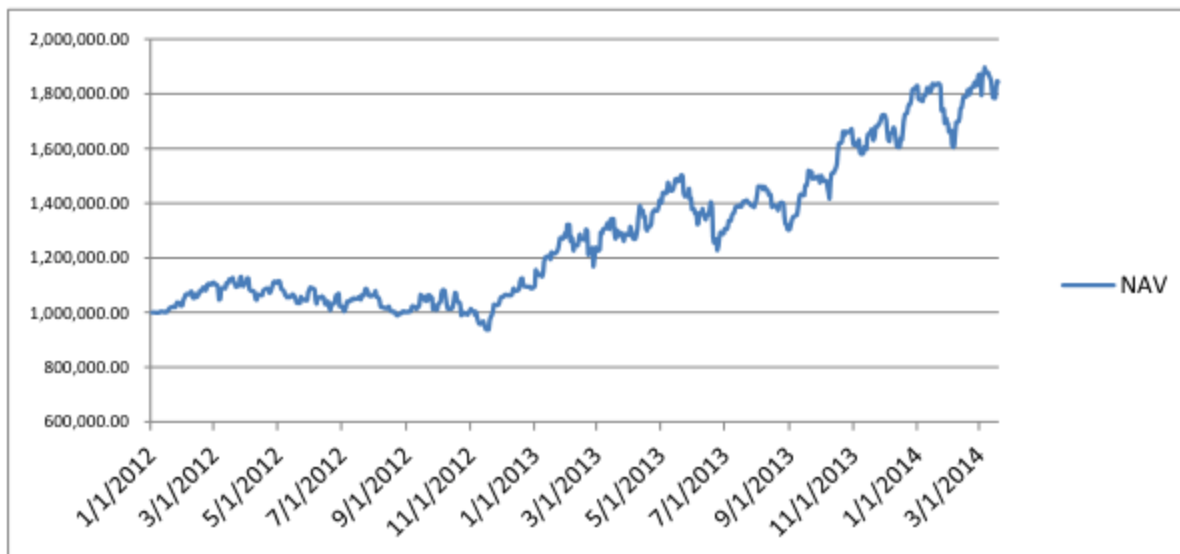


Current Date:	3/19/2014	Change on Day:	-0.37%
Total Return since 1/1/12:	84.12%	MSCI World Change on Day	-0.45%
T12M Return:	41.18%	No of Positions (+MTM) on Day	182
T90 Day Return:	8.19%	No of Positions (-MTM) on Day	266
T30 Day Return:	2.59%	Current No. of Positions:	450
Current Long Exposure @ Cost:	4,728,466	Current Leverage (Gross Exposures):	3.14
Current Short Exposure @ Cost:	(1,046,976)		
Net Exposure:	3,681,490		
Starting Capital:	1,000,000		
Current NAV:	1,841,175		

Key Metrics

Profit Factor:	Historically 2.25X - 3.25X, depending on measurement interval		
Win Ratio:	40% - 50% historically		
T24M (+) NAV Days	52%		
T24M Avg. Daily NAV (+) Change	1.03%		
T24M Avg. Daily NAV (-) Change	-0.89%		
Target Vol-Adj. Risk Listed Equities	50.00%		
Target Vol-Adj. Risk Global Macro	50.00%		
Targeted Max Loss (ex-Leverage)	10.00%		
Leverage Target At Inception:	2X		
Notes on Leverage:	We implement leverage of 2X, in other words at inception we upsize our positions by a factor two times greater than our volatility adjusted position sizing. Leverage levels can be customized to each investor.		
T24M Sharpe Ratio:	1.24		
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 asymmetry 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		24.84%	45 Positions		28.64%

XAG Curncy	(20,150)	0.35%	SMI Index	6,357	0.35%
IBOV Index	(22,524)	0.39%	EDF FP Equity	6,404	0.35%
CO1 Comdty	(24,622)	0.43%	SX6P Index	6,565	0.36%
MEXBOL Index	(26,146)	0.45%	FTSEMIB Index	6,637	0.36%
INDEXCF Index	(26,563)	0.46%	DAI GR Equity	6,671	0.36%
AU_TSY CREDIT	(31,653)	0.55%	ROG VX Equity	6,770	0.37%
ZA_TSY CREDIT	(33,149)	0.57%	GS US Equity	7,064	0.38%
SHCOMP Index	(33,700)	0.58%	PSI20 Index	7,348	0.40%
JP_TSY CREDIT	(59,678)	1.03%	CA_TSY CREDIT	7,405	0.40%
SPX Index	62,272	1.08%	BMV US Equity	7,424	0.40%
CH_TSY CREDIT	65,265	1.13%	ACA FP Equity	7,458	0.41%
DK_TSY CREDIT	67,396	1.17%	MMM US Equity	7,711	0.42%
AT_TSY CREDIT	72,913	1.26%	PRU LN Equity	7,896	0.43%
STBCNZL Index	73,231	1.27%	DAX Index	7,947	0.43%
FR_TSY CREDIT	74,045	1.28%	HEX Index	7,981	0.43%
FI_TSY CREDIT	74,240	1.29%	ASE Index	7,997	0.43%
DE_TSY CREDIT	74,397	1.29%	MDT US Equity	8,101	0.44%
BE_TSY CREDIT	75,235	1.30%	BEL20 Index	8,281	0.45%
NL_TSY CREDIT	76,341	1.32%	IT_TSY CREDIT	8,421	0.46%
SE_TSY CREDIT	77,434	1.34%	AMGN US Equity	8,453	0.46%
IE_TSY CREDIT	78,270	1.36%	XLY US Equity	8,539	0.46%
MY_TSY CREDIT	(92,252)	1.60%	IBEX Index	8,544	0.46%
SG_TSY CREDIT	(95,749)	1.66%	BAYN GR Equity	8,682	0.47%
CA_TSY CREDIT	(97,153)	1.68%	CELG US Equity	9,464	0.51%
			TMO US Equity	9,577	0.52%
			SXAP Index	9,909	0.54%
			SXOP Index	10,106	0.55%
			LUXXX Index	10,436	0.57%
			BAC US Equity	10,500	0.57%
			KFX Index	10,526	0.57%
			ES_TSY CREDIT	10,695	0.58%
			TYC US Equity	11,076	0.60%
			SXMP Index	11,400	0.62%
			SXIP Index	11,568	0.63%
			MA US Equity	11,986	0.65%
			XLV US Equity	12,898	0.70%
			NDX Index	14,042	0.76%
			RTY Index	15,046	0.82%
			SPX Index	17,328	0.94%
			SXTP Index	22,712	1.23%

