

Current Date:	3/18/2014	Change on Day:	1.27%
Total Return since 1/1/12:	84.80%	MSCI World Change on Day	0.70%
T12M Return:	45.70%	No of Positions (+MTM) on Day	312
T90 Day Return:	11.08%	No of Positions (-MTM) on Day	134
T30 Day Return:	3.35%	Current No. of Positions:	450
Current Long Exposure @ Cost:	4,723,548	Current Leverage (Gross Exposures):	3.13
Current Short Exposure @ Cost:	(1,052,937)		
Net Exposure:	3,670,611		
Starting Capital:	1,000,000		
Current NAV:	1,848,036		

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:	1.27
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
26 Positions		26.35%	50 Positions		30.59%

US_TSY CREDIT	(12,862)	0.22%	SX7E Index	6,141	0.33%
XAG Curncy	(20,150)	0.35%	SX5E Index	6,170	0.34%
IBOV Index	(22,524)	0.39%	CA_TSY CREDIT	6,332	0.35%
CO1 Comdty	(24,622)	0.43%	QQQ US Equity	6,345	0.35%
MEXBOL Index	(26,146)	0.45%	HON US Equity	6,362	0.35%
INDEXCF Index	(26,563)	0.46%	EDF FP Equity	6,463	0.35%
ZA_TSY CREDIT	(33,149)	0.57%	SMI Index	6,486	0.35%
SHCOMP Index	(33,700)	0.58%	ROG VX Equity	6,556	0.36%
AU_TSY CREDIT	(47,480)	0.82%	SX6P Index	6,565	0.36%
JP_TSY CREDIT	(59,678)	1.03%	DAI GR Equity	6,593	0.36%
SXDP Index	61,075	1.06%	CMCSK US Equity	6,661	0.36%
SPX Index	62,272	1.08%	FTSEMIB Index	6,743	0.37%
CH_TSY CREDIT	65,265	1.13%	GS US Equity	7,047	0.38%
DK_TSY CREDIT	67,396	1.17%	ACA FP Equity	7,237	0.39%
AT_TSY CREDIT	71,796	1.24%	BMV US Equity	7,267	0.40%
FR_TSY CREDIT	72,961	1.26%	PSI20 Index	7,376	0.40%
STBCNZL Index	73,231	1.27%	DAX Index	7,800	0.43%
FI_TSY CREDIT	74,240	1.29%	MMM US Equity	7,921	0.43%
DE_TSY CREDIT	74,397	1.29%	ASE Index	7,997	0.44%
BE_TSY CREDIT	74,447	1.29%	MDT US Equity	8,013	0.44%
NL_TSY CREDIT	75,206	1.30%	PRU LN Equity	8,082	0.44%
SE_TSY CREDIT	77,434	1.34%	BEL20 Index	8,260	0.45%
IE_TSY CREDIT	78,270	1.36%	HEX Index	8,306	0.45%
MY_TSY CREDIT	(92,252)	1.60%	IBEX Index	8,365	0.46%
SG_TSY CREDIT	(95,749)	1.66%	AMGN US Equity	8,366	0.46%
CA_TSY CREDIT	(97,153)	1.68%	IT_TSY CREDIT	8,488	0.46%
			BAYN GR Equity	8,639	0.47%
			XLY US Equity	8,732	0.48%
			CELG US Equity	9,528	0.52%
			SXAP Index	9,592	0.52%
			TMO US Equity	9,654	0.53%
			LUXXX Index	9,885	0.54%
			BAC US Equity	10,305	0.56%
			SXOP Index	10,354	0.56%
			KFX Index	10,766	0.59%
			ES_TSY CREDIT	10,797	0.59%
			TYC US Equity	11,385	0.62%
			SXMP Index	11,472	0.63%
			MA US Equity	11,907	0.65%
			SXIP Index	11,982	0.65%

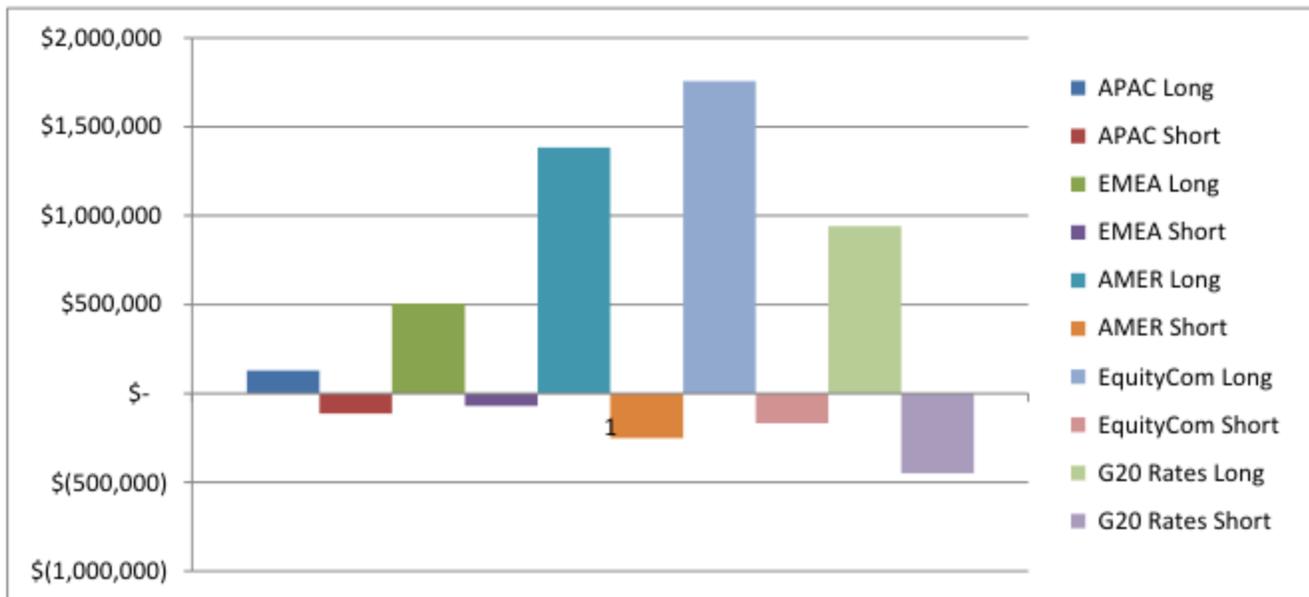
NAV Impact by Category & Exposure	
Listed Equity Long	0.866%
Listed Equity Short	-0.156%
EquityCom Long	0.728%
EquityCom Short	-0.091%
G20 Rates Long	-0.061%
G20 Rates Short	-0.026%

XLV US Equity	13,011	0.71%
NDX Index	14,436	0.79%
RTY Index	15,477	0.84%
SPX Index	17,819	0.97%
SXTP Index	23,145	1.26%
SXDP Index	23,955	1.31%
ISEQ Index	25,135	1.37%
GILD US Equity	30,825	1.68%
IE_TSY CREDIT	31,765	1.73%
STBCNZL Index	32,687	1.78%

