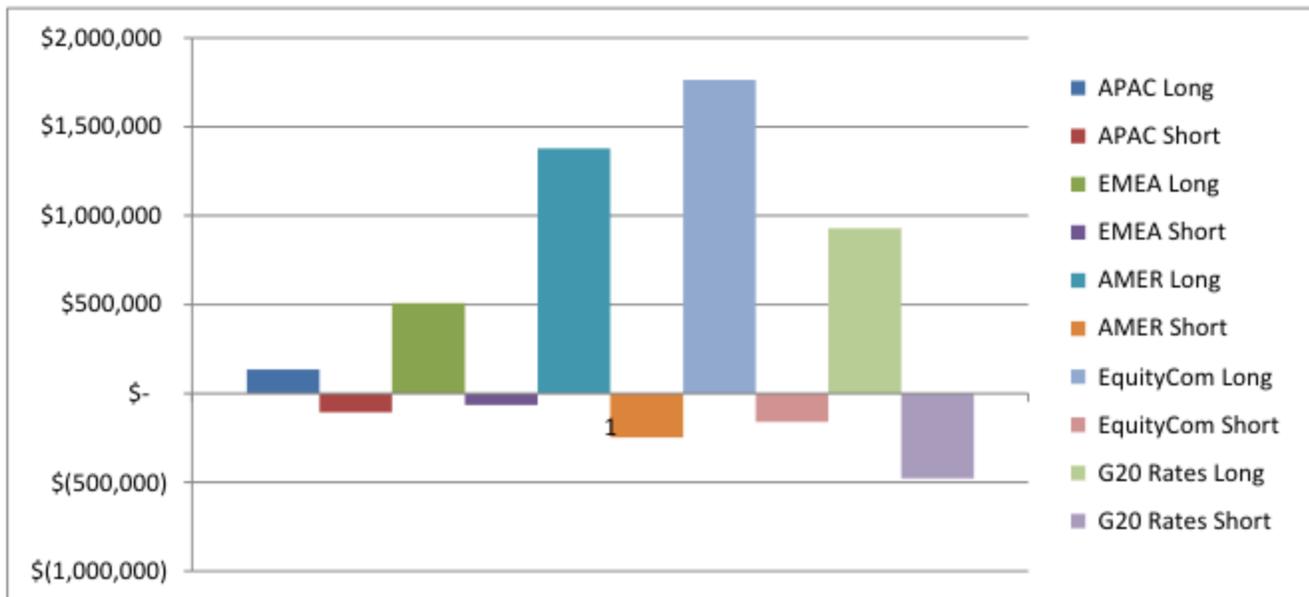
NAV Impact by Category & Exposure	
Listed Equity Long	-1.350%
Listed Equity Short	0.213%
EquityCom Long	-0.474%
EquityCom Short	0.019%
G20 Rates Long	-0.011%
G20 Rates Short	-0.057%

SXDP Index	22,621	1.27%
ISEQ Index	23,896	1.34%
GILD US Equity	29,781	1.67%
IE_TSY CREDIT	31,672	1.78%
STBCNZL Index	32,687	1.83%