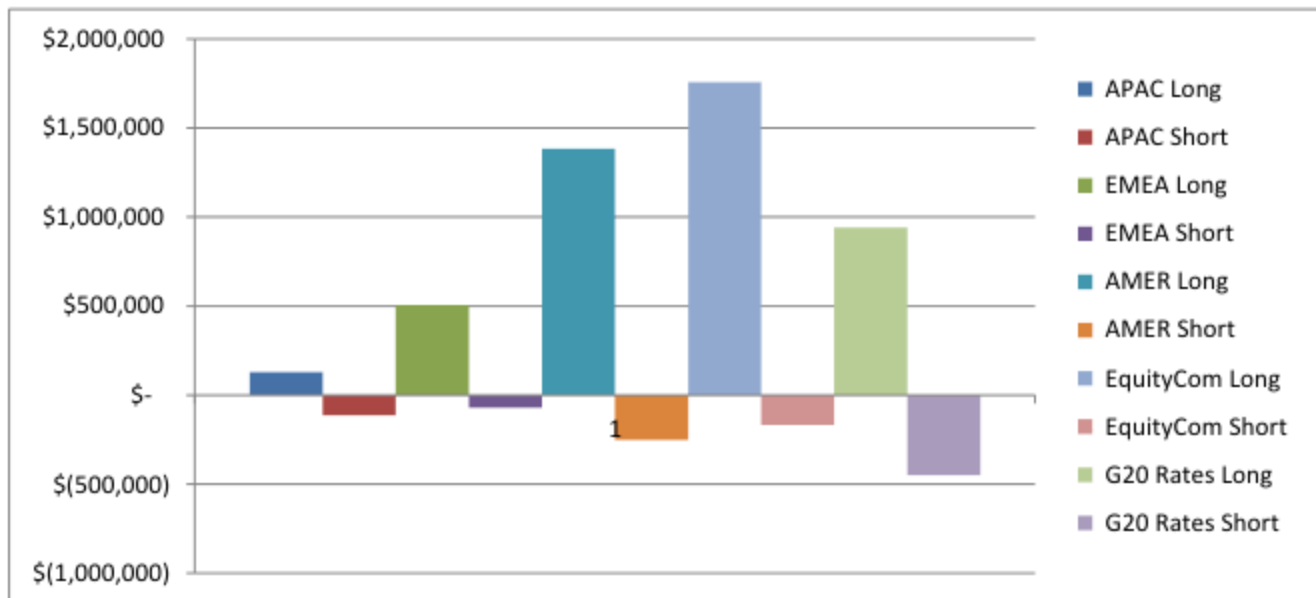
NAV Impact by Category & Exposure	
Listed Equity Long	-0.146%
Listed Equity Short	-0.045%
EquityCom Long	-0.272%
EquityCom Short	0.025%
G20 Rates Long	-0.090%
G20 Rates Short	0.087%

SXDP Index	24,029	1.31%
ISEQ Index	24,293	1.32%
GILD US Equity	30,774	1.67%
IE_TSY CREDIT	31,658	1.72%
STBCNZL Index	32,687	1.78%