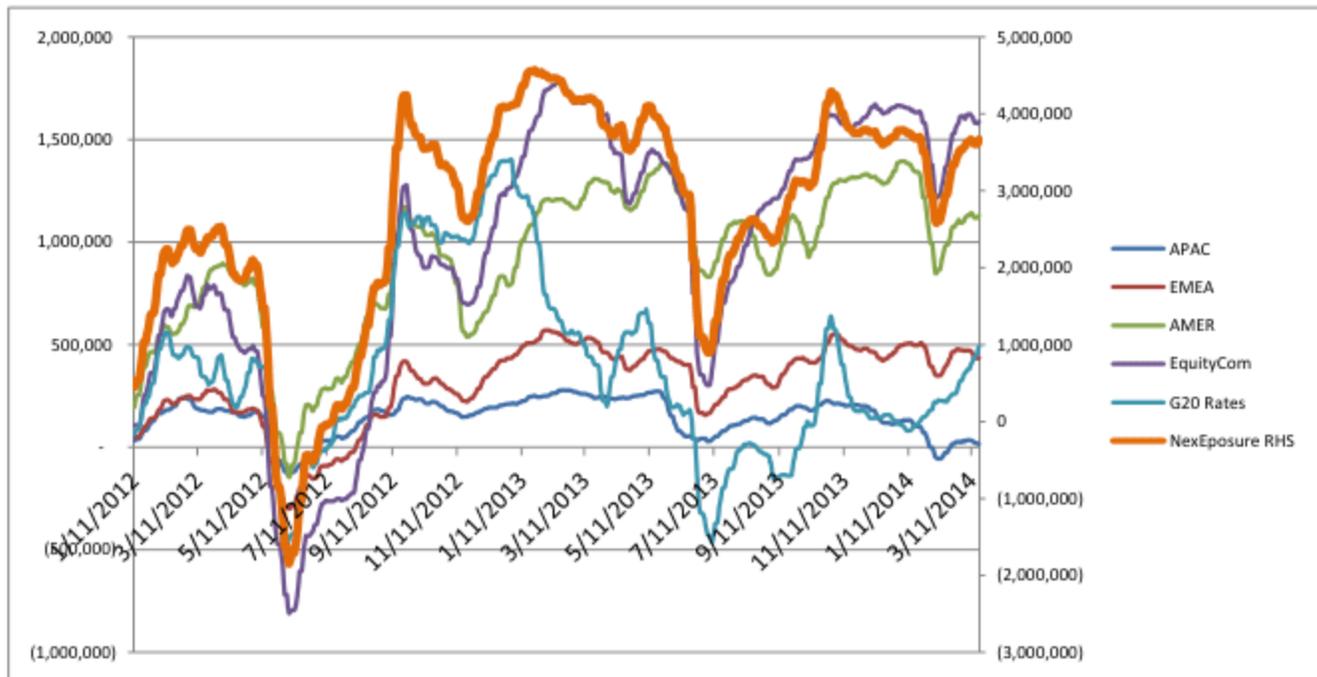
No. Names by Category

APAC Long	26
APAC Short	25
EMEA Long	74
EMEA Short	16
AMER Long	167
AMER Short	47
EquityCom Long	64
EquityCom Short	8
G20 Rates Long	15
G20 Rates Short	8
Total Long	346
Total Short	104

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



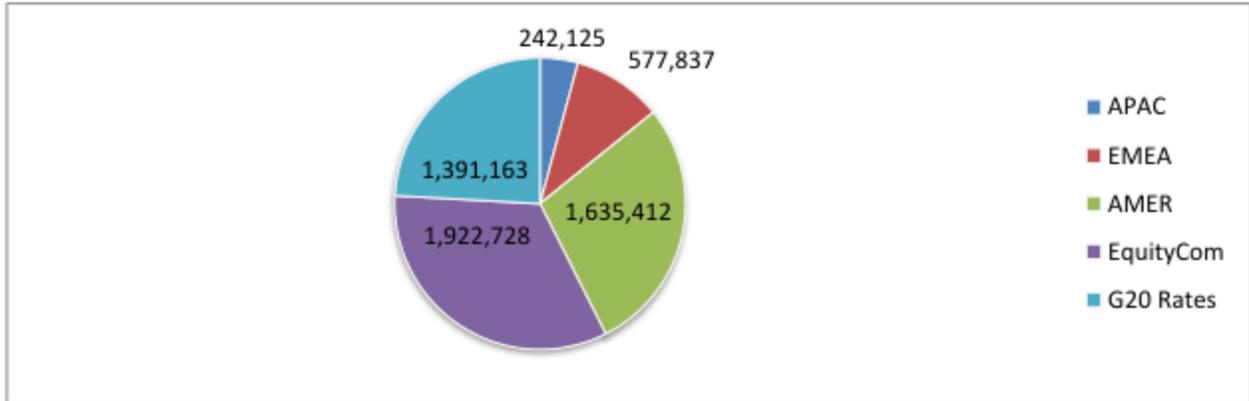
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