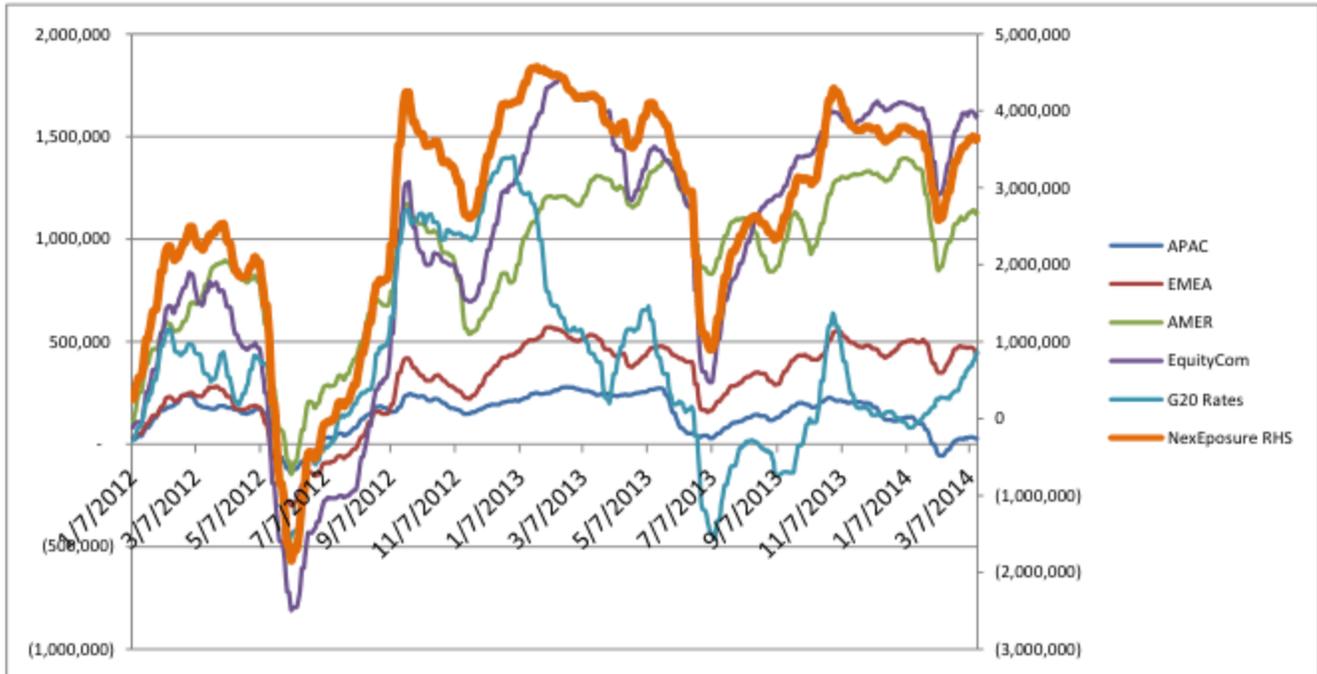
**No. Names by Category**

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

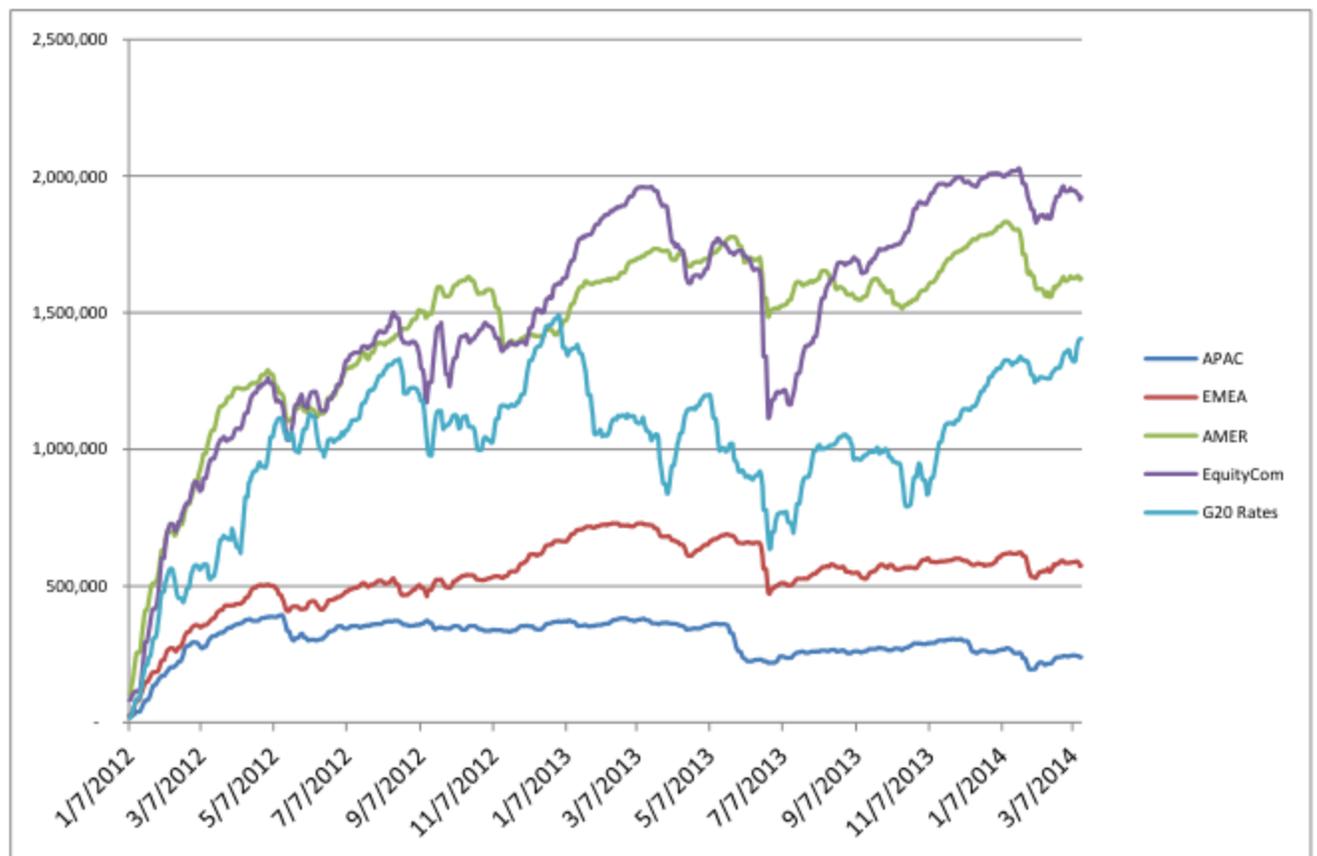
**Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)**



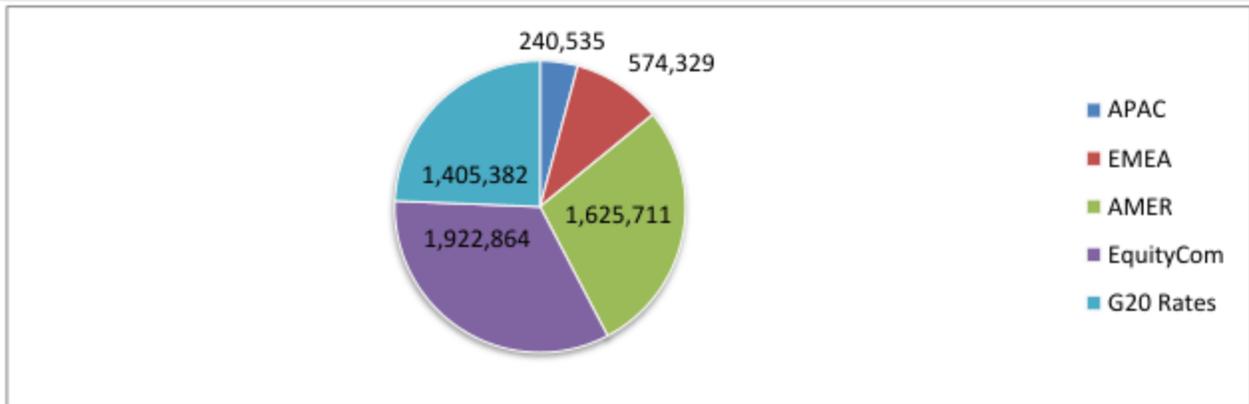
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



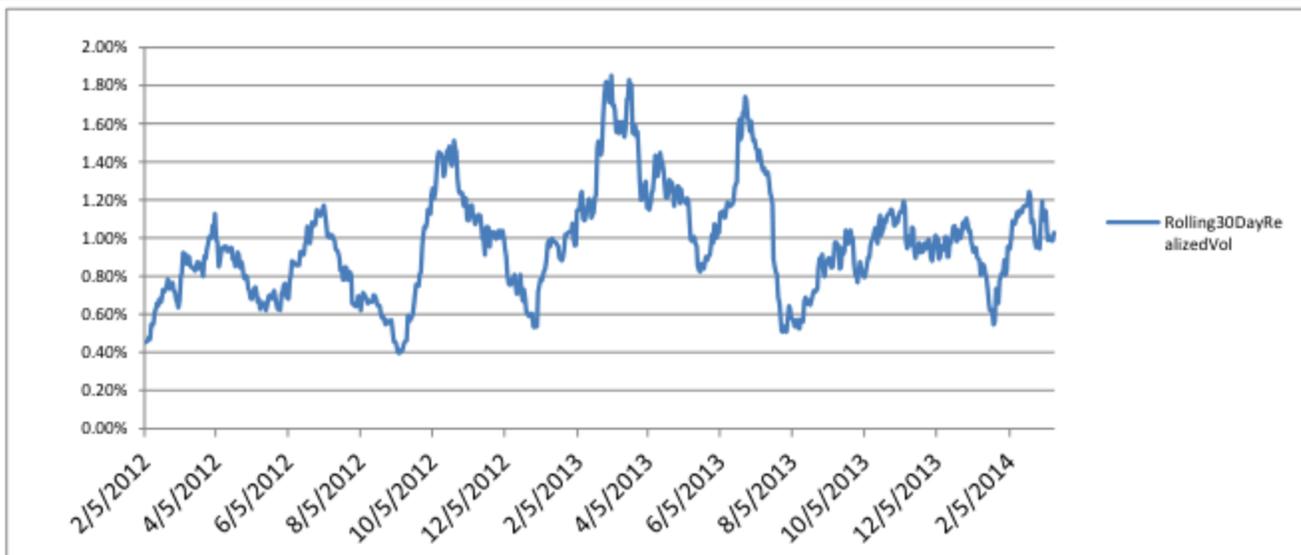
**Current Gross Notional Risk by Category**