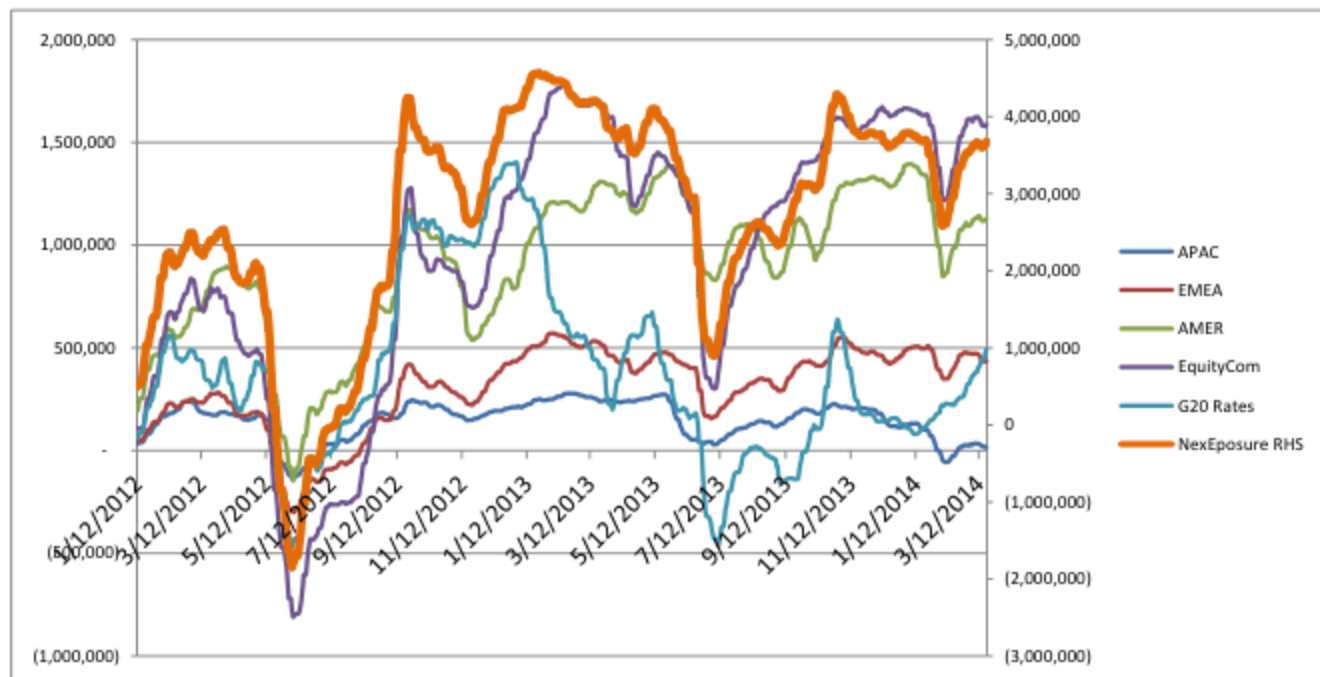
No. Names by Category

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

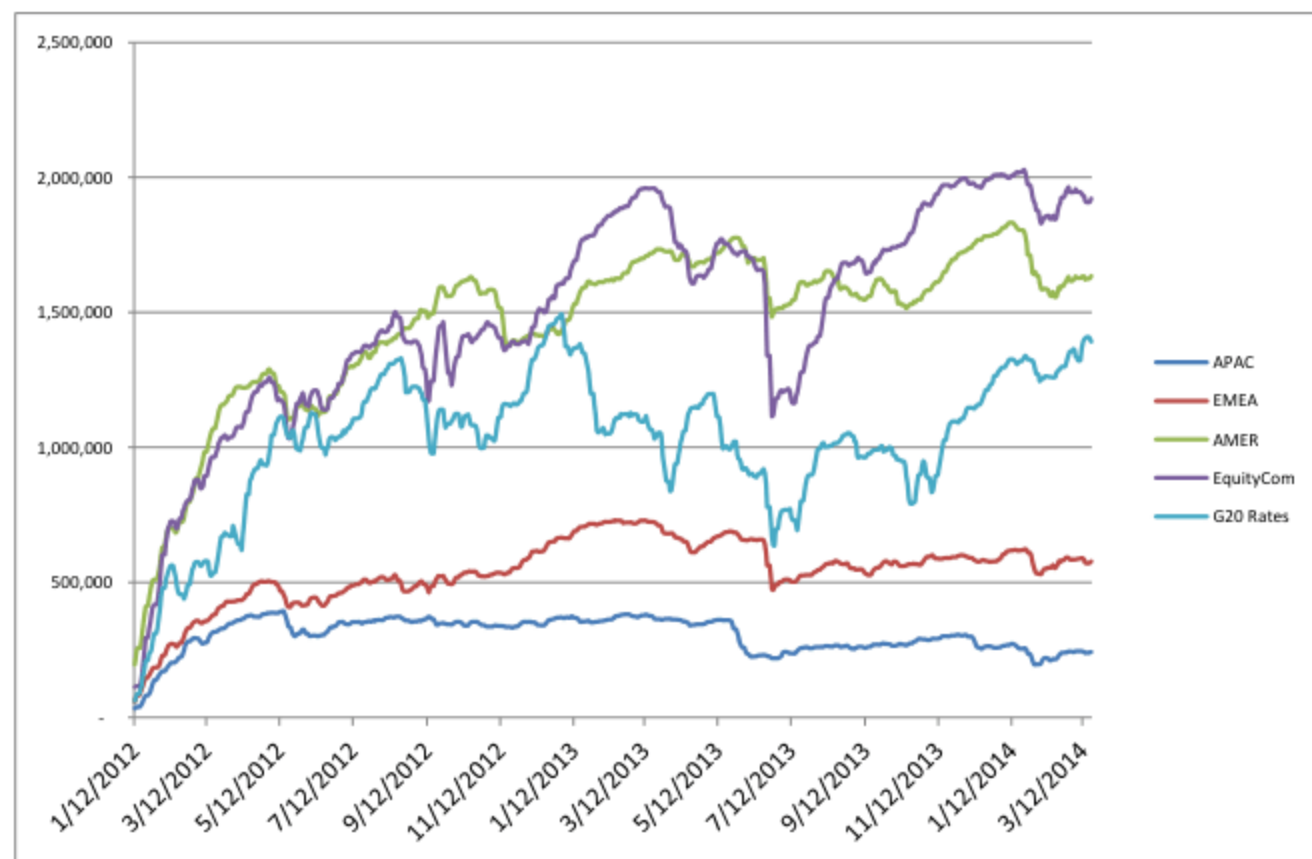
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



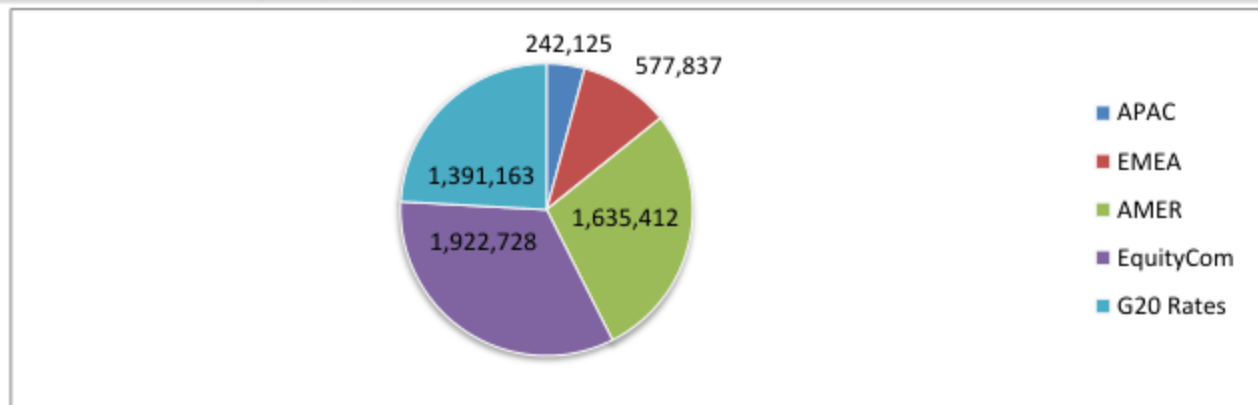
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



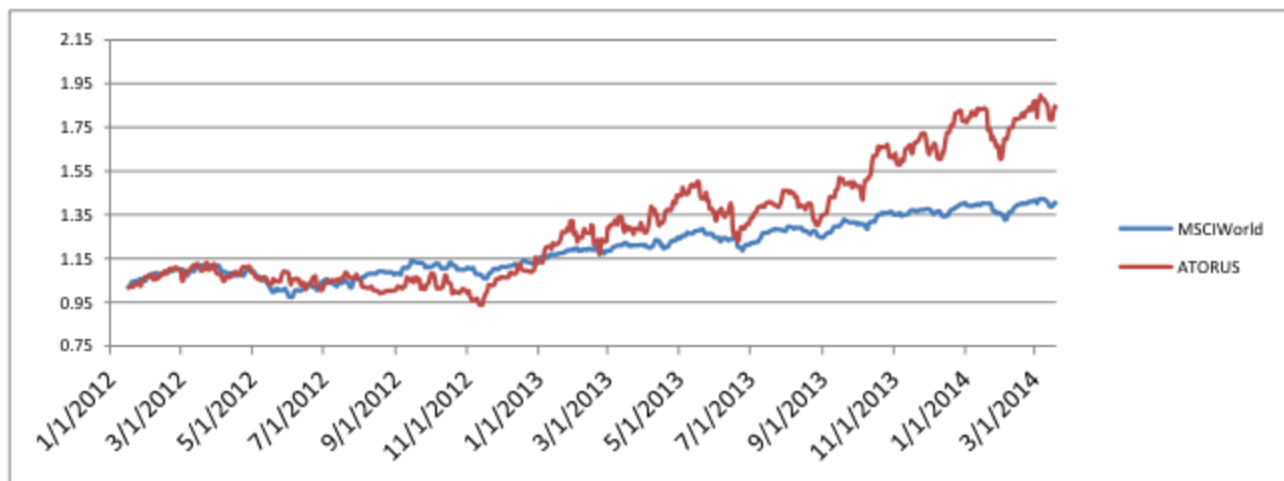
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