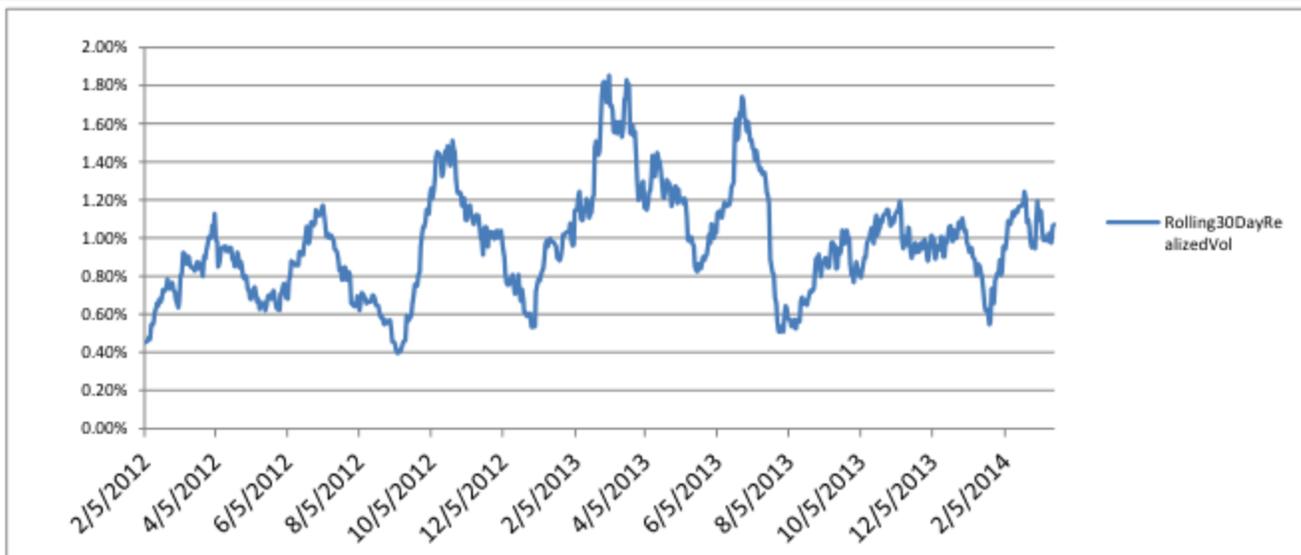
Current Gross Notional Risk by Category



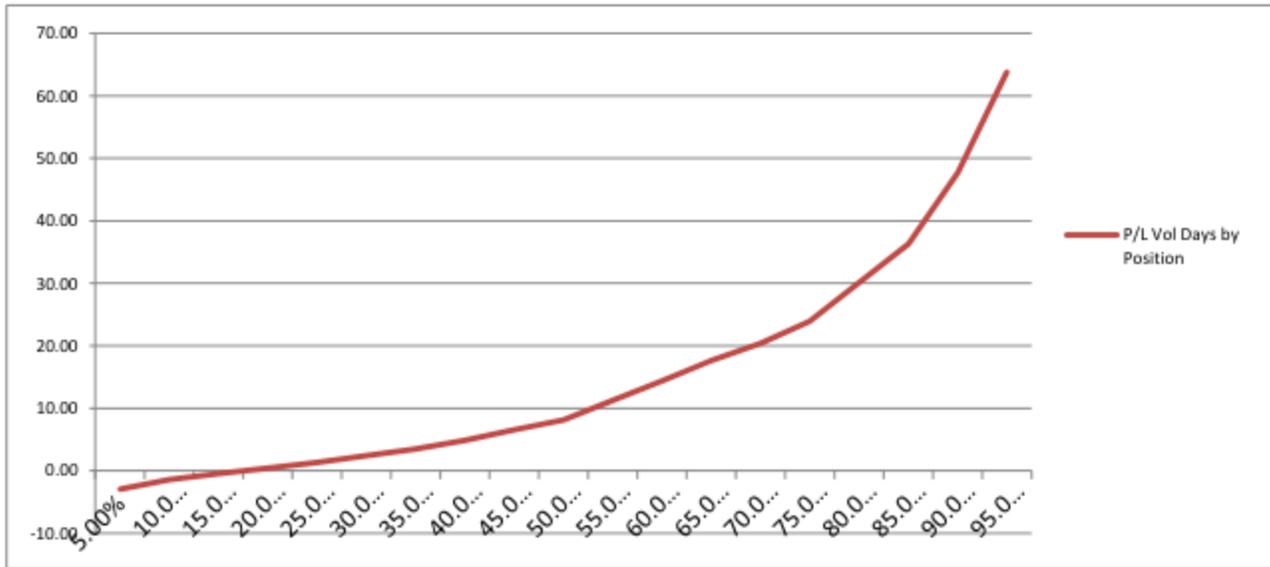
Performance Vs. MSCI World Index



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%	-6.21	(<7 Vol Days)	1.52%
5.00%	-2.97		
10.00%	-1.41	(>7 Vol Days)	51.37%
15.00%	-0.46		
20.00%	0.41		
25.00%	1.32		
30.00%	2.39		
35.00%	3.48		
40.00%	4.85		
45.00%	6.54		
50.00%	8.13		
55.00%	11.24		
60.00%	14.39		
65.00%	17.63		
70.00%	20.42		
75.00%	23.93		
80.00%	30.14		
85.00%	36.29		
90.00%	47.71		
95.00%	63.83		
100.00%	181.65		

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	(163)	(5,144)	51.62	53.26	-3.41	0.93%	(72.20)
005380 KS Equity	14	1,799	217.13	218.78	0.66	1.15%	9.84
005490 KS Equity	127	(3,782)	273.49	264.29	3.75	0.90%	(61.80)
005930 KS Equity	475	(6,558)	1,285.62	1,192.46	8.00	0.91%	(51.37)
012330 KS Equity	812	5,282	244.69	282.31	15.57	0.99%	9.62
1 HK Equity	4	8,073	15.56	15.56	0.05	0.95%	(54.85)
1299 HK Equity	(34)	682	4.81	4.58	-6.21	0.80%	(3.78)
13 HK Equity	2,536	12,243	11.40	13.76	21.43	0.97%	(48.05)
16 HK Equity	690	(9,935)	12.66	11.78	9.70	0.72%	(6.23)
27 HK Equity	(1)	123	9.68	9.62	-0.34	1.88%	1.75
2914 JP Equity	381	(4,719)	32.47	29.84	6.87	1.18%	(34.19)
3382 JP Equity	(69)	2,729	37.68	36.75	-1.96	1.29%	30.69
4063 JP Equity	272	(4,536)	56.40	53.02	4.90	1.22%	(35.33)
4502 JP Equity	45	2,417	46.86	47.74	2.41	0.78%	54.88
4689 JP Equity	(78)	1,224	6.05	5.69	-4.36	1.46%	5.16
5 HK Equity	10	(1,942)	9.99	9.94	0.78	0.69%	5.25
5108 JP Equity	(123)	3,498	36.31	35.08	-2.63	1.34%	29.12
5401 JP Equity	310	(4,569)	2.93	2.73	4.92	1.38%	(69.38)
6301 JP Equity	59	(3,515)	20.64	20.29	1.18	1.41%	(13.38)
6752 JP Equity	1,320	4,145	9.01	11.88	13.52	2.36%	80.64
6902 JP Equity	1,844	9,730	41.48	49.34	14.82	1.28%	132.34
6954 JP Equity	190	6,393	157.65	162.33	2.16	1.37%	73.11
7201 JP Equity	102	(3,743)	8.85	8.61	2.38	1.14%	(117.91)
7203 JP Equity	127	(3,073)	57.44	55.07	3.52	1.17%	(26.72)
7267 JP Equity	155	(4,885)	36.43	35.27	2.66	1.19%	6.31
762 HK Equity	712	(5,162)	1.38	1.19	12.53	1.10%	(39.23)
7751 JP Equity	325	(6,865)	31.44	29.95	4.28	1.11%	(89.41)
8031 JP Equity	(12)	(589)	14.14	14.42	-1.47	1.36%	(11.56)
8058 JP Equity	(56)	2,397	19.11	18.68	-2.00	1.17%	49.55
8306 JP Equity	160	(2,979)	5.88	5.57	4.26	1.26%	(37.65)
8316 JP Equity	166	(2,505)	45.91	42.88	5.02	1.32%	(28.74)
8411 JP Equity	(22)	(1,852)	1.99	2.01	-1.23	0.97%	(23.86)
8604 JP Equity	94	(2,467)	6.76	6.50	2.89	1.32%	(43.20)
8801 JP Equity	(13)	365	31.39	30.34	-2.07	1.68%	8.15
8802 JP Equity	282	(5,009)	24.84	23.44	3.78	1.49%	9.08
9020 JP Equity	234	(3,967)	77.53	72.96	5.29	1.11%	(36.61)
941 HK Equity	1,409	(11,506)	10.23	8.98	19.68	0.62%	(158.71)
9432 JP Equity	365	6,077	53.19	56.39	4.08	1.47%	100.77
9433 JP Equity	3,118	9,476	42.13	56.00	20.38	1.61%	280.21
9437 JP Equity	43	(5,749)	15.71	15.59	0.73	1.03%	(33.33)
9983 JP Equity	(133)	3,177	368.43	353.68	-2.97	1.41%	21.42