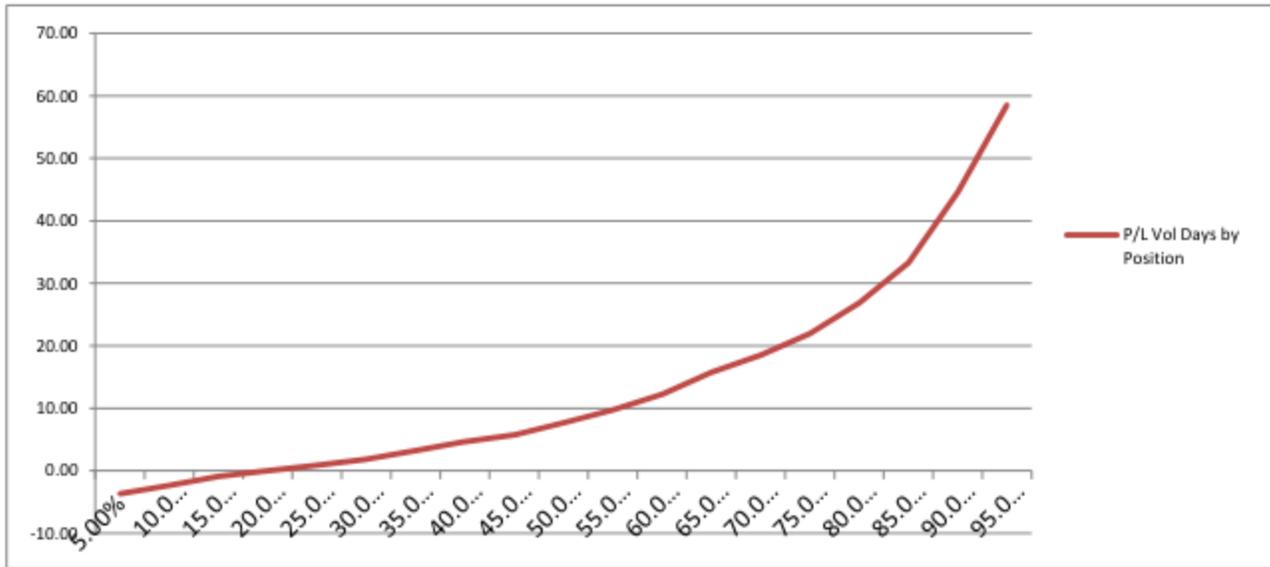
**Performance Vs. MSCI World Index**



**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%	-9.50	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-3.67	(<7 Vol Days)	1.49%
10.00%	-2.33	MTM Gains(Losses) % of NAV "Significant"	
15.00%	-0.89	(>7 Vol Days)	49.70%
20.00%	0.00		
25.00%	0.86		
30.00%	1.87		
35.00%	3.21		
40.00%	4.64		
45.00%	5.74		
50.00%	7.68		
55.00%	9.71		
60.00%	12.21		
65.00%	15.76		
70.00%	18.54		
75.00%	21.93		
80.00%	26.88		
85.00%	33.27		
90.00%	44.59		
95.00%	58.54		
100.00%	175.17		

## 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	79	(5,144)	51.62	50.83	1.74	0.88%	91.31
005380 KS Equity	(41)	1,799	217.02	212.25	-1.98	1.14%	(31.13)
005490 KS Equity	197	(3,782)	273.49	259.27	5.53	0.94%	28.44
005930 KS Equity	473	(6,558)	1,285.62	1,192.96	7.68	0.94%	125.22
012330 KS Equity	667	5,282	244.69	275.59	12.17	1.04%	(60.19)
1 HK Equity	47	8,073	15.56	15.65	0.62	0.95%	(109.72)
1299 HK Equity	(91)	2,047	4.81	4.61	-5.06	0.88%	(15.25)
13 HK Equity	2,590	12,243	11.40	13.81	19.90	1.06%	(146.92)
16 HK Equity	672	(9,935)	12.66	11.80	8.71	0.78%	69.37
27 HK Equity	(7)	123	9.65	9.11	-3.32	1.78%	(4.16)
2914 JP Equity	391	(4,719)	32.47	29.78	6.12	1.35%	181.62
3382 JP Equity	(90)	3,411	37.68	36.71	-2.06	1.27%	(78.91)
4063 JP Equity	209	(4,536)	56.40	53.80	3.85	1.20%	97.50
4502 JP Equity	16	2,417	46.86	47.18	0.94	0.71%	(44.84)
4689 JP Equity	(53)	1,224	6.06	5.81	-3.04	1.42%	(49.34)
5 HK Equity	-	923	10.02	10.02	0.00	0.78%	(2.78)
5108 JP Equity	(96)	3,498	36.33	35.36	-2.14	1.28%	(101.02)
5401 JP Equity	323	(3,709)	2.99	2.73	5.98	1.46%	95.69
6301 JP Equity	(59)	(3,515)	20.64	20.98	-1.26	1.34%	106.38
6752 JP Equity	1,366	4,145	9.01	11.98	14.41	2.29%	(169.91)
6902 JP Equity	2,006	9,730	41.48	50.03	17.11	1.20%	(375.69)
6954 JP Equity	221	6,393	157.65	163.11	2.41	1.44%	(205.42)
7201 JP Equity	192	(3,743)	8.85	8.39	4.89	1.05%	84.73
7203 JP Equity	127	(3,073)	57.44	55.06	3.64	1.14%	70.03
7267 JP Equity	69	(4,885)	36.43	35.91	1.22	1.16%	128.66
762 HK Equity	737	(4,767)	1.40	1.18	13.96	1.11%	61.60
7751 JP Equity	342	(6,865)	31.44	29.87	4.63	1.08%	144.57
8031 JP Equity	(42)	597	15.33	14.33	-5.49	1.27%	(13.50)
8058 JP Equity	(96)	2,402	19.25	18.51	-3.60	1.11%	(45.97)
8306 JP Equity	160	(2,979)	5.88	5.57	4.34	1.24%	91.38
8316 JP Equity	164	(2,505)	45.91	42.90	4.90	1.34%	73.58
8411 JP Equity	-	714	1.99	1.99	0.00	1.01%	(10.46)
8604 JP Equity	87	(2,467)	6.76	6.52	2.75	1.28%	41.34
8801 JP Equity	(35)	729	31.35	29.91	-3.06	1.58%	(19.94)
8802 JP Equity	217	(5,009)	24.84	23.76	2.92	1.49%	119.28
9020 JP Equity	172	(3,967)	77.53	74.17	4.09	1.06%	97.93
941 HK Equity	1,440	(11,351)	10.25	8.95	19.56	0.65%	139.90
9432 JP Equity	539	6,077	53.19	57.91	6.37	1.39%	(87.58)
9433 JP Equity	3,087	9,476	42.13	55.86	20.82	1.56%	(333.48)
9437 JP Equity	(23)	(5,749)	15.71	15.77	-0.41	0.99%	134.24
9983 JP Equity	(141)	3,177	368.35	352.67	-3.08	1.44%	(81.31)