Current Gross Notional Risk by Category

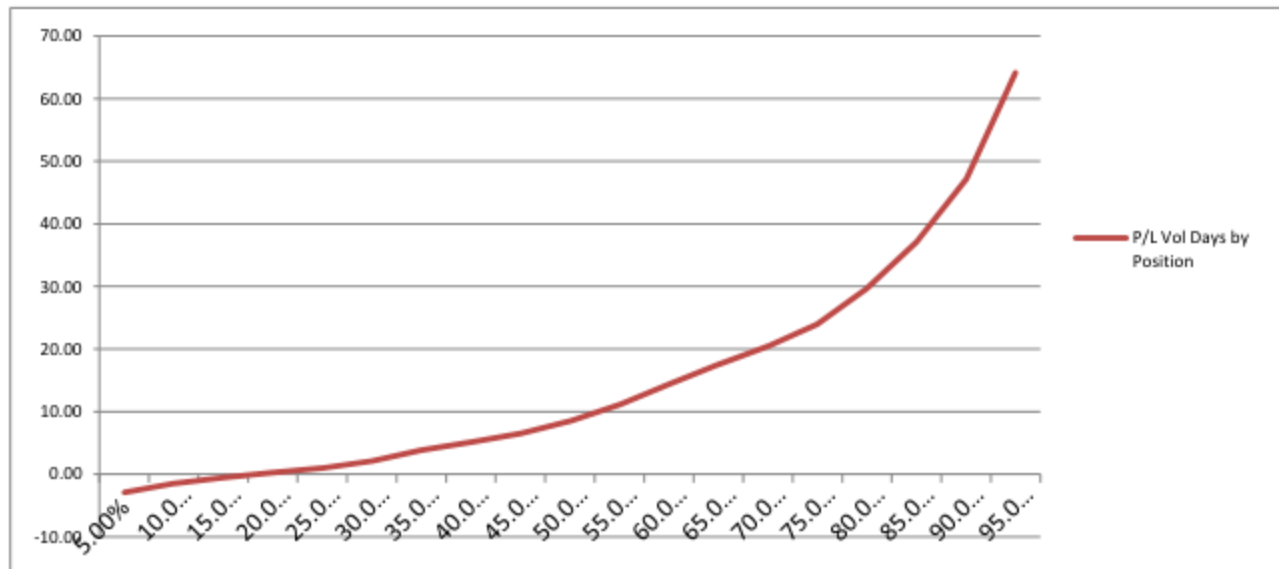


Performance Vs. MSCI World Index



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		
0.00%	-6.12	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-2.88	(<7 Vol Days)	1.51%
10.00%	-1.46	MTM Gains(Losses) % of NAV "Significant"	
15.00%	-0.55	(>7 Vol Days)	51.19%
20.00%	0.28		
25.00%	0.98		
30.00%	2.12		
35.00%	3.83		
40.00%	5.13		
45.00%	6.48		
50.00%	8.50		
55.00%	11.08		
60.00%	14.37		
65.00%	17.56		
70.00%	20.47		
75.00%	23.99		
80.00%	29.73		
85.00%	37.14		
90.00%	47.17		
95.00%	64.17		
100.00%	192.07		

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	(191)	(5,144)	51.62	53.54	-3.95	0.94%	(25.88)
005380 KS Equity	4	1,799	217.13	217.64	0.20	1.14%	(9.39)
005490 KS Equity	65	(3,782)	273.49	268.81	1.82	0.94%	(65.76)
005930 KS Equity	497	(6,558)	1,285.62	1,188.11	8.58	0.88%	25.78
012330 KS Equity	840	5,282	244.69	283.62	17.54	0.91%	28.33
1 HK Equity	46	8,073	15.56	15.64	0.61	0.93%	41.89
1299 HK Equity	(26)	1,363	4.73	4.64	-2.29	0.83%	16.49
13 HK Equity	2,775	12,243	11.40	13.99	22.29	1.02%	242.32
16 HK Equity	710	(9,935)	12.66	11.76	9.90	0.72%	22.77
27 HK Equity	(4)	123	9.67	9.34	-2.03	1.75%	(3.47)
2914 JP Equity	390	(4,719)	32.47	29.78	7.63	1.08%	10.49
3382 JP Equity	(87)	2,729	37.66	36.51	-2.74	1.16%	(17.54)
4063 JP Equity	304	(4,536)	56.40	52.62	6.06	1.11%	36.65
4502 JP Equity	81	2,417	46.86	48.44	4.44	0.76%	36.77
4689 JP Equity	(75)	1,224	6.05	5.70	-4.73	1.29%	3.11
5 HK Equity	19	(2,897)	9.97	9.91	0.96	0.69%	8.80
5108 JP Equity	(125)	3,498	36.31	35.06	-3.03	1.18%	(1.86)
5401 JP Equity	311	(5,002)	2.91	2.73	5.12	1.21%	0.39
6301 JP Equity	98	(3,515)	20.64	20.06	2.17	1.28%	40.98
6752 JP Equity	1,274	4,145	9.01	11.78	14.30	2.15%	(46.37)
6902 JP Equity	1,172	7,784	41.48	47.72	12.02	1.25%	(293.53)
6954 JP Equity	324	6,393	157.65	165.65	3.85	1.32%	137.44
7201 JP Equity	97	(3,743)	8.85	8.62	2.63	0.98%	(5.35)
7203 JP Equity	164	(3,073)	57.44	54.38	5.23	1.02%	40.56
7267 JP Equity	166	(4,885)	36.43	35.19	3.42	0.99%	11.50
762 HK Equity	776	(5,162)	1.38	1.17	13.10	1.15%	85.27
7751 JP Equity	308	(6,865)	31.44	30.03	4.50	1.00%	(18.73)
8031 JP Equity	(2)	(1,134)	14.27	14.30	-0.15	1.26%	9.33
8058 JP Equity	(53)	1,441	19.25	18.57	-3.58	1.03%	(8.21)
8306 JP Equity	176	(2,979)	5.88	5.54	5.23	1.13%	18.19
8316 JP Equity	181	(2,505)	45.91	42.60	5.97	1.21%	17.23
8411 JP Equity	(1)	(2,600)	2.00	2.00	-0.05	0.85%	20.79
8604 JP Equity	128	(2,467)	6.76	6.41	4.46	1.17%	37.39
8801 JP Equity	(6)	182	31.39	30.33	-2.30	1.52%	(0.04)
8802 JP Equity	233	(5,009)	24.84	23.68	3.32	1.40%	(54.84)
9020 JP Equity	261	(3,967)	77.53	72.43	6.49	1.01%	30.85
941 HK Equity	1,409	(11,662)	10.21	8.98	19.73	0.61%	(0.58)
9432 JP Equity	300	6,077	53.19	55.82	3.64	1.36%	(64.81)
9433 JP Equity	3,295	9,476	42.13	56.78	23.05	1.51%	179.28
9437 JP Equity	91	(5,749)	15.71	15.46	1.78	0.89%	48.88
9983 JP Equity	(131)	3,177	368.45	353.87	-3.16	1.30%	1.64