9984 JP Equity	1,558	1,678	42.69	82.33	53.28	1.74%	78.03
AAPL US Equity	171	7,877	518.25	529.49	2.94	0.74%	22.33
ABB US Equity	585	8,326	23.59	25.25	7.98	0.88%	89.63
ABBN VX Equity	449	6,962	23.63	25.15	7.43	0.87%	55.30
ABBV US Equity	367	5,335	49.49	52.90	7.67	0.90%	118.34
ABEV US Equity	154	(7,232)	7.25	7.10	1.62	1.31%	(99.37)
ABEV3 BZ Equity	66	(6,923)	7.22	7.15	0.75	1.28%	(102.67)
ABI BB Equity	(50)	6,721	102.02	101.26	-0.91	0.82%	66.19
ABT US Equity	89	4,097	38.87	39.71	3.37	0.64%	32.55
ABX CN Equity	(9)	(565)	19.79	20.10	-1.06	1.47%	14.11
ABX US Equity	(10)	(541)	19.80	20.15	-1.18	1.50%	11.79
ACA FP Equity	7,237	5,408	6.83	15.98	101.69	1.32%	212.90
ACE US Equity	242	6,435	95.44	99.02	7.40	0.51%	30.26
ACN US Equity	792	10,703	77.97	83.73	11.63	0.64%	107.83
ADP US Equity	106	1,193	72.36	78.80	15.08	0.59%	8.37
AFL US Equity	72	7,973	63.79	64.36	1.88	0.48%	53.11
AGN US Equity	1,792	9,698	110.56	131.00	22.09	0.84%	78.62
AI FP Equity	(50)	8,248	134.80	133.98	-0.80	0.76%	63.69
AIG US Equity	81	4,012	48.66	49.65	2.26	0.90%	55.92
AIR FP Equity	2,705	4,177	42.47	69.98	62.89	1.03%	3.36
ALV GR Equity	2,758	7,550	125.64	171.54	39.84	0.92%	71.93
ALVG IX Equity	2,076	5,742	126.13	171.74	40.15	0.90%	63.43
AMGN US Equity	8,366	22,886	92.78	126.70	34.65	1.05%	618.87
AMT US Equity	766	10,655	76.29	81.77	11.05	0.65%	24.14
AMZN US Equity	4,376	14,103	287.66	376.91	32.06	0.97%	10.95
ANZ AU Equity	131	4,457	28.64	29.49	3.22	0.91%	54.24
APA US Equity	228	(6,870)	82.74	79.99	3.46	0.96%	(59.70)
APC US Equity	(146)	(6,360)	81.31	83.19	-2.91	0.79%	(79.05)
AXP US Equity	2,894	10,373	71.56	91.53	35.27	0.79%	51.22
AZN LN Equity	4,106	12,676	49.80	65.93	32.51	1.00%	26.26
AZN SS Equity	3,617	11,669	50.40	66.02	30.46	1.02%	15.27
AZN US Equity	4,008	12,432	49.96	66.06	33.94	0.95%	18.64
BA US Equity	(9)	(1,945)	124.03	124.60	-0.46	1.00%	10.44
BAC US Equity	10,305	10,884	8.82	17.18	107.69	0.88%	99.28
BARC LN Equity	(11)	(971)	3.86	3.90	-0.86	1.28%	(11.03)
BAS GR Equity	821	7,333	97.30	108.19	11.31	0.99%	23.22
BATS LN Equity	81	5,318	52.90	53.70	1.66	0.92%	45.49
BAX US Equity	(41)	(8,047)	66.82	67.16	-0.91	0.56%	(65.44)
BAYN GR Equity	8,639	11,757	76.64	132.95	74.05	0.99%	73.20
BBAS3 BZ Equity	(26)	(1,954)	8.00	8.11	-0.76	1.73%	(17.74)
BBD US Equity	746	(6,743)	12.96	11.52	8.16	1.36%	(73.63)
BBDC4 BZ Equity	571	(7,252)	12.55	11.56	5.54	1.42%	(80.67)
BBL US Equity	(29)	(3,114)	59.76	60.32	-0.89	1.05%	(2.62)
BBVA SM Equity	1,268	5,790	10.12	12.33	19.57	1.12%	77.35
BCE CN Equity	65	(6,644)	43.17	42.75	1.64	0.60%	(40.70)
BCS US Equity	(20)	(1,097)	15.49	15.78	-1.45	1.28%	(17.09)
BEN US Equity	8	1,967	52.15	52.37	0.42	1.00%	17.85

BG/ LN Equity	(106)	(3,730)	17.47	17.96	-3.97	0.72%	(7.32)
BHP AU Equity	(272)	6,689	34.27	32.93	-3.36	1.21%	110.84
BHP US Equity	(222)	6,839	67.70	65.58	-3.35	0.97%	39.00
BIIB US Equity	456	1,066	245.93	351.10	32.01	1.34%	28.46
BIL SJ Equity	15	(2,643)	30.29	30.11	0.46	1.23%	0.12
BK US Equity	257	6,515	32.16	33.43	5.45	0.72%	9.84
BLK US Equity	112	1,171	274.17	300.49	11.80	0.81%	5.77
BLT LN Equity	(18)	(3,166)	29.93	30.10	-0.53	1.10%	2.52
BMO CN Equity	(59)	8,370	65.44	64.98	-1.14	0.62%	(69.51)
BMW GR Equity	694	5,076	98.63	112.11	12.80	1.07%	64.21
BMY US Equity	7,267	13,669	35.71	54.70	47.99	1.11%	23.45
BN FP Equity	62	(3,684)	70.54	69.35	2.38	0.71%	(21.00)
BNP FP Equity	1,634	5,498	61.78	80.14	23.72	1.25%	171.55
BNS CN Equity	51	5,030	57.60	58.18	1.59	0.63%	(12.55)
BP/ LN Equity	199	9,797	7.76	7.92	3.39	0.60%	(24.18)
BRK/B US Equity	404	11,056	118.69	123.02	5.46	0.67%	(30.05)
BSBR US Equity	1,742	(8,171)	6.18	4.87	14.59	1.46%	(259.89)
BUD US Equity	(34)	6,846	102.05	101.53	-0.58	0.86%	68.81
BX US Equity	367	2,976	30.31	34.05	12.18	1.01%	60.36
C US Equity	-	732	47.92	47.92	0.00	0.97%	4.82
CA FP Equity	469	2,976	32.90	38.08	14.42	1.09%	62.51
CAT US Equity	1,083	11,803	88.25	96.34	13.99	0.66%	64.77
CBA AU Equity	98	8,462	67.92	68.71	1.47	0.79%	77.08
CBS US Equity	437	1,267	49.35	66.37	33.90	1.02%	10.53
CCL US Equity	740	7,821	36.20	39.63	9.87	0.96%	186.73
CELG US Equity	9,528	12,089	85.54	152.95	65.87	1.20%	218.32
CFR VX Equity	(102)	2,704	98.79	95.18	-3.88	0.98%	32.92
CL US Equity	1,710	18,685	58.99	64.39	18.90	0.48%	2.41
CM CN Equity	345	8,334	82.53	85.94	6.46	0.64%	(29.40)
CMCSA US Equity	4,103	17,408	40.65	50.23	28.12	0.84%	(263.93)
CMCSK US Equity	6,661	18,900	36.26	49.04	41.36	0.85%	(302.68)
CNI US Equity	1,414	12,873	51.38	57.02	19.11	0.57%	110.52
CNQ CN Equity	111	7,768	35.76	36.27	1.44	0.99%	107.05
CNR CN Equity	1,344	12,425	51.30	56.84	17.62	0.61%	72.83
COF US Equity	532	6,077	67.68	73.61	9.90	0.88%	0.34
COP US Equity	(156)	(7,980)	66.64	67.94	-3.39	0.57%	(96.49)
COST US Equity	(148)	7,901	115.68	113.55	-2.97	0.63%	(18.42)
COV LN Equity	183	2,442		#N/A N/A	22.97	0.33%	
COV US Equity	777	7,080	64.09	71.12	18.25	0.60%	46.02
CRM US Equity	75	2,054	56.89	58.95	2.69	1.35%	18.10
CS FP Equity	1,719	5,387	19.39	25.58	29.14	1.10%	134.95
CSCO US Equity	64	(4,977)	21.79	21.51	1.69	0.76%	1.45
CSX US Equity	1,302	8,914	25.07	28.74	20.33	0.72%	38.33
CVE CN Equity	740	(10,449)	28.70	26.66	9.26	0.77%	(38.49)
CVS US Equity	1,822	11,028	63.34	73.81	26.33	0.63%	(37.24)
CVX US Equity	(278)	(8,207)	112.39	116.19	-5.54	0.61%	(81.87)
D US Equity	2,148	12,240	60.05	70.59	23.15	0.76%	40.66