9984 JP Equity	1,348	1,678	42.69	76.99	45.87	1.75%	(58.64)
AAPL US Equity	112	7,877	518.25	525.63	1.87	0.76%	(121.74)
ABB US Equity	380	8,326	23.59	24.67	5.17	0.88%	(132.16)
ABBN VX Equity	322	6,962	23.63	24.72	5.31	0.87%	(125.90)
ABBV US Equity	180	5,335	49.49	51.16	3.48	0.97%	(30.57)
ABEV US Equity	296	(7,232)	7.25	6.95	3.05	1.34%	43.81
ABEV3 BZ Equity	66	(6,923)	7.02	6.95	0.79	1.21%	59.98
ABI BB Equity	(115)	6,721	102.00	100.28	-2.06	0.83%	(84.77)
ABT US Equity	34	4,097	38.87	39.18	1.27	0.64%	(26.81)
ABX CN Equity	(30)	(565)	19.79	20.83	-3.75	1.40%	(5.26)
ABX US Equity	(29)	(541)	19.80	20.87	-3.72	1.45%	(6.10)
ACA FP Equity	6,780	5,408	6.83	15.40	101.38	1.24%	(394.92)
ACE US Equity	150	6,435	95.44	97.66	4.32	0.54%	14.61
ACN US Equity	523	10,703	77.97	81.78	7.48	0.65%	(95.73)
ADP US Equity	84	1,193	72.36	77.46	10.99	0.64%	7.16
AFL US Equity	50	7,973	63.79	64.19	1.18	0.53%	(15.22)
AGN US Equity	1,568	9,557	110.31	128.41	19.62	0.84%	(37.87)
AI FP Equity	(137)	6,372	135.14	132.30	-2.86	0.75%	(65.07)
AIG US Equity	(4)	4,012	48.66	48.62	-0.10	0.94%	(40.27)
AIR FP Equity	2,611	4,177	42.47	69.02	60.62	1.03%	(67.97)
ALV GR Equity	2,521	7,550	125.64	167.60	37.80	0.88%	(50.57)
ALVG IX Equity	1,894	5,742	126.13	167.75	38.45	0.86%	(41.92)
AMGN US Equity	6,964	22,886	94.49	123.24	28.77	1.06%	(341.60)
AMT US Equity	596	10,655	76.29	80.56	8.28	0.68%	(5.83)
AMZN US Equity	4,276	14,103	287.66	374.87	23.11	1.31%	(65.89)
ANZ AU Equity	21	4,457	28.64	28.78	0.55	0.85%	(58.91)
APA US Equity	307	(6,870)	82.74	79.03	4.47	1.00%	1.79
APC US Equity	(45)	(6,360)	81.31	81.88	-0.85	0.83%	2.02
AXP US Equity	2,733	10,373	71.56	90.42	30.36	0.87%	(155.48)
AZN LN Equity	3,903	12,676	49.80	65.14	31.37	0.98%	(291.41)
AZN SS Equity	3,368	11,669	50.40	64.95	29.33	0.98%	(273.21)
AZN US Equity	3,803	12,432	49.96	65.24	32.05	0.95%	(161.02)
BA US Equity	-	694	123.33	123.33	0.00	1.04%	1.44
BAC US Equity	9,990	10,884	8.82	16.92	102.43	0.90%	(378.41)
BARC LN Equity	-	538	3.86	3.86	0.00	1.34%	(11.86)
BAS GR Equity	652	7,333	97.30	105.96	8.69	1.02%	(24.12)
BATS LN Equity	52	5,318	52.90	53.41	1.07	0.91%	7.13
BAX US Equity	19	(8,047)	66.82	66.66	0.38	0.62%	65.62
BAYN GR Equity	8,312	11,757	76.64	130.81	70.79	1.00%	(12.04)
BBAS3 BZ Equity	(26)	(1,954)	7.91	8.01	-0.74	1.76%	37.93
BBD US Equity	906	(6,743)	12.96	11.22	9.92	1.36%	131.64
BBDC4 BZ Equity	571	(7,252)	12.15	11.20	5.97	1.32%	128.27
BBL US Equity	12	(1,850)	59.73	59.34	0.60	1.10%	7.53
BBVA SM Equity	1,119	5,790	10.12	12.07	17.24	1.12%	(131.09)
BCE CN Equity	128	(6,644)	43.17	42.34	3.14	0.61%	37.85
BCS US Equity	-	525	15.45	15.45	0.00	1.37%	(11.11)
BEN US Equity	(30)	2,217	52.07	51.39	-1.24	1.08%	(26.33)

BG/ LN Equity	(70)	(3,514)	17.45	17.79	-2.69	0.74%	12.29
BHP AU Equity	(396)	6,689	34.21	32.30	-5.13	1.15%	(97.68)
BHP US Equity	(344)	6,839	67.60	64.36	-5.28	0.95%	(47.43)
BIIB US Equity	388	1,066	245.93	335.52	27.50	1.32%	2.29
BIL SJ Equity	40	(2,643)	30.29	29.83	1.16	1.30%	18.97
BK US Equity	186	5,957	32.05	33.05	3.89	0.80%	(18.18)
BLK US Equity	100	1,171	274.17	297.61	8.92	0.96%	(21.69)
BLT LN Equity	20	(1,874)	29.96	29.64	0.95	1.13%	20.98
BMO CN Equity	(75)	8,370	65.44	64.86	-1.48	0.61%	(95.11)
BMW GR Equity	564	5,076	98.63	109.59	10.68	1.04%	(154.35)
BMJ US Equity	7,014	13,669	35.71	54.03	43.87	1.17%	(258.02)
BN FP Equity	89	(3,684)	70.54	68.84	3.15	0.76%	6.61
BNP FP Equity	1,357	5,498	61.78	77.03	21.09	1.17%	(186.25)
BNS CN Equity	32	5,030	57.60	57.97	0.98	0.65%	(43.80)
BP/ LN Equity	240	9,797	7.76	7.95	3.75	0.65%	(47.61)
BRK/B US Equity	394	9,997	118.23	122.89	5.34	0.74%	(130.02)
BSBR US Equity	1,954	(8,171)	6.18	4.71	15.91	1.50%	221.43
BUD US Equity	(130)	6,846	102.01	100.11	-2.20	0.86%	(121.31)
BX US Equity	257	2,976	30.31	32.93	8.51	1.01%	(53.40)
C US Equity	(48)	1,207	49.07	47.20	-3.86	1.03%	(7.48)
CA FP Equity	377	2,976	32.90	37.06	11.90	1.06%	(68.82)
CAT US Equity	976	11,052	87.76	95.51	12.16	0.73%	(64.57)
CBA AU Equity	5	8,462	67.92	67.96	0.07	0.79%	(71.06)
CBS US Equity	419	1,267	49.35	65.67	28.93	1.14%	5.88
CCL US Equity	489	7,821	36.20	38.47	6.44	0.97%	(51.70)
CELG US Equity	9,119	12,089	85.54	150.06	60.74	1.24%	(990.72)
CFR VX Equity	(191)	3,178	99.09	93.47	-5.91	1.02%	(74.61)
CL US Equity	1,499	18,685	58.99	63.72	15.10	0.53%	82.05
CM CN Equity	287	8,334	82.53	85.37	5.51	0.63%	(67.83)
CMCSA US Equity	4,244	17,408	40.65	50.55	28.74	0.85%	12.81
CMCSK US Equity	6,872	18,900	36.26	49.45	41.78	0.87%	(15.94)
CNI US Equity	1,183	12,873	51.38	56.10	16.54	0.56%	(186.27)
CNQ CN Equity	(16)	7,768	35.76	35.69	-0.20	0.99%	(16.02)
CNR CN Equity	1,136	12,425	51.30	55.99	15.59	0.59%	(209.68)
COF US Equity	434	6,077	67.68	72.51	7.82	0.91%	(56.65)
COP US Equity	16	(7,980)	66.64	66.51	0.34	0.58%	(23.45)
COST US Equity	(123)	7,901	115.70	113.92	-2.29	0.68%	(64.98)
COV LN Equity	183	2,442		#N/A N/A	22.97	0.33%	
COV US Equity	708	6,787	63.82	70.48	16.30	0.64%	(59.89)
CRM US Equity	52	2,054	56.89	58.34	1.81	1.41%	(39.19)
CS FP Equity	1,487	5,387	19.39	24.74	25.92	1.06%	(133.44)
CSCO US Equity	91	(4,977)	21.79	21.39	2.35	0.78%	57.58
CSX US Equity	1,189	8,914	25.07	28.42	17.13	0.78%	(102.41)
CVE CN Equity	874	(10,449)	28.70	26.30	10.84	0.77%	66.78
CVS US Equity	1,695	10,885	63.22	73.07	24.12	0.65%	68.77
CVX US Equity	(129)	(8,207)	112.39	114.16	-2.28	0.69%	38.42
D US Equity	1,987	12,240	60.05	69.80	21.53	0.75%	79.16