9984 JP Equity	1,550	1,863	44.83	82.12	49.27	1.69%	(8.77)
AAPL US Equity	230	7,877	518.25	533.35	3.98	0.73%	59.11
ABB US Equity	538	8,326	23.59	25.11	7.27	0.89%	(47.43)
ABBN VX Equity	483	6,962	23.63	25.27	8.54	0.81%	34.54
ABBV US Equity	394	5,335	49.49	53.15	8.38	0.88%	27.15
ABEV US Equity	139	(7,232)	7.25	7.11	1.47	1.31%	(15.27)
ABEV3 BZ Equity	66	(6,923)	7.23	7.16	0.79	1.22%	(7.82)
ABI BB Equity	(83)	6,721	102.01	100.76	-1.48	0.84%	(32.76)
ABT US Equity	96	4,097	38.87	39.77	3.62	0.65%	7.04
ABX CN Equity	9	(1,074)	19.94	19.76	0.59	1.47%	18.13
ABX US Equity	14	(1,032)	19.97	19.69	0.92	1.52%	24.16
ACA FP Equity	7,458	5,408	6.83	16.26	107.17	1.29%	225.36
ACE US Equity	225	6,435	95.44	98.77	6.87	0.51%	(16.94)
ACN US Equity	676	10,703	77.97	82.89	9.57	0.66%	(114.19)
ADP US Equity	103	1,193	72.36	78.60	14.48	0.60%	(3.31)
AFL US Equity	(22)	7,973	63.79	63.62	-0.54	0.51%	(92.41)
AGN US Equity	1,822	9,698	110.56	131.33	23.67	0.79%	29.42
AI FP Equity	(88)	8,248	134.79	133.36	-1.42	0.75%	(37.60)
AIG US Equity	92	4,012	48.66	49.77	2.61	0.88%	10.35
AIR FP Equity	2,844	4,177	42.47	71.39	63.79	1.07%	141.44
ALV GR Equity	2,643	7,550	125.64	169.64	38.05	0.92%	(112.85)
ALVG IX Equity	1,975	5,742	126.13	169.53	37.54	0.92%	(99.40)
AMGN US Equity	8,453	22,886	92.78	127.05	36.09	1.02%	86.92
AMT US Equity	757	10,655	76.29	81.71	11.08	0.64%	(8.97)
AMZN US Equity	4,277	14,103	287.66	374.89	31.04	0.98%	(98.85)
ANZ AU Equity	127	4,457	28.64	29.46	3.22	0.88%	(4.71)
APA US Equity	267	(6,870)	82.74	79.52	4.05	0.96%	41.89
APC US Equity	(109)	(6,360)	81.31	82.70	-2.22	0.77%	36.30
AXP US Equity	2,822	10,373	71.56	91.03	34.40	0.79%	(71.83)
AZN LN Equity	4,209	12,676	49.80	66.34	33.29	1.00%	104.31
AZN SS Equity	3,682	11,669	50.40	66.30	31.09	1.01%	65.69
AZN US Equity	4,021	12,432	49.96	66.11	34.29	0.94%	12.75
BA US Equity	19	(2,652)	124.18	123.28	0.74	0.99%	28.40
BAC US Equity	10,500	10,884	8.82	17.33	108.72	0.89%	196.71
BARC LN Equity	(54)	(1,542)	3.87	4.01	-2.55	1.37%	(41.59)
BAS GR Equity	855	7,333	97.30	108.64	11.64	1.00%	33.99
BATS LN Equity	100	5,318	52.90	53.89	2.06	0.91%	19.03
BAX US Equity	(95)	(8,047)	66.82	67.61	-2.10	0.56%	(53.22)
BAYN GR Equity	8,682	11,757	76.64	133.22	77.41	0.95%	42.69
BBAS3 BZ Equity	(26)	(1,954)	8.30	8.41	-0.72	1.81%	(72.02)
BBD US Equity	640	(6,743)	12.96	11.73	7.26	1.31%	(130.51)
BBDC4 BZ Equity	571	(7,252)	12.80	11.80	5.61	1.40%	(157.66)
BBL US Equity	30	(3,114)	59.76	59.19	0.88	1.10%	59.27
BBVA SM Equity	1,273	5,790	10.12	12.34	20.46	1.07%	4.75
BCE CN Equity	25	(6,644)	43.17	43.01	0.64	0.58%	(40.85)
BCS US Equity	(53)	(1,646)	15.58	16.08	-2.38	1.35%	(30.81)
BEN US Equity	(7)	1,182	52.08	51.76	-0.60	1.04%	(13.79)

BG/ LN Equity	(92)	(3,949)	17.49	17.90	-3.35	0.69%	14.07
BHP AU Equity	(310)	6,689	34.25	32.74	-3.93	1.18%	(38.04)
BHP US Equity	(322)	6,839	67.62	64.59	-4.67	1.01%	(98.47)
BIIB US Equity	466	1,066	245.93	353.41	32.94	1.33%	10.08
BIL SJ Equity	34	(2,643)	30.29	29.90	1.06	1.21%	19.03
BK US Equity	349	6,515	32.16	33.89	7.07	0.76%	93.31
BLK US Equity	105	1,171	274.17	298.86	10.97	0.82%	(6.96)
BLT LN Equity	12	(3,166)	29.93	29.82	0.32	1.12%	29.71
BMO CN Equity	(64)	8,370	65.44	64.94	-1.26	0.61%	(5.71)
BMW GR Equity	1,044	5,076	98.63	118.91	16.26	1.26%	371.36
BMJ US Equity	7,424	13,669	35.71	55.11	48.24	1.13%	158.12
BN FP Equity	56	(3,684)	70.54	69.47	2.13	0.71%	(6.73)
BNP FP Equity	1,553	5,498	61.78	79.23	22.81	1.24%	(80.57)
BNS CN Equity	29	5,030	57.60	57.94	0.91	0.63%	(21.43)
BP/ LN Equity	226	9,797	7.76	7.94	3.86	0.60%	26.45
BRK/B US Equity	398	11,056	118.69	122.96	5.52	0.65%	(5.79)
BSBR US Equity	1,532	(8,171)	6.18	5.02	12.75	1.47%	(316.50)
BUD US Equity	(96)	6,846	102.03	100.62	-1.62	0.86%	(60.87)
BX US Equity	372	2,976	30.31	34.10	12.44	1.01%	5.08
C US Equity	13	1,418	48.34	48.78	0.89	1.01%	25.71
CA FP Equity	479	2,976	32.90	38.19	15.12	1.06%	10.20
CAT US Equity	1,054	12,179	88.47	96.13	13.26	0.65%	(29.23)
CBA AU Equity	93	8,462	67.92	68.67	1.45	0.76%	(5.25)
CBS US Equity	434	1,267	49.35	66.27	35.71	0.96%	(2.63)
CCL US Equity	713	7,821	36.20	39.51	9.68	0.94%	(27.03)
CELG US Equity	9,464	12,089	85.54	152.50	66.90	1.17%	(63.55)
CFR VX Equity	(106)	1,907	99.14	93.90	-5.97	0.94%	(24.15)
CL US Equity	1,450	18,685	59.13	63.72	15.19	0.51%	(208.67)
CM CN Equity	353	8,334	82.53	86.03	6.68	0.63%	8.77
CMCSA US Equity	3,908	17,408	40.65	49.77	26.03	0.86%	(192.69)
CMCSK US Equity	6,315	18,900	36.26	48.38	37.81	0.88%	(341.75)
CNI US Equity	1,260	12,873	51.38	56.41	16.09	0.61%	(151.92)
CNQ CN Equity	223	7,768	35.76	36.79	2.95	0.97%	113.38
CNR CN Equity	1,300	12,425	51.30	56.66	16.95	0.62%	(43.92)
COF US Equity	516	6,077	67.68	73.43	9.68	0.88%	(15.67)
COP US Equity	(118)	(7,980)	66.64	67.63	-2.61	0.57%	36.38
COST US Equity	(166)	7,901	115.67	113.30	-3.29	0.64%	(17.30)
COV LN Equity	183	2,442	#N/A N/A		22.97	0.33%	
COV US Equity	770	7,080	64.09	71.06	18.97	0.57%	(6.57)
CRM US Equity	64	2,054	56.89	58.67	2.46	1.28%	(10.12)
CS FP Equity	1,714	5,387	19.39	25.56	29.11	1.09%	(5.44)
CSCO US Equity	26	(4,977)	21.79	21.68	0.68	0.78%	(38.45)
CSX US Equity	1,282	8,914	25.07	28.68	20.16	0.71%	(20.30)
CVE CN Equity	745	(10,449)	28.70	26.65	9.36	0.76%	4.74
CVS US Equity	1,821	11,171	63.46	73.80	26.38	0.62%	(0.60)
CVX US Equity	(239)	(8,207)	112.39	115.67	-4.69	0.62%	35.94
D US Equity	2,092	12,240	60.05	70.31	24.45	0.70%	(55.73)