DAI GR Equity	6,593	13,908	62.20	91.69	34.97	1.36%	306.52
DBK GR Equity	-	621	44.25	44.25	0.00	1.15%	7.42
DD US Equity	2,790	12,432	54.56	66.81	32.70	0.69%	87.67
DDAIF US Equity	3,833	8,377	63.20	92.12	33.75	1.36%	149.34
DE US Equity	195	8,122	85.65	87.71	3.72	0.64%	2.49
DELL US Equity	(3)	8,073		#N/A N/A	-0.57	0.07%	
DG FP Equity	4,449	9,889	51.34	74.43	41.54	1.08%	133.30
DGE LN Equity	(40)	714	31.35	29.70	-2.48	2.25%	(2.55)
DHR US Equity	4,005	14,097	58.57	75.20	47.64	0.60%	96.36
DIS US Equity	1,965	9,908	68.36	81.92	19.70	1.01%	111.75
DISCA US Equity	20	5,840	83.18	83.47	0.36	0.97%	22.62
DNB NO Equity	1,141	9,735	15.77	17.62	14.11	0.83%	(5.00)
DOW US Equity	2,472	6,940	36.55	49.57	47.74	0.75%	110.55
DPW GR Equity	152	547	28.24	36.10	23.45	1.19%	5.94
DTE GR Equity	4,086	13,640	12.22	15.88	26.88	1.11%	148.37
DTV US Equity	2,475	10,622	61.97	76.41	32.41	0.72%	(122.79)
DUK US Equity	(102)	(8,822)	69.60	70.41	-2.57	0.45%	77.99
DVN US Equity	148	8,507	62.34	63.42	2.48	0.70%	78.71
EBAY US Equity	428	6,678	54.29	57.77	7.58	0.85%	48.30
ECL US Equity	446	9,210	105.22	110.31	7.80	0.62%	15.35
EDF FP Equity	6,463	9,189	23.45	39.94	68.40	1.03%	137.95
EMC US Equity	1,057	9,630	25.04	27.79	14.75	0.74%	100.39
EMR US Equity	-	952	63.88	63.88	0.00	0.66%	3.43
ENB CN Equity	47	5,638	44.26	44.63	1.29	0.65%	5.83
ENEL IM Equity	2,347	7,503	4.32	5.67	24.00	1.30%	161.59
ENI IM Equity	204	7,309	23.75	24.41	3.88	0.72%	112.98
EOAN GR Equity	38	2,996	18.77	19.00	1.33	0.95%	45.18
EOG US Equity	1,756	5,573	143.99	189.36	36.26	0.87%	92.99
EPD US Equity	1,092	11,299	62.80	68.86	18.21	0.53%	99.18
ERICB SS Equity	375	6,004	12.27	13.03	6.54	0.96%	80.89
ESRX US Equity	1,487	9,815	66.69	76.80	19.92	0.76%	(18.85)
ETN US Equity	46	5,260	72.48	73.12	0.82	1.07%	39.44
F US Equity	(168)	(3,621)	14.82	15.50	-5.97	0.78%	(54.57)
FB US Equity	1,490	2,630	44.06	69.00	45.75	1.24%	64.46
FCX US Equity	(9)	(500)	30.98	31.55	-1.60	1.15%	(0.96)
FDX US Equity	773	5,338	120.94	138.45	22.67	0.64%	25.16
FOX US Equity	(20)	5,624	32.30	32.18	-0.43	0.85%	64.73
FOXA US Equity	(38)	5,673	33.15	32.92	-0.74	0.91%	83.92
FP FP Equity	880	11,013	60.83	65.69	10.50	0.76%	196.11
G IM Equity	273	4,486	21.32	22.61	6.63	0.92%	44.90
GE US Equity	1,948	13,140	22.32	25.63	18.19	0.82%	106.85
GILD US Equity	30,825	13,861	24.02	77.46	181.65	1.22%	960.55
GIS US Equity	435	13,333	49.12	50.72	5.64	0.58%	112.95
GLE FP Equity	860	3,248	49.51	62.61	18.04	1.47%	81.46
GLEN LN Equity	108	(3,491)	5.31	5.14	2.04	1.51%	(44.97)
GLW US Equity	2,220	11,376	16.17	19.33	22.75	0.86%	179.45
GM US Equity	-	580	35.06	35.06	0.00	1.23%	12.19

GOOG US Equity	5,027	12,505	859.28	1,204.71	68.36	0.59%	213.82
GS US Equity	7,047	13,671	110.98	168.18	63.38	0.81%	103.85
GSK LN Equity	230	5,707	26.22	27.27	5.78	0.70%	15.89
GSZ FP Equity	907	8,189	24.60	27.33	9.00	1.23%	217.26
HAL US Equity	983	5,408	48.07	56.80	17.65	1.03%	45.69
HD US Equity	2,675	13,333	66.67	80.04	27.57	0.73%	97.12
HMB SS Equity	625	6,110	40.79	44.96	11.05	0.93%	63.49
HON US Equity	6,362	11,930	61.10	93.68	92.50	0.58%	68.50
HPQ US Equity	1,449	7,287	25.38	30.42	20.93	0.95%	281.72
HSBA LN Equity	7	(1,685)	9.96	9.91	0.51	0.86%	4.70
IBE SM Equity	1,726	7,382	5.54	6.83	36.78	0.64%	56.06
IBM US Equity	(63)	(5,036)	184.74	187.06	-2.24	0.56%	(43.28)
IMT LN Equity	1,231	10,924	35.95	40.00	12.66	0.89%	(77.84)
INTC US Equity	408	9,784	23.81	24.80	6.97	0.60%	38.69
ISP IM Equity	3,477	5,699	1.93	3.11	46.71	1.31%	313.05
ITUB US Equity	421	(5,909)	13.81	12.83	4.39	1.62%	(91.72)
ITUB4 BZ Equity	94	(6,366)	13.10	12.90	1.02	1.45%	(101.75)
ITW US Equity	2,898	14,011	67.84	81.87	33.45	0.62%	21.55
ITX SM Equity	144	(4,597)	147.96	143.31	3.28	0.96%	10.60
JCI US Equity	2,219	5,930	34.13	46.90	39.28	0.95%	75.24
JNJ US Equity	4,473	12,630	69.31	93.86	62.06	0.57%	5.34
JPM US Equity	908	8,516	52.29	57.86	12.88	0.83%	70.87
KMB US Equity	302	7,934	106.69	110.75	5.99	0.64%	(10.76)
KMI US Equity	660	(8,228)	34.44	31.68	10.30	0.78%	(53.71)
KO US Equity	86	(6,962)	38.83	38.35	2.39	0.52%	(20.27)
LBTYA US Equity	12	2,272	84.93	85.38	0.56	0.94%	(16.19)
LBTYK US Equity	120	1,975	78.04	82.77	7.40	0.82%	(11.71)
LIN GR Equity	(121)	8,087	197.99	195.06	-2.00	0.75%	9.94
LLOY LN Equity	3,399	7,073	0.89	1.32	49.90	0.96%	32.53
LLY US Equity	31	2,868	58.84	59.47	1.32	0.81%	27.90
LMT US Equity	687	2,016	122.48	164.24	40.65	0.84%	5.73
LNKD US Equity	(6)	168	203.07	196.23	-1.99	1.75%	2.78
LOW US Equity	214	7,829	48.41	49.73	2.96	0.92%	27.87
LVS US Equity	2,476	6,808	61.33	83.63	31.29	1.16%	17.50
LYB US Equity	1,224	2,297	59.29	90.87	64.34	0.83%	12.40
MA US Equity	11,907	17,711	47.01	78.61	77.33	0.87%	420.30
MAERSKB DC Equity	5,612	14,148	8,212.58	11,470.14	33.11	1.20%	58.91
MC FP Equity	(80)	3,466	183.34	179.18	-3.06	0.76%	27.58
MCD US Equity	(150)	(5,579)	94.88	97.42	-5.17	0.52%	16.49
MCK US Equity	239	2,042	163.79	182.95	15.09	0.78%	11.23
MDLZ US Equity	2,705	13,641	28.68	34.37	32.83	0.60%	52.87
MDT US Equity	8,013	20,811	43.22	59.87	51.93	0.74%	271.64
MET US Equity	1,334	7,556	44.37	52.20	19.62	0.90%	30.15
MFC CN Equity	4,203	8,003	12.38	18.88	63.11	0.83%	8.35
MHS US Equity	1,862	13,445		#N/A N/A	12.27	1.13%	
MMM US Equity	7,921	21,331	96.89	132.87	62.78	0.59%	153.25
MO US Equity	76	6,937	36.13	36.52	1.82	0.60%	23.18