DAI GR Equity	5,930	13,908	62.20	88.73	32.31	1.32%	(520.30)
DBK GR Equity	(119)	1,621	46.36	43.20	-6.35	1.15%	(41.26)
DD US Equity	2,601	12,432	54.56	65.98	29.98	0.70%	(17.50)
DDAIF US Equity	3,424	8,377	63.20	89.04	29.49	1.39%	(149.21)
DE US Equity	181	8,122	85.65	87.56	3.22	0.69%	(48.41)
DELL US Equity	(3)	8,073		#N/A N/A	-0.57	0.07%	
DG FP Equity	4,143	9,889	51.34	72.84	40.04	1.05%	(194.94)
DGE LN Equity	(47)	1,190	31.40	30.20	-1.75	2.27%	1.42
DHR US Equity	3,759	14,097	58.57	74.18	41.59	0.64%	(187.00)
DIS US Equity	1,691	9,908	68.36	80.03	16.49	1.03%	(47.92)
DISCA US Equity	10	5,840	83.18	83.32	0.16	1.06%	(71.67)
DNB NO Equity	1,079	9,735	15.77	17.52	13.35	0.83%	(225.21)
DOW US Equity	2,312	6,872	36.46	48.72	44.70	0.75%	(42.27)
DPW GR Equity	118	547	28.24	34.34	19.79	1.09%	(6.73)
DTE GR Equity	3,705	13,640	12.22	15.54	23.35	1.16%	(341.99)
DTV US Equity	2,645	10,622	61.97	77.40	34.75	0.72%	(137.56)
DUK US Equity	(151)	(8,822)	69.60	70.79	-3.76	0.46%	(10.50)
DVN US Equity	41	8,507	62.34	62.64	0.67	0.73%	(21.40)
EBAY US Equity	303	6,678	54.29	56.75	5.36	0.85%	(42.83)
ECL US Equity	360	9,210	105.22	109.33	5.94	0.66%	(64.52)
EDF FP Equity	6,142	9,189	23.45	39.12	68.63	0.97%	(137.61)
EMC US Equity	785	9,291	24.95	27.06	11.33	0.75%	(57.83)
EMR US Equity	(14)	396	64.93	62.70	-5.23	0.68%	(3.92)
ENB CN Equity	(3)	4,212	44.14	44.11	-0.10	0.65%	(21.00)
ENEL IM Equity	1,910	7,503	4.32	5.42	21.80	1.17%	(147.77)
ENI IM Equity	21	7,309	23.75	23.82	0.42	0.69%	(47.36)
EOAN GR Equity	(25)	2,996	18.77	18.61	-0.90	0.92%	(48.38)
EOG US Equity	1,595	5,573	143.99	185.21	33.29	0.86%	51.59
EPD US Equity	867	10,799	62.55	67.57	14.62	0.55%	120.83
ERICB SS Equity	172	6,004	12.27	12.62	3.14	0.92%	(110.41)
ESRX US Equity	1,581	9,815	66.69	77.43	21.38	0.75%	(112.41)
ETN US Equity	(57)	5,260	72.47	71.70	-0.95	1.13%	(83.80)
F US Equity	(81)	(3,621)	14.82	15.14	-2.61	0.85%	21.91
FB US Equity	1,433	2,630	44.06	68.06	44.85	1.21%	(79.89)
FCX US Equity	-	605	30.98	30.98	0.00	1.19%	5.76
FDX US Equity	705	5,338	120.94	136.90	19.55	0.68%	(2.02)
FOX US Equity	(113)	5,624	32.29	31.65	-2.33	0.86%	(17.76)
FOXA US Equity	(149)	5,673	33.12	32.28	-2.82	0.93%	(16.23)
FP FP Equity	547	11,013	60.83	63.84	7.03	0.71%	4.38
G IM Equity	184	4,486	21.32	22.19	4.50	0.91%	(86.81)
GE US Equity	1,699	13,140	22.32	25.20	14.71	0.88%	(164.66)
GILD US Equity	29,781	13,861	24.02	75.64	175.17	1.23%	(1,650.40)
GIS US Equity	217	13,333	49.12	49.92	2.69	0.61%	(307.51)
GLE FP Equity	759	3,248	49.51	61.08	15.75	1.48%	(122.04)
GLEN LN Equity	216	(2,731)	5.39	4.97	5.24	1.51%	86.35
GLW US Equity	1,938	11,376	16.17	18.93	20.00	0.85%	(224.27)
GM US Equity	212	1,024	28.27	34.12	16.30	1.27%	(5.76)

GOOG US Equity	4,658	12,428	857.75	1,179.27	55.51	0.68%	(221.04)
GS US Equity	6,758	13,671	110.98	165.84	58.82	0.84%	(284.82)
GSK LN Equity	206	5,707	26.22	27.17	4.99	0.72%	(32.24)
GSZ FP Equity	521	8,189	24.60	26.17	5.77	1.10%	(122.44)
HAL US Equity	801	5,408	48.07	55.19	15.00	0.99%	12.92
HD US Equity	2,552	13,333	66.67	79.43	24.73	0.77%	2.10
HMB SS Equity	472	6,110	40.79	43.94	8.87	0.87%	(75.40)
HON US Equity	6,116	11,930	61.10	92.42	85.26	0.60%	(188.74)
HPQ US Equity	1,072	7,287	25.38	29.11	16.31	0.90%	(2.27)
HSBA LN Equity	-	824	9.97	9.97	0.00	0.87%	(1.01)
IBE SM Equity	1,553	7,382	5.54	6.70	34.28	0.61%	49.32
IBM US Equity	45	(5,036)	184.74	183.09	1.61	0.55%	50.06
IMT LN Equity	1,299	10,924	35.95	40.22	13.34	0.89%	(185.44)
INTC US Equity	292	9,784	23.81	24.52	4.63	0.65%	(49.68)
ISP IM Equity	3,227	5,699	1.93	3.02	44.66	1.27%	(292.24)
ITUB US Equity	596	(5,909)	13.81	12.42	6.52	1.55%	169.12
ITUB4 BZ Equity	94	(6,366)	12.65	12.46	1.07	1.39%	175.24
ITW US Equity	2,685	14,011	67.84	80.83	29.52	0.65%	(140.47)
ITX SM Equity	198	(4,597)	147.96	141.59	4.37	0.99%	17.51
JCI US Equity	2,028	5,930	34.13	45.79	32.74	1.04%	(45.80)
JNJ US Equity	4,311	12,630	69.31	92.97	55.30	0.62%	(83.41)
JPM US Equity	760	8,516	52.29	56.95	10.49	0.85%	(116.16)
KMB US Equity	206	7,934	106.69	109.46	3.83	0.68%	(34.51)
KMI US Equity	682	(7,488)	34.76	31.59	10.90	0.84%	(112.54)
KO US Equity	117	(6,962)	38.83	38.18	2.93	0.57%	5.11
LBTYA US Equity	46	2,272	84.93	86.66	2.16	0.94%	(28.42)
LBTYK US Equity	139	1,975	78.04	83.52	8.63	0.81%	(18.57)
LIN GR Equity	29	8,087	198.03	198.75	0.49	0.74%	(25.94)
LLOY LN Equity	3,244	7,073	0.89	1.30	44.49	1.03%	(184.12)
LLY US Equity	(3)	2,868	58.84	58.78	-0.12	0.83%	4.51
LMT US Equity	670	2,016	122.48	163.20	38.55	0.86%	(4.17)
LNKD US Equity	(16)	503	203.12	196.94	-1.87	1.68%	(7.75)
LOW US Equity	137	7,829	48.41	49.25	1.87	0.93%	60.48
LVS US Equity	2,278	6,808	61.33	81.85	27.77	1.20%	(110.66)
LYB US Equity	1,163	2,297	59.29	89.29	55.45	0.91%	(14.44)
MA US Equity	11,163	17,711	47.01	76.63	64.40	0.98%	(339.51)
MAERSKB DC Equity	5,438	14,148	8,212.58	11,369.11	30.71	1.25%	(491.45)
MC FP Equity	(142)	3,466	183.13	175.93	-5.74	0.71%	(57.75)
MCD US Equity	(155)	(5,579)	94.88	97.51	-5.25	0.53%	9.83
MCK US Equity	219	1,949	162.99	181.32	13.38	0.84%	(35.91)
MDLZ US Equity	2,754	13,641	28.68	34.47	31.08	0.65%	(108.00)
MDT US Equity	7,659	20,811	43.22	59.13	45.71	0.81%	(65.09)
MET US Equity	1,256	7,556	44.37	51.74	16.44	1.01%	(54.96)
MFC CN Equity	4,105	8,003	12.38	18.72	53.99	0.95%	(296.55)
MHS US Equity	1,862	13,445		#N/A N/A	12.27	1.13%	
MMM US Equity	7,358	21,331	96.89	130.32	58.52	0.59%	(318.09)
MO US Equity	41	6,937	36.13	36.34	0.84	0.69%	54.22