DAI GR Equity	6,671	13,908	62.20	92.04	36.34	1.32%	77.50
DBK GR Equity	(11)	(449)	44.25	45.33	-2.04	1.19%	(10.64)
DD US Equity	2,690	12,432	54.56	66.37	33.42	0.65%	(99.66)
DDAIF US Equity	3,727	8,377	63.20	91.32	32.99	1.35%	(104.72)
DE US Equity	165	8,122	85.65	87.39	3.17	0.64%	(29.48)
DELL US Equity	(3)	8,073	#N/A N/A		-0.57	0.07%	
DG FP Equity	4,398	9,889	51.34	74.17	41.35	1.08%	(50.71)
DGE LN Equity	(26)	476	31.36	29.73	-2.45	2.24%	0.43
DHR US Equity	3,894	14,097	58.57	74.74	46.05	0.60%	(110.50)
DIS US Equity	1,825	9,908	68.36	80.96	17.67	1.04%	(138.29)
DISCA US Equity	35	5,840	83.18	83.68	0.62	0.97%	14.71
DNB NO Equity	1,136	9,735	15.77	17.61	15.69	0.74%	(4.94)
DOW US Equity	2,536	6,969	36.59	49.91	47.97	0.76%	64.66
DPW GR Equity	147	547	28.24	35.82	22.46	1.20%	(5.25)
DTE GR Equity	4,245	13,640	12.22	16.02	27.56	1.13%	160.74
DTV US Equity	2,342	10,622	61.97	75.64	29.51	0.75%	(130.96)
DUK US Equity	57	(8,822)	69.60	69.15	1.37	0.47%	158.02
DVN US Equity	171	8,507	62.34	63.60	3.10	0.65%	23.49
EBAY US Equity	409	6,678	54.29	57.61	7.40	0.83%	(18.69)
ECL US Equity	406	9,210	105.22	109.86	7.09	0.62%	(39.58)
EDF FP Equity	6,404	9,189	23.45	39.79	67.79	1.03%	(58.61)
EMC US Equity	1,028	9,969	25.12	27.71	14.39	0.72%	(29.25)
EMR US Equity	0	(964)	63.88	63.85	0.07	0.60%	0.40
ENB CN Equity	34	6,351	44.29	44.53	0.86	0.63%	(14.52)
ENEL IM Equity	2,323	7,503	4.32	5.66	23.95	1.29%	(23.23)
ENI IM Equity	220	7,309	23.75	24.47	4.30	0.70%	16.00
EOAN GR Equity	41	2,996	18.77	19.02	1.47	0.93%	3.24
EOG US Equity	1,692	5,603	144.17	187.71	37.13	0.81%	(63.68)
EPD US Equity	1,161	11,549	62.92	69.25	18.95	0.53%	70.80
ERICB SS Equity	359	6,004	12.27	13.00	6.22	0.96%	(16.50)
ESRX US Equity	1,602	9,815	66.69	77.58	21.98	0.74%	115.86
ETN US Equity	(0)	5,260	72.48	72.47	-0.01	0.96%	(46.09)
F US Equity	(163)	(3,621)	14.82	15.48	-6.12	0.73%	4.77
FB US Equity	1,446	2,630	44.06	68.28	43.79	1.26%	(42.86)
FCX US Equity	(6)	(625)	30.98	31.25	-0.77	1.15%	5.79
FDX US Equity	780	5,338	120.94	138.61	24.01	0.61%	7.33
FOX US Equity	(32)	5,624	32.30	32.12	-0.69	0.81%	(11.28)
FOXA US Equity	(28)	5,673	33.15	32.98	-0.57	0.87%	10.25
FP FP Equity	942	11,013	60.83	66.03	11.27	0.76%	61.58
G IM Equity	222	4,486	21.32	22.38	5.30	0.93%	(49.80)
GE US Equity	1,816	13,140	22.32	25.40	16.39	0.84%	(131.32)
GILD US Equity	30,774	13,861	24.02	77.37	192.07	1.16%	(50.83)
GIS US Equity	506	13,333	49.12	50.98	6.42	0.59%	71.16
GLE FP Equity	856	3,248	49.51	62.56	18.67	1.41%	(3.81)
GLEN LN Equity	177	(3,880)	5.29	5.05	2.93	1.56%	74.76
GLW US Equity	2,052	11,376	16.17	19.09	20.64	0.87%	(166.03)
GM US Equity	1	(694)	35.06	35.00	0.13	1.20%	1.08