MON US Equity	920	11,917	106.02	114.20	10.88	0.71%	16.89
MOS US Equity	-	-		48.53		0.82%	-
MRK US Equity	1,437	11,018	49.85	56.35	17.22	0.76%	19.84
MS US Equity	241	1,649	27.57	31.59	14.20	1.03%	6.41
MSFT US Equity	947	7,177	34.82	39.41	17.46	0.76%	270.50
MUV2 GR Equity	352	6,116	197.70	209.07	8.16	0.71%	49.49
NAB AU Equity	99	7,534	31.14	31.55	1.45	0.91%	104.50
NCM AU Equity	-	-		10.45		1.98%	-
NEE US Equity	4,453	14,649	72.62	94.69	45.63	0.67%	(23.19)
NEM US Equity	2,026	(7,392)	34.95	25.37	17.36	1.58%	218.13
NESN VX Equity	616	9,821	69.64	74.00	9.79	0.64%	39.34
NG/ LN Equity	1,945	12,114	11.82	13.72	25.17	0.64%	1.54
NKE US Equity	1,057	5,145	66.10	79.68	24.06	0.85%	62.05
NOK US Equity	4,183	4,498	3.96	7.65	73.94	1.26%	18.99
NOV US Equity	(70)	4,672	75.66	74.55	-1.62	0.92%	46.75
NOVN VX Equity	5,392	18,291	63.81	82.61	38.97	0.76%	169.89
NOVOB DC Equity	1,346	9,444	40.35	46.10	12.88	1.11%	66.15
NSC US Equity	1,902	9,590	80.49	96.46	26.54	0.75%	82.40
NVS US Equity	4,187	15,510	65.07	82.64	36.22	0.75%	104.91
OGXP3 BZ Equity	5,052	(5,180)	4.17	0.10	28.25	3.45%	9.89
OR FP Equity	-	751	162.36	162.36	0.00	0.95%	(2.07)
ORA FP Equity	567	5,434	12.87	14.21	7.18	1.45%	51.62
ORCL US Equity	1,133	7,533	33.38	38.40	21.07	0.71%	39.94
OXY US Equity	182	7,355	95.04	97.39	3.53	0.70%	50.32
PBR US Equity	587	(2,814)	13.30	10.53	14.39	1.45%	(69.23)
PBR/A US Equity	598	(2,795)	13.87	10.90	14.95	1.43%	(34.40)
PCLN US Equity	1,098	3,043	956.05	1,301.00	29.36	1.23%	26.15
PCP US Equity	2,738	13,710	212.47	254.90	23.68	0.84%	23.15
PEP US Equity	9	4,644	81.78	81.93	0.29	0.63%	7.10
PETR3 BZ Equity	418	(2,923)	6.14	5.26	9.40	1.52%	(70.31)
PETR4 BZ Equity	474	(3,123)	6.47	5.49	9.90	1.53%	(51.88)
PFE US Equity	4,847	21,828	26.10	31.90	29.93	0.74%	431.77
PG US Equity	149	4,762	77.33	79.75	5.25	0.60%	2.85
PHIA NA Equity	-	682	33.71	33.71	0.00	1.05%	(0.87)
PM US Equity	583	(10,166)	85.47	80.57	8.10	0.71%	(33.07)
PNC US Equity	930	8,425	75.96	84.35	15.99	0.69%	44.42
POT CN Equity	(14)	(1,487)	34.20	34.51	-1.13	0.80%	(9.06)
POT US Equity	(5)	(502)	34.31	34.64	-1.16	0.83%	(5.13)
PRU LN Equity	8,082	10,521	12.76	22.57	73.47	1.05%	3.13
PSA US Equity	578	9,413	158.54	168.27	10.44	0.59%	(13.47)
PSX US Equity	1,434	6,030	64.65	80.02	23.31	1.02%	60.92
PX US Equity	2,724	16,220	113.42	132.47	33.92	0.50%	(10.96)
QCOM US Equity	1,989	12,547	66.83	77.42	20.77	0.76%	96.49
QQQ US Equity	6,345	19,920	68.46	90.27	60.74	0.52%	203.06
RAI US Equity	218	6,737	52.22	53.91	2.77	1.17%	6.95
RDS/A US Equity	(63)	4,217	73.26	72.18	-2.38	0.63%	16.60
RDS/B US Equity	52	5,192	75.80	76.56	1.60	0.63%	7.97