MON US Equity	802	11,917	106.02	113.15	9.20	0.73%	88.58
MOS US Equity	-	-		47.97		0.82%	-
MRK US Equity	1,307	11,018	49.85	55.76	15.21	0.78%	(92.95)
MS US Equity	219	1,649	27.57	31.23	12.08	1.10%	(24.99)
MSFT US Equity	630	7,177	34.82	37.88	11.75	0.75%	(21.50)
MUV2 GR Equity	272	6,116	197.70	206.48	6.49	0.68%	(61.01)
NAB AU Equity	(23)	7,534	31.14	31.05	-0.35	0.87%	(80.73)
NCM AU Equity	-	351	11.11	11.11	0.00	1.98%	0.60
NEE US Equity	4,396	14,649	72.62	94.41	43.56	0.69%	139.87
NEM US Equity	1,901	(7,392)	34.95	25.96	13.63	1.89%	(228.52)
NESN VX Equity	590	9,821	69.64	73.82	8.28	0.73%	(84.16)
NG/ LN Equity	1,931	12,114	11.82	13.71	24.23	0.66%	14.97
NKE US Equity	963	5,145	66.10	78.48	20.55	0.91%	(51.91)
NOK US Equity	4,059	4,498	3.96	7.54	66.72	1.35%	(108.35)
NOV US Equity	(81)	4,672	75.94	74.65	-1.81	0.95%	(31.35)
NOVN VX Equity	5,133	18,291	63.81	81.71	34.64	0.81%	(262.88)
NOVOB DC Equity	1,185	9,444	40.35	45.41	10.55	1.19%	(137.13)
NSC US Equity	1,675	9,590	80.49	94.55	22.84	0.76%	(152.02)
NVS US Equity	3,950	15,510	65.07	81.64	34.43	0.74%	(150.09)
OGXP3 BZ Equity	5,052	(5,180)	4.10	0.10	26.53	3.68%	(215.96)
OR FP Equity	(50)	1,301	167.64	161.49	-3.83	0.99%	(6.67)
ORA FP Equity	460	5,434	12.87	13.96	5.74	1.47%	(179.82)
ORCL US Equity	978	7,533	33.38	37.72	17.00	0.76%	(46.99)
OXY US Equity	90	7,355	95.04	96.20	1.79	0.68%	4.17
PBR US Equity	621	(2,814)	13.30	10.36	14.92	1.48%	72.08
PBR/A US Equity	598	(2,795)	13.87	10.90	13.85	1.54%	77.91
PCLN US Equity	1,032	3,043	956.05	1,280.39	26.72	1.27%	(93.07)
PCP US Equity	2,663	13,710	212.47	253.74	22.07	0.88%	(143.39)
PEP US Equity	(23)	4,644	81.78	81.37	-0.73	0.69%	(41.99)
PETR3 BZ Equity	418	(2,923)	6.02	5.16	9.76	1.46%	77.35
PETR4 BZ Equity	474	(3,123)	6.44	5.46	10.15	1.50%	84.83
PFE US Equity	4,298	21,828	26.10	31.24	25.91	0.76%	(138.41)
PG US Equity	102	4,762	77.33	78.98	3.47	0.62%	(27.85)
PHIA NA Equity	260	2,879	30.43	33.17	8.81	1.02%	(73.16)
PM US Equity	637	(10,166)	85.47	80.11	7.62	0.82%	(85.28)
PNC US Equity	781	8,165	75.73	82.97	12.99	0.74%	(20.08)
POT CN Equity	21	(2,479)	34.20	33.91	1.02	0.83%	18.40
POT US Equity	9	(836)	34.31	33.95	1.25	0.85%	5.26
PRU LN Equity	8,077	10,521	12.76	22.56	65.91	1.16%	(300.98)
PSA US Equity	567	9,413	158.54	168.08	9.59	0.63%	60.68
PSX US Equity	1,329	6,030	64.65	78.90	20.69	1.07%	29.71
PX US Equity	2,669	16,099	113.30	132.08	29.62	0.56%	(6.90)
QCOM US Equity	1,553	12,547	66.83	75.10	17.09	0.72%	(166.08)
QQQ US Equity	5,977	19,920	68.46	89.00	56.20	0.53%	(192.38)
RAI US Equity	312	6,737	52.22	54.64	3.87	1.20%	69.13
RDS/A US Equity	(113)	4,217	73.23	71.31	-3.67	0.73%	(24.16)
RDS/B US Equity	26	5,192	75.80	76.18	0.67	0.76%	(32.61)

RDSA LN Equity	137	4,065	34.51	35.67	5.56	0.61%	(31.97)
RDSA NA Equity	(108)	4,084	36.60	35.66	-4.49	0.59%	(24.51)
RDSB LN Equity	94	4,580	37.36	38.13	3.09	0.66%	(41.52)
REGN US Equity	552	6,240	302.78	329.57	5.34	1.66%	(45.47)
RIO AU Equity	-	605	55.66	55.66	0.00	1.19%	(10.40)
RIO LN Equity	(278)	5,748	54.60	52.08	-3.63	1.33%	(99.68)
RIO US Equity	(168)	4,934	53.98	52.20	-2.35	1.45%	(6.53)
ROG VX Equity	6,355	17,035	212.78	292.17	47.79	0.78%	(35.02)
RY CN Equity	(66)	4,764	65.11	64.22	-2.39	0.58%	(55.12)
SAB LN Equity	(138)	6,565	47.45	46.48	-2.62	0.80%	(65.34)
SAN FP Equity	259	(6,174)	103.67	99.32	4.66	0.90%	47.00
SAN SM Equity	413	7,256	8.35	8.82	6.13	0.93%	(136.26)
SAN US Equity	362	5,315	8.28	8.84	6.51	1.05%	(81.82)
SAP GR Equity	(160)	2,096	81.07	75.33	-9.50	0.80%	(14.82)
SAP US Equity	(171)	2,272	81.14	75.45	-8.71	0.87%	(9.83)
SBUX US Equity	(12)	2,139	74.81	74.40	-0.55	1.00%	(12.55)
SGO FP Equity	2,268	7,836	44.08	56.85	23.68	1.22%	(173.10)
SI US Equity	429	4,504	114.69	125.61	10.11	0.94%	52.66
SIE GR Equity	470	5,345	114.81	124.92	10.10	0.87%	(1.94)
SLB US Equity	777	6,528	79.94	89.45	14.39	0.83%	(66.72)
SMSN LI Equity	572	(7,260)	644.51	593.69	8.10	0.97%	134.23
SO US Equity	(57)	(1,833)	42.15	43.45	-5.80	0.53%	(15.87)
SPG US Equity	36	4,487	160.18	161.47	1.20	0.67%	(7.15)
SREN VX Equity	1,380	10,006	80.46	91.56	16.17	0.85%	(158.54)
STAN LN Equity	588	(5,283)	22.30	19.82	9.88	1.13%	47.40
STL NO Equity	529	8,306	25.81	27.46	7.18	0.89%	55.72
STT US Equity	43	(2,040)	66.17	64.78	1.95	1.08%	8.55
SU CN Equity	(70)	3,661	33.27	32.65	-3.11	0.61%	(32.94)
SU FP Equity	41	6,518	84.31	84.85	0.65	0.97%	(96.88)
SU US Equity	(68)	3,685	33.28	32.68	-2.95	0.63%	(28.43)
SWEDA SS Equity	723	6,088	24.78	27.72	13.51	0.88%	(148.20)
SYNN VX Equity	(154)	(8,069)	359.52	366.39	-2.17	0.88%	62.16
T US Equity	466	(8,928)	34.20	32.41	8.68	0.60%	7.07
TD CN Equity	141	8,245	45.38	46.16	3.00	0.57%	(78.22)
TEF SM Equity	(90)	2,905	15.68	15.21	-3.68	0.84%	(43.71)
TEF US Equity	(82)	2,725	15.59	15.14	-3.20	0.94%	(38.35)
TGT US Equity	671	(10,717)	63.57	59.59	6.24	1.00%	131.50
TJX US Equity	3,102	9,492	46.31	61.45	45.06	0.73%	38.90
TLS AU Equity	(73)	6,561	4.58	4.53	-1.71	0.65%	(75.38)
TLSN SS Equity	(86)	2,656	7.61	7.37	-4.02	0.81%	(34.13)
TM US Equity	405	(5,725)	117.09	108.80	7.69	0.92%	85.14
TMO US Equity	9,476	10,218	63.59	122.56	119.34	0.78%	(245.73)
TOT US Equity	481	5,823	59.06	63.94	10.33	0.80%	28.98
TRP CN Equity	(124)	(6,953)	43.75	44.53	-2.57	0.70%	(10.44)
TRV US Equity	(55)	4,763	83.57	82.62	-1.93	0.60%	(11.40)
TSCO LN Equity	832	(7,398)	5.65	5.02	10.42	1.08%	(20.22)
TWC US Equity	775	5,234	120.22	138.03	17.57	0.84%	13.23