GOOG US Equity	5,010	12,582	860.79	1,203.57	69.56	0.57%	(16.72)
GS US Equity	7,064	13,671	110.98	168.32	63.94	0.81%	17.15
GSK LN Equity	281	5,707	26.22	27.51	7.19	0.69%	52.28
GSZ FP Equity	912	8,189	24.60	27.34	9.16	1.22%	4.90
HAL US Equity	986	5,408	48.07	56.84	18.62	0.98%	3.90
HD US Equity	2,666	13,333	66.67	80.00	28.72	0.70%	(8.34)
HMB SS Equity	646	6,110	40.79	45.10	11.41	0.93%	21.93
HON US Equity	6,281	11,930	61.10	93.27	89.59	0.59%	(79.84)
HPQ US Equity	1,723	7,287	25.38	31.38	22.75	1.04%	282.05
HSBA LN Equity	16	(2,521)	9.94	9.88	0.72	0.87%	8.55
IBE SM Equity	1,714	7,382	5.54	6.82	37.26	0.62%	(11.98)
IBM US Equity	(18)	(5,036)	184.74	185.41	-0.63	0.58%	44.38
IMT LN Equity	1,396	10,924	35.95	40.54	14.21	0.90%	167.16
INTC US Equity	515	9,784	23.81	25.06	8.87	0.59%	107.54
ISP IM Equity	3,582	5,699	1.93	3.14	49.76	1.26%	106.65
ITUB US Equity	339	(5,909)	13.81	13.02	3.93	1.46%	(94.15)
ITUB4 BZ Equity	94	(6,366)	13.35	13.15	0.99	1.49%	(124.80)
ITW US Equity	2,710	14,011	67.84	80.95	30.07	0.64%	(186.55)
ITX SM Equity	(39)	(4,597)	147.96	149.21	-0.78	1.09%	(187.90)
JCI US Equity	2,196	5,930	34.13	46.76	38.89	0.95%	(23.48)
JNJ US Equity	4,465	12,994	69.83	93.82	63.17	0.54%	(7.38)
JPM US Equity	986	8,516	52.29	58.34	13.75	0.84%	78.33
KMB US Equity	295	7,934	106.69	110.66	6.05	0.62%	(6.98)
KMI US Equity	766	(8,600)	34.31	31.26	10.99	0.81%	125.02
KO US Equity	76	(6,962)	38.83	38.41	2.10	0.52%	(10.39)
LBTYA US Equity	(12)	2,272	84.93	84.48	-0.55	0.97%	(23.73)
LBTYK US Equity	105	1,975	78.04	82.18	6.32	0.84%	(14.76)
LIN GR Equity	(52)	8,087	198.02	196.76	-0.83	0.77%	69.71
LLOY LN Equity	3,392	7,073	0.89	1.32	52.57	0.91%	(7.11)
LLY US Equity	20	2,868	58.84	59.25	0.86	0.80%	(10.89)
LMT US Equity	659	2,016	122.48	162.49	38.68	0.84%	(28.50)
LNKD US Equity	-	399	202.54	202.54	0.00	1.80%	12.81
LOW US Equity	227	7,829	48.41	49.81	3.34	0.87%	13.38
LVS US Equity	2,341	6,808	61.33	82.42	28.97	1.19%	(132.84)
LYB US Equity	1,187	2,297	59.29	89.94	61.80	0.84%	(35.92)
MA US Equity	11,986	17,711	47.01	78.82	82.70	0.82%	79.22
MAERSKB DC Equity	5,693	14,148	8,212.58	11,516.90	33.30	1.21%	80.89
MC FP Equity	(98)	3,466	183.29	178.25	-3.69	0.77%	(17.61)
MCD US Equity	(95)	(5,579)	94.88	96.49	-3.16	0.54%	52.47
MCK US Equity	236	2,088	164.17	182.72	15.26	0.74%	(2.97)
MDLZ US Equity	2,607	13,641	28.68	34.16	31.80	0.60%	(97.05)
MDT US Equity	8,101	20,811	43.22	60.05	58.22	0.67%	88.09
MET US Equity	1,457	7,556	44.37	52.92	20.46	0.94%	125.09
MFC CN Equity	4,185	8,003	12.38	18.85	62.63	0.83%	(18.27)
MHS US Equity	1,862	13,445	#N/A N/A		12.27	1.13%	
MMM US Equity	7,711	21,331	96.89	131.92	61.55	0.59%	(208.86)
MO US Equity	28	6,937	36.13	36.27	0.66	0.62%	(47.00)

MON US Equity	825	11,917	106.02	113.36	9.87	0.70%	(94.25)
MOS US Equity	-	-		48.89		0.82%	-
MRK US Equity	1,429	11,268	49.98	56.32	17.89	0.71%	(8.00)
MS US Equity	247	1,649	27.57	31.70	14.56	1.03%	6.71
MSFT US Equity	922	7,343	34.91	39.29	17.03	0.74%	(25.25)
MUV2 GR Equity	356	6,116	197.70	209.20	8.45	0.69%	4.00
NAB AU Equity	65	7,534	31.14	31.41	0.97	0.88%	(34.46)
NCM AU Equity	-	-		10.50		1.98%	-
NEE US Equity	4,232	14,649	72.62	93.60	44.10	0.65%	(218.53)
NEM US Equity	2,146	(7,392)	34.95	24.80	18.07	1.61%	213.32
NESN VX Equity	646	9,821	69.64	74.22	10.22	0.64%	30.48
NG/ LN Equity	2,001	12,114	11.82	13.78	26.58	0.62%	56.27
NKE US Equity	1,039	5,145	66.10	79.45	24.23	0.83%	(18.00)
NOK US Equity	4,094	4,498	3.96	7.57	71.03	1.28%	(87.61)
NOV US Equity	(75)	2,990	75.92	74.05	-2.76	0.91%	(19.53)
NOVN VX Equity	5,249	18,291	63.81	82.11	37.44	0.77%	(142.21)
NOVOB DC Equity	1,351	9,444	40.35	46.12	13.84	1.03%	5.15
NSC US Equity	2,028	9,590	80.49	97.51	28.48	0.74%	127.40
NVS US Equity	3,951	15,510	65.07	81.65	34.10	0.75%	(232.42)
OGXP3 BZ Equity	5,052	(5,180)	4.31	0.11	31.16	3.13%	(346.36)
OR FP Equity	1	(774)	162.36	162.18	0.12	0.95%	0.87
ORA FP Equity	529	5,434	12.87	14.12	6.63	1.47%	(37.89)
ORCL US Equity	1,096	7,533	33.38	38.24	20.62	0.71%	(37.03)
OXY US Equity	58	7,355	95.04	95.80	1.07	0.74%	(121.22)
PBR US Equity	507	(2,814)	13.30	10.90	11.51	1.56%	(119.46)
PBR/A US Equity	513	(2,795)	13.87	11.33	11.77	1.56%	(129.15)
PCLN US Equity	1,076	3,043	956.05	1,294.13	28.44	1.24%	(21.73)
PCP US Equity	2,556	13,710	212.47	252.08	22.62	0.82%	(180.28)
PEP US Equity	(13)	4,644	81.78	81.54	-0.45	0.63%	(21.87)
PETR3 BZ Equity	418	(2,923)	6.39	5.48	9.27	1.54%	(135.30)
PETR4 BZ Equity	474	(3,123)	6.74	5.72	9.99	1.52%	(152.76)
PFE US Equity	4,784	21,828	26.10	31.82	30.80	0.71%	(63.15)
PG US Equity	114	4,762	77.33	79.18	3.88	0.62%	(35.21)
PHIA NA Equity	-	682	33.94	33.94	0.00	1.05%	4.69
PM US Equity	612	(10,166)	85.47	80.32	8.70	0.69%	33.07
PNC US Equity	990	8,425	75.96	84.89	16.64	0.71%	59.96
POT CN Equity	(16)	(992)	34.20	34.74	-1.91	0.82%	(6.37)
POT US Equity	(3)	(334)	34.31	34.59	-0.96	0.83%	0.52
PRU LN Equity	7,896	10,521	12.76	22.34	69.64	1.08%	(183.88)
PSA US Equity	522	9,413	158.54	167.33	9.83	0.56%	(55.36)
PSX US Equity	1,346	6,030	64.65	79.08	22.34	1.00%	(86.99)
PX US Equity	2,854	16,220	113.42	133.37	34.61	0.51%	130.84
QCOM US Equity	1,925	12,547	66.83	77.08	20.55	0.75%	(64.17)
QQQ US Equity	6,333	19,920	68.46	90.22	60.49	0.53%	(12.45)
RAI US Equity	174	6,737	52.22	53.57	2.17	1.19%	(43.94)
RDS/A US Equity	(75)	4,217	73.26	71.98	-2.85	0.62%	(11.60)
RDS/B US Equity	42	5,192	75.80	76.41	1.31	0.62%	(9.86)