RDSA LN Equity	171	4,065	34.51	35.96	7.52	0.56%	3.17
RDSA NA Equity	(68)	4,084	36.62	36.01	-3.05	0.55%	6.29
RDSB LN Equity	88	4,580	37.36	38.08	3.17	0.61%	(19.02)
REGN US Equity	630	6,240	302.78	333.35	6.29	1.61%	50.72
RIO AU Equity	(15)	(1,052)	55.76	56.54	-1.14	1.24%	(13.29)
RIO LN Equity	(194)	5,748	54.66	52.88	-2.48	1.36%	(10.63)
RIO US Equity	(102)	4,934	54.02	52.93	-1.43	1.44%	(11.04)
ROG VX Equity	6,556	17,035	212.78	294.68	51.96	0.74%	184.18
RY CN Equity	(50)	4,764	65.12	64.44	-1.88	0.56%	(9.19)
SAB LN Equity	(96)	6,565	47.46	46.78	-1.92	0.77%	5.72
SAN FP Equity	161	(6,174)	103.67	100.96	2.88	0.91%	(33.85)
SAN SM Equity	602	7,256	8.35	9.04	8.71	0.95%	83.90
SAN US Equity	525	5,315	8.28	9.10	9.67	1.02%	71.16
SAP GR Equity	(96)	2,995	80.18	77.68	-3.69	0.87%	14.69
SAP US Equity	(103)	3,228	80.22	77.74	-3.59	0.89%	21.98
SBUX US Equity	(6)	3,531	74.69	74.57	-0.18	0.91%	6.20
SGO FP Equity	2,570	7,836	44.08	58.54	25.02	1.31%	131.78
SI US Equity	668	4,504	114.69	131.70	14.27	1.04%	58.13
SIE GR Equity	746	5,345	114.81	130.85	14.58	0.96%	35.20
SLB US Equity	873	6,528	79.94	90.63	17.03	0.78%	88.47
SMSN LI Equity	504	(7,260)	644.51	599.73	7.29	0.95%	(37.66)
SO US Equity	-	714	43.51	43.51	0.00	0.48%	(0.19)
SPG US Equity	81	4,487	160.18	163.07	3.06	0.59%	11.12
SREN VX Equity	1,544	10,006	80.46	92.87	17.80	0.87%	91.71
STAN LN Equity	577	(5,283)	22.30	19.86	10.75	1.02%	(1.33)
STL NO Equity	606	8,306	25.81	27.70	8.01	0.91%	(38.92)
STT US Equity	17	(2,827)	65.84	65.45	0.61	0.98%	4.24
SU CN Equity	(40)	1,830	33.27	32.56	-3.65	0.59%	(8.92)
SU FP Equity	252	6,518	84.31	87.57	3.71	1.04%	0.12
SU US Equity	(53)	2,948	33.28	32.69	-3.00	0.60%	(2.52)
SWEDA SS Equity	1,003	6,088	24.78	28.86	16.65	0.99%	112.59
SYNN VX Equity	(219)	(8,069)	359.52	369.28	-3.23	0.84%	(28.69)
T US Equity	327	(8,928)	34.20	32.94	6.68	0.55%	(51.87)
TD CN Equity	168	8,245	45.38	46.30	3.50	0.58%	(42.08)
TEF SM Equity	(16)	3,631	15.63	15.56	-0.52	0.86%	43.27
TEF US Equity	(6)	3,406	15.55	15.53	-0.18	0.91%	41.16
TGT US Equity	639	(10,717)	63.57	59.78	6.32	0.94%	(10.38)
TJX US Equity	3,047	9,492	46.31	61.18	45.38	0.71%	(135.75)
TLS AU Equity	10	6,561	4.59	4.59	0.23	0.65%	54.54
TLSN SS Equity	(2)	4,427	7.59	7.59	-0.06	0.88%	40.55
TM US Equity	349	(6,829)	115.81	109.90	5.90	0.87%	34.89
TMO US Equity	9,654	10,218	63.59	123.67	121.85	0.78%	71.49
TOT US Equity	664	5,823	59.06	65.80	14.37	0.79%	104.89
TRP CN Equity	(209)	(6,953)	43.75	45.07	-4.60	0.65%	(8.75)
TRV US Equity	22	4,763	83.58	83.97	0.81	0.57%	30.56
TSCO LN Equity	866	(7,398)	5.65	4.99	11.23	1.04%	(18.75)
TWC US Equity	713	5,234	120.22	136.60	15.54	0.88%	(80.38)

TWX US Equity	103	7,395	66.41	67.33	1.88	0.74%	64.99
TXN US Equity	3,682	12,205	34.93	45.46	37.91	0.80%	83.00
TYC US Equity	11,385	24,080	29.17	42.96	70.90	0.67%	(376.40)
UBS US Equity	377	5,489	19.43	20.77	6.50	1.06%	112.02
UBSN VX Equity	310	5,158	19.51	20.68	6.67	0.90%	96.28
UCG IM Equity	3,409	5,391	5.58	9.11	35.24	1.79%	256.61
ULVR LN Equity	15	(3,892)	39.50	39.35	0.52	0.72%	3.08
UNA NA Equity	(91)	(6,295)	38.14	38.69	-2.11	0.68%	(22.76)
UNH US Equity	2,157	10,037	64.08	77.85	26.11	0.82%	177.74
UNP US Equity	1,728	11,015	163.59	189.26	21.03	0.75%	145.16
UPS US Equity	3,274	14,806	79.87	97.53	42.88	0.52%	87.62
USB US Equity	3,127	14,238	34.71	42.34	37.73	0.58%	168.30
UTX US Equity	6,044	15,190	82.05	114.70	57.92	0.69%	58.46
V US Equity	3,987	3,914	111.85	225.77	153.69	0.66%	91.96
VALE US Equity	629	(3,908)	15.08	12.65	11.30	1.42%	(15.69)
VALE3 BZ Equity	276	(4,586)	13.51	12.69	4.00	1.50%	(34.95)
VIAB US Equity	4,326	7,850	57.17	88.68	77.92	0.71%	61.64
VIV FP Equity	155	2,668	26.19	27.71	6.17	0.94%	(15.96)
VMW US Equity	1,127	4,379	87.66	110.21	20.92	1.23%	73.26
VOD LN Equity	180	(2,766)	4.00	3.74	4.10	1.59%	10.76
VOD US Equity	160	(1,988)	40.77	37.48	4.67	1.73%	0.51
VOW3 GR Equity	108	1,092	228.75	251.39	6.90	1.44%	9.86
VRX CN Equity	856	1,611	92.95	142.32	43.91	1.21%	15.93
VRX US Equity	1,000	1,880	93.20	142.79	47.79	1.11%	27.87
VTI US Equity	657	5,134	86.91	98.04	26.47	0.48%	38.49
VWO US Equity	270	(7,247)	40.33	38.83	4.06	0.92%	(85.38)
VZ US Equity	198	(6,121)	48.12	46.57	4.41	0.73%	(31.64)
WBC AU Equity	135	5,265	29.97	30.73	2.62	0.98%	41.18
WES AU Equity	(119)	8,616	38.64	38.11	-1.69	0.82%	31.89
WFC US Equity	2,890	10,999	38.27	48.32	45.14	0.58%	101.36
WLP US Equity	3,202	10,369	74.31	97.26	35.67	0.87%	333.52
WMT US Equity	10	4,005	74.59	74.77	0.40	0.61%	11.53
WOW AU Equity	(291)	(6,932)	31.30	32.62	-4.93	0.85%	(68.56)
XOM US Equity	524	10,902	90.48	94.83	7.07	0.68%	80.90
XTA LN Equity	(36)	(2,238)		#N/A N/A	-0.72	2.21%	
YHOO US Equity	362	1,282	30.64	39.29	23.74	1.19%	12.24
YUM US Equity	130	6,899	73.80	75.18	2.21	0.85%	(16.19)
ZURN VX Equity	213	6,394	291.95	301.69	4.84	0.69%	22.72

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	17,819	62,272	1,455.70	1,872.25	56.47	0.51%	578.22
NDX Index	14,436	46,686	2,831.19	3,706.62	48.96	0.63%	736.19
RTY Index	15,477	39,938	868.48	1,205.04	53.68	0.72%	784.02