TWX US Equity	39	7,395	66.41	66.76	0.66	0.80%	(13.01)
TXN US Equity	3,383	12,205	34.93	44.61	34.94	0.79%	(320.68)
TYC US Equity	11,286	24,080	29.17	42.84	69.32	0.68%	(72.01)
UBS US Equity	265	5,489	19.43	20.37	4.39	1.10%	(169.24)
UBSN VX Equity	273	5,158	19.51	20.54	5.58	0.95%	(130.45)
UCG IM Equity	2,875	5,391	5.58	8.56	32.43	1.64%	(326.31)
ULVR LN Equity	15	(3,892)	39.50	39.35	0.51	0.74%	(0.32)
UNA NA Equity	(61)	(6,295)	38.14	38.51	-1.38	0.71%	(35.19)
UNH US Equity	1,880	10,037	64.08	76.08	23.05	0.81%	(189.24)
UNP US Equity	1,458	10,766	163.08	185.16	18.29	0.74%	(108.14)
UPS US Equity	3,081	14,806	79.87	96.49	38.47	0.54%	(178.68)
USB US Equity	2,866	14,238	34.71	41.70	33.09	0.61%	(71.60)
UTX US Equity	5,775	15,190	82.05	113.25	51.57	0.74%	(88.58)
V US Equity	3,811	3,914	111.85	220.74	140.85	0.69%	(57.00)
VALE US Equity	680	(3,908)	15.08	12.45	12.14	1.43%	62.19
VALE3 BZ Equity	276	(4,586)	13.22	12.42	4.05	1.48%	53.98
VIAB US Equity	4,146	7,376	55.90	87.32	67.82	0.83%	(31.32)
VIV FP Equity	145	2,668	26.19	27.61	5.68	0.96%	(14.45)
VMW US Equity	869	4,379	87.66	105.06	16.61	1.19%	10.01
VOD LN Equity	203	(2,303)	4.06	3.70	5.37	1.64%	51.72
VOD US Equity	188	(1,988)	40.77	36.91	5.36	1.77%	32.92
VOW3 GR Equity	166	2,184	228.75	246.15	5.29	1.44%	(79.17)
VRX CN Equity	795	1,611	92.95	138.84	41.66	1.19%	(32.08)
VRX US Equity	933	1,880	93.20	139.47	46.18	1.08%	(13.35)
VTI US Equity	581	5,134	86.91	96.74	22.03	0.51%	(17.19)
VWO US Equity	415	(7,247)	40.33	38.02	6.28	0.91%	(22.57)
VZ US Equity	263	(6,121)	48.12	46.05	5.39	0.80%	21.95
WBC AU Equity	85	5,265	29.97	30.45	1.64	0.98%	(68.87)
WES AU Equity	(186)	8,616	38.63	37.81	-2.55	0.85%	(174.24)
WFC US Equity	2,674	10,533	37.92	47.55	40.85	0.62%	(114.65)
WLP US Equity	2,669	10,369	74.31	93.44	31.42	0.82%	(3.70)
WMT US Equity	(3)	4,005	74.59	74.53	-0.13	0.67%	(42.34)
WOW AU Equity	(336)	(6,932)	31.30	32.82	-6.00	0.81%	82.01
XOM US Equity	385	10,902	90.48	93.67	4.65	0.76%	(4.56)
XTA LN Equity	(36)	(2,238)		#N/A N/A	-0.72	2.21%	
YHOO US Equity	283	1,282	30.64	37.40	19.65	1.12%	(3.70)
YUM US Equity	146	6,899	73.80	75.36	2.41	0.88%	(87.98)
ZURN VX Equity	189	6,394	291.95	300.56	4.04	0.73%	(71.90)

#### 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	16,488	62,272	1,455.70	1,841.13	48.29	0.55%	(222.24)
NDX Index	13,137	46,686	2,831.19	3,627.87	43.52	0.65%	(387.03)
RTY Index	14,391	39,938	868.48	1,181.41	45.76	0.79%	215.75