SPTSX Index	217	19,447	12,764.15	12,906.66	2.42	0.46%	48.54
MEXBOL Index	1,599	(26,146)	3,142.70	2,950.45	5.88	1.04%	
IBOV Index	1,938	(22,524)	21,576.15	19,720.10	5.88	1.46%	(624.29)
MERVAL Index	(229)	5,530	770.35	739.70	-2.56	1.62%	91.52
UKX Index	2,582	39,963	10,288.22	10,952.87	9.46	0.68%	95.20
DAX Index	7,800	36,674	10,610.77	12,867.48	21.30	1.00%	289.05
CAC Index	1,352	20,042	5,625.44	6,004.92	7.98	0.85%	202.18
IBEX Index	8,365	39,644	11,555.30	13,993.56	22.79	0.93%	357.29
SMI Index	6,486	44,078	8,219.62	9,429.08	21.85	0.67%	432.45
FTSEMIB Index	6,743	25,266	23,118.99	29,289.15	26.53	1.01%	268.02
PSI20 Index	7,376	24,289	8,026.78	10,464.30	24.38	1.25%	274.14
ISEQ Index	25,135	40,099	4,246.25	6,907.97	61.09	1.03%	239.30
ICEXI Index	4,320	36,953	6.62	7.40	21.78	0.54%	(153.79)
AEX Index	5,042	42,240	484.27	542.08	14.77	0.81%	289.14
BEL20 Index	8,260	44,003	3,610.75	4,288.56	22.34	0.84%	702.82
LUXXX Index	9,885	39,715	1,655.49	2,067.55	31.26	0.80%	398.05
KFX Index	10,766	38,048	100.82	129.35	26.18	1.08%	507.06
HEX Index	8,306	40,933	8,513.92	10,241.64	22.13	0.92%	433.42
OMX Index	2,789	23,118	191.41	214.51	11.96	1.01%	244.74
ATX Index	411	7,466	3,268.32	3,448.06	4.69	1.17%	136.22
ASE Index	7,997	17,693	1,313.20	1,906.70	37.71	1.20%	78.57
OSEBX Index	1,978	22,138	84.29	91.82	11.60	0.77%	62.11
INDEXCF Index	1,842	(26,563)	39.61	36.86	3.69	1.88%	(1,187.63)
TOP40 Index	163	25,595	3,920.67	3,945.63	0.69	0.92%	96.98
SENSEX Index	49	15,120	356.76	357.92	0.42	0.78%	
NKY Index	155	11,371	140.17	142.08	1.23	1.11%	130.79
HSI Index	-	3,264	2,778.84	2,778.84	0.00	0.78%	16.32
SHCOMP Index	1,719	(33,700)	344.53	326.96	5.71	0.89%	50.59
KOSPI Index	(30)	16,618	1.82	1.81	-0.26	0.70%	91.18
AS51 Index	110	14,469	4,842.07	4,879.05	1.04	0.74%	130.42
STBCNZL Index	32,687	73,231		#N/A N/A	104.96	0.43%	
EEM US Equity	202	(6,119)	40.76	39.41	3.38	0.98%	(87.82)
IYR US Equity	53	4,214	67.67	68.52	3.15	0.40%	18.76
MDY US Equity	5,321	14,269	184.03	252.65	63.80	0.58%	174.45
JNK US Equity	(13)	5,353	41.26	41.16	-1.37	0.18%	16.92
XLF US Equity	5,739	13,610	15.57	22.14	66.99	0.63%	96.62
XLU US Equity	532	8,406	38.65	41.10	11.45	0.55%	(13.03)
XLK US Equity	2,388	12,860	30.80	36.52	33.98	0.55%	198.80
XLI US Equity	5,943	16,147	38.20	52.26	58.29	0.63%	118.99
XLP US Equity	273	7,775	41.46	42.92	7.91	0.44%	16.91
XLY US Equity	8,732	20,539	46.72	66.58	74.63	0.57%	128.05
XLE US Equity	180	6,103	85.06	87.57	4.31	0.68%	52.82
XLB US Equity	3,965	14,930	37.57	47.55	43.88	0.61%	107.90
XLV US Equity	13,011	24,346	38.87	59.64	81.64	0.65%	398.83
SXXP Index	6,073	43,407	400.51	456.54	18.44	0.76%	308.17
SXAP Index	9,592	28,526	520.28	695.24	27.40	1.23%	340.66
SXKP Index	5,191	47,032	366.14	406.55	12.35	0.89%	269.17

SX6P Index	6,565	34,237	352.74	420.37	24.46	0.78%	301.58
SXEP Index	1,001	29,339	441.65	456.71	5.33	0.64%	158.95
SXIP Index	11,982	28,923	222.31	314.40	49.60	0.84%	180.40
SXNP Index	4,923	28,384	482.69	566.42	19.84	0.87%	190.43
SX3P Index	68	18,170	662.20	664.69	0.63	0.60%	101.71
SXDP Index	23,955	61,075	609.16	848.09	52.51	0.75%	528.03
SX4P Index	2,694	25,840	917.36	1,012.99	10.70	0.97%	95.37
SX8P Index	2,656	17,778	343.07	394.31	17.16	0.87%	173.86
SXOP Index	10,354	40,520	380.28	477.46	25.44	1.00%	410.75
SXQP Index	(103)	26,331	793.70	790.62	-0.51	0.77%	163.98
SXRP Index	19	17,603	434.81	435.27	0.14	0.76%	70.90
SXMP Index	11,472	35,766	261.12	344.88	41.54	0.77%	64.29
SXTP Index	23,145	39,247	172.05	273.51	71.81	0.82%	244.81
SX7E Index	6,141	18,886	159.85	211.82	27.63	1.18%	365.11
SX5E Index	6,170	40,148	3,709.25	4,279.27	18.34	0.84%	363.02
SPGSCITR Index	(16)	(7,079)	4,909.25	4,920.27	-0.40	0.56%	(55.32)
XAG Curncy	1,724	(20,150)	22.78	20.83	8.23	1.04%	370.30
CO1 Comdty	477	(24,622)	108.90	106.79	2.71	0.71%	(129.94)
CL1 Comdty	152	29,347	99.19	99.70	0.60	0.86%	487.25
NG1 Comdty	3,034	16,608	3.77	4.46	5.07	3.60%	(346.42)
XAU Comdty	49	17,978	101.80	102.08	0.07	3.73%	(145.39)
IBOXHY Index	2,800	53,418	220.12	231.66	49.55	0.11%	82.34
US_TSY CREDIT	(51)	(12,862)	757.82	760.83	-3.22	0.12%	(9.44)
CA_TSY CREDIT	6,332	(97,153)	1,269.35	1,186.61	18.17	0.36%	238.41
MX_TSY CREDIT	(199)	(10,997)	209.03	212.80	-6.05	0.30%	(42.28)
AU_TSY CREDIT	(239)	(47,480)	1,457.62	1,464.94	-1.26	0.40%	(134.21)
JP_TSY CREDIT	320	(59,678)	822.10	817.69	1.73	0.31%	(138.26)
MY_TSY CREDIT	544	(92,252)	167.43	166.44	1.98	0.30%	(257.18)
SG_TSY CREDIT	219	(95,749)	219.11	218.61	1.25	0.18%	(153.89)
AT_TSY CREDIT	3,911	71,796	356.17	375.57	18.46	0.29%	(44.32)
BE_TSY CREDIT	4,977	74,447	475.77	507.58	24.03	0.28%	(18.77)
FI_TSY CREDIT	3,790	74,240	347.46	365.20	17.70	0.29%	(74.71)
FR_TSY CREDIT	4,238	72,961	1,673.43	1,770.64	19.99	0.29%	(30.07)
DE_TSY CREDIT	3,331	74,397	1,240.95	1,296.52	15.33	0.29%	(56.31)
IE_TSY CREDIT	31,765	78,270	336.92	473.66	158.69	0.26%	(18.58)
IT_TSY CREDIT	8,488	54,111	1,612.72	1,865.71	46.19	0.34%	(19.12)
NL_TSY CREDIT	3,759	75,206	1,324.87	1,391.09	17.36	0.29%	(55.59)
ES_TSY CREDIT	10,797	50,187	392.28	476.68	63.87	0.34%	(19.18)
DK_TSY CREDIT	3,444	67,396	729.23	766.49	15.96	0.32%	(438.12)
NO_TSY CREDIT	144	27,148	341.47	343.28	1.48	0.36%	(30.18)
PL_TSY CREDIT	1,113	22,143	420.32	441.45	12.36	0.41%	113.82
ZA_TSY CREDIT	1,144	(33,149)	83.13	80.26	4.42	0.78%	29.88
SE_TSY CREDIT	756	77,434	471.16	475.76	3.35	0.29%	100.38
CH_TSY CREDIT	4,149	65,265	1,001.95	1,065.64	20.14	0.32%	(322.88)
GB_TSY CREDIT	875	56,841	1,489.15	1,512.09	4.67	0.33%	(208.42)