SPTSX Index	76	19,447	12,764.15	12,814.25	0.80	0.49%	(94.20)
MEXBOL Index	2,254	(26,146)	3,142.70	2,871.77	8.95	0.96%	(37.67)
IBOV Index	1,938	(22,524)	20,824.47	19,033.08	6.25	1.38%	264.56
MERVAL Index	(229)	5,530	757.42	727.28	-2.33	1.78%	74.94
UKX Index	2,192	39,963	10,288.22	10,852.62	7.72	0.71%	(181.67)
DAX Index	6,835	36,674	10,610.77	12,588.41	18.92	0.99%	321.93
CAC Index	838	20,042	5,625.44	5,860.75	5.12	0.82%	(103.44)
IBEX Index	7,148	39,644	11,555.30	13,638.68	19.75	0.91%	(507.18)
SMI Index	5,792	44,078	8,219.62	9,299.74	19.73	0.67%	(388.83)
FTSEMIB Index	5,642	25,266	23,118.99	28,281.73	22.47	0.99%	(273.35)
PSI20 Index	6,487	24,289	8,026.78	10,170.67	21.41	1.25%	(57.90)
ISEQ Index	23,896	40,099	4,246.25	6,776.76	61.05	0.98%	(966.86)
ICEXI Index	4,523	36,953	6.62	7.43	22.61	0.54%	(39.92)
AEX Index	4,153	42,240	484.27	531.88	12.70	0.77%	(267.09)
BEL20 Index	6,831	44,003	3,610.75	4,171.25	19.31	0.80%	(368.12)
LUXXX Index	8,936	39,715	1,655.49	2,027.99	29.64	0.76%	(295.17)
KFX Index	9,819	38,048	100.82	126.84	24.20	1.07%	(688.49)
HEX Index	7,103	40,933	8,513.92	9,991.32	19.49	0.89%	73.63
OMX Index	1,920	23,118	191.41	207.31	8.81	0.94%	(241.11)
ATX Index	366	11,241	3,213.33	3,317.87	2.98	1.09%	(64.66)
ASE Index	7,997	17,693	1,262.66	1,833.33	37.48	1.21%	(444.92)
OSEBX Index	1,592	22,138	84.29	90.35	9.85	0.73%	(154.51)
INDEXCF Index	3,912	(26,563)	39.61	33.77	8.81	1.67%	318.40
TOP40 Index	(102)	25,595	3,920.60	3,904.98	-0.43	0.94%	(44.93)
SENSEX Index	(21)	11,876	356.44	355.82	-0.21	0.82%	38.34
NKY Index	144	11,371	139.54	141.31	1.02	1.24%	(331.21)
HSI Index	(279)	6,230	2,897.65	2,773.38	-5.19	0.86%	(59.70)
SHCOMP Index	1,828	(33,700)	344.53	325.85	6.06	0.90%	343.06
KOSPI Index	(211)	13,198	1.82	1.79	-2.29	0.70%	(110.07)
AS51 Index	(96)	14,469	4,841.86	4,809.78	-0.93	0.72%	(228.81)
STBCNZL Index	32,687	73,231		#N/A N/A	106.80	0.42%	
EEM US Equity	354	(6,119)	40.76	38.40	5.84	0.99%	(35.59)
IYR US Equity	27	4,214	67.67	68.11	1.48	0.44%	1.25
MDY US Equity	5,012	14,269	184.03	248.67	52.96	0.66%	68.47
JNK US Equity	(35)	5,353	41.26	40.99	-3.30	0.20%	(7.77)
XLF US Equity	5,442	13,610	15.57	21.80	57.07	0.70%	(121.57)
XLU US Equity	486	8,406	38.65	40.89	9.98	0.58%	41.51
XLK US Equity	2,017	12,860	30.80	35.63	28.96	0.54%	(91.30)
XLI US Equity	5,558	16,147	38.20	51.35	50.49	0.68%	(84.21)
XLP US Equity	213	7,329	41.38	42.58	5.75	0.51%	3.54
XLY US Equity	8,411	20,539	46.72	65.85	61.36	0.67%	(26.35)
XLE US Equity	95	6,103	85.06	86.38	2.09	0.74%	5.75
XLB US Equity	3,706	14,930	37.57	46.90	37.68	0.66%	-
XLV US Equity	12,260	24,346	38.87	58.44	73.95	0.68%	(199.35)
SXXP Index	5,136	43,407	400.51	447.90	15.95	0.74%	(191.49)
SXAP Index	8,576	28,526	520.28	676.71	25.08	1.20%	(76.52)
SXKP Index	4,073	47,032	366.14	397.85	9.44	0.92%	(520.08)

SX6P Index	5,668	34,237	352.74	411.13	22.21	0.75%	(52.68)
SXEP Index	584	29,339	441.65	450.44	3.11	0.64%	(13.29)
SXIP Index	11,151	28,923	222.31	308.01	45.40	0.85%	(391.40)
SXNP Index	4,065	28,384	482.69	551.82	16.99	0.84%	40.13
SX3P Index	(34)	18,170	662.19	660.94	-0.30	0.62%	16.57
SXDP Index	22,621	61,075	609.16	834.78	50.58	0.73%	(305.42)
SX4P Index	2,385	25,840	917.36	1,002.04	9.36	0.99%	314.83
SX8P Index	2,149	17,778	343.07	384.53	14.57	0.83%	(105.82)
SXOP Index	9,162	40,520	380.28	466.26	22.20	1.02%	(496.86)
SXQP Index	(436)	23,333	794.47	779.89	-2.46	0.76%	(19.47)
SXRP Index	(252)	17,603	434.72	428.59	-1.87	0.76%	(42.15)
SXMP Index	10,691	35,766	261.12	339.17	39.29	0.76%	(68.76)
SXTP Index	22,092	39,247	172.05	268.90	72.09	0.78%	(461.08)
SX7E Index	5,272	18,886	159.85	204.47	23.23	1.20%	(387.21)
SX5E Index	5,057	40,148	3,709.25	4,176.45	15.56	0.81%	(83.48)
SPGSCITR Index	-	3,392	4,934.58	4,934.58	0.00	0.54%	24.62
XAG Curncy	1,212	(20,150)	22.78	21.41	5.76	1.04%	(229.23)
CO1 Comdty	74	(24,622)	108.90	108.57	0.47	0.65%	(271.37)
CL1 Comdty	(87)	29,347	99.18	98.89	-0.35	0.84%	205.59
NG1 Comdty	2,897	16,608	3.77	4.43	4.59	3.80%	186.91
XAU Comdty	410	17,978	103.83	106.20	3.45	0.66%	157.16
IBOXHY Index	2,651	53,418	220.12	231.05	48.71	0.10%	(95.79)
US_TSY CREDIT	(61)	(12,058)	757.82	761.67	-4.11	0.12%	(2.21)
CA_TSY CREDIT	6,243	(97,153)	1,269.35	1,187.78	17.65	0.36%	239.70
MX_TSY CREDIT	(92)	(8,248)	209.03	211.35	-3.02	0.37%	(23.22)
AU_TSY CREDIT	265	(79,133)	1,457.62	1,452.73	0.88	0.38%	(327.08)
JP_TSY CREDIT	366	(59,678)	822.10	817.06	1.86	0.33%	(457.62)
MY_TSY CREDIT	699	(92,252)	167.43	166.16	2.52	0.30%	128.49
SG_TSY CREDIT	372	(95,749)	219.11	218.26	2.14	0.18%	(327.00)
AT_TSY CREDIT	3,997	71,796	356.17	376.00	18.60	0.30%	(14.11)
BE_TSY CREDIT	5,010	72,869	475.13	507.79	24.04	0.29%	64.47
FI_TSY CREDIT	3,912	74,240	347.46	365.77	17.94	0.29%	(38.44)
FR_TSY CREDIT	4,299	70,792	1,670.61	1,772.06	20.48	0.30%	45.37
DE_TSY CREDIT	3,455	74,397	1,240.95	1,298.58	15.62	0.30%	(17.38)
IE_TSY CREDIT	31,672	78,270	336.92	473.26	145.32	0.28%	(127.62)
IT_TSY CREDIT	8,375	54,111	1,612.72	1,862.34	43.08	0.36%	(5.37)
NL_TSY CREDIT	3,863	72,937	1,322.90	1,392.96	18.02	0.29%	(7.72)
ES_TSY CREDIT	10,737	50,187	392.28	476.21	58.59	0.37%	35.84
DK_TSY CREDIT	3,604	67,396	729.23	768.22	17.08	0.31%	(31.41)
NO_TSY CREDIT	214	27,148	341.47	344.16	1.99	0.39%	21.48
PL_TSY CREDIT	921	22,143	420.32	437.79	9.39	0.44%	(21.58)
ZA_TSY CREDIT	980	(33,149)	83.13	80.67	3.60	0.82%	(255.75)
SE_TSY CREDIT	371	70,512	470.77	473.25	1.83	0.29%	(189.71)
CH_TSY CREDIT	4,407	64,323	1,003.87	1,072.64	21.84	0.31%	100.75
GB_TSY CREDIT	1,069	56,841	1,489.15	1,517.15	5.71	0.33%	(14.50)