RDSA LN Equity	188	4,065	34.51	36.10	8.13	0.57%	16.50
RDSA NA Equity	(62)	4,084	36.62	36.07	-2.74	0.55%	6.27
RDSB LN Equity	115	4,580	37.36	38.30	4.04	0.62%	26.87
REGN US Equity	579	6,240	302.78	330.90	5.80	1.60%	(50.14)
RIO AU Equity	(3)	(1,665)	56.04	56.16	-0.17	1.26%	11.24
RIO LN Equity	(227)	5,748	54.64	52.57	-2.94	1.34%	(32.32)
RIO US Equity	(192)	4,934	53.96	51.93	-2.66	1.47%	(88.99)
ROG VX Equity	6,770	17,035	212.78	297.35	52.01	0.76%	216.42
RY CN Equity	(62)	4,764	65.12	64.29	-2.33	0.55%	(11.22)
SAB LN Equity	(59)	6,565	47.47	47.05	-1.16	0.77%	37.65
SAN FP Equity	123	(6,174)	103.67	101.59	2.19	0.91%	(39.43)
SAN SM Equity	605	7,256	8.35	9.04	9.08	0.92%	3.22
SAN US Equity	459	5,315	8.28	8.99	8.42	1.03%	(65.39)
SAP GR Equity	(92)	2,995	80.19	77.79	-3.63	0.85%	3.84
SAP US Equity	(107)	3,228	80.22	77.63	-3.77	0.88%	(4.33)
SBUX US Equity	64	3,531	74.69	76.05	1.96	0.93%	71.24
SGO FP Equity	2,580	7,836	44.08	58.60	25.08	1.31%	9.82
SI US Equity	668	4,504	114.69	131.69	14.62	1.01%	(0.27)
SIE GR Equity	780	5,345	114.81	131.56	15.01	0.97%	33.62
SLB US Equity	872	6,528	79.94	90.62	17.58	0.76%	(0.23)
SMSN LI Equity	539	(7,260)	644.51	596.64	7.88	0.94%	40.12
SO US Equity	(7)	1,673	43.26	43.08	-0.87	0.48%	(16.36)
SPG US Equity	16	3,590	160.18	160.91	0.75	0.61%	(47.78)
SREN VX Equity	1,542	10,006	80.46	92.86	18.29	0.84%	(1.98)
STAN LN Equity	602	(5,452)	22.21	19.76	11.60	0.95%	30.33
STL NO Equity	563	8,306	25.81	27.57	7.41	0.92%	(42.14)
STT US Equity	(2)	(2,262)	65.84	65.90	-0.08	1.00%	(15.48)
SU CN Equity	(16)	915	33.27	32.69	-3.37	0.53%	3.52
SU FP Equity	283	6,518	84.31	87.97	4.14	1.05%	31.16
SU US Equity	(48)	2,211	33.28	32.57	-4.07	0.53%	(7.88)
SWEDA SS Equity	1,017	6,088	24.78	28.92	18.02	0.93%	13.91
SYNN VX Equity	(221)	(8,069)	359.52	369.38	-3.63	0.76%	(2.08)
T US Equity	286	(8,928)	34.20	33.10	5.72	0.56%	(43.41)
TD CN Equity	157	8,245	45.38	46.25	3.31	0.58%	(10.63)
TEF SM Equity	(22)	3,631	15.63	15.53	-0.71	0.84%	(5.52)
TEF US Equity	(46)	3,406	15.55	15.35	-1.42	0.94%	(39.61)
TGT US Equity	660	(10,717)	63.57	59.66	6.61	0.93%	23.63
TJX US Equity	2,955	9,492	46.31	60.73	43.20	0.72%	(91.92)
TLS AU Equity	(15)	6,561	4.59	4.57	-0.37	0.63%	(25.23)
TLSN SS Equity	17	4,427	7.59	7.62	0.43	0.90%	19.39
TM US Equity	402	(6,829)	115.81	108.99	6.90	0.85%	59.77
TMO US Equity	9,577	10,218	63.59	123.19	120.67	0.78%	(77.01)
TOT US Equity	565	5,823	59.06	64.79	11.58	0.84%	(97.69)
TRP CN Equity	(201)	(6,953)	43.75	45.02	-4.79	0.60%	7.61
TRV US Equity	1	4,763	83.58	83.60	0.05	0.58%	(20.65)
TSCO LN Equity	950	(7,398)	5.65	4.93	11.92	1.08%	106.53
TWC US Equity	684	5,234	120.22	135.94	14.95	0.87%	(28.80)

TWX US Equity	93	7,395	66.41	67.24	1.75	0.72%	(9.56)
TXN US Equity	3,745	12,205	34.93	45.64	41.15	0.75%	63.36
TYC US Equity	11,076	24,080	29.17	42.58	66.99	0.69%	(306.49)
UBS US Equity	338	5,489	19.43	20.63	6.79	0.91%	(39.05)
UBSN VX Equity	341	5,158	19.51	20.80	7.30	0.91%	31.85
UCG IM Equity	3,336	5,391	5.58	9.04	34.52	1.79%	(72.87)
ULVR LN Equity	(25)	(3,892)	39.50	39.75	-0.90	0.72%	(39.64)
UNA NA Equity	(101)	(6,295)	38.14	38.75	-2.47	0.65%	(10.12)
UNH US Equity	2,457	10,037	64.08	79.77	28.32	0.86%	308.13
UNP US Equity	1,641	11,265	164.06	187.95	19.07	0.76%	(88.92)
UPS US Equity	3,209	14,806	79.87	97.18	42.14	0.51%	(65.29)
USB US Equity	3,114	14,238	34.71	42.31	37.49	0.58%	(12.42)
UTX US Equity	5,937	15,190	82.05	114.12	62.06	0.63%	(107.02)
V US Equity	3,956	3,914	111.85	224.90	149.65	0.68%	(30.28)
VALE US Equity	605	(3,908)	15.08	12.74	11.11	1.39%	(33.35)
VALE3 BZ Equity	276	(4,586)	13.63	12.81	4.09	1.47%	(43.05)
VIAB US Equity	4,285	8,324	58.35	88.39	72.60	0.71%	(41.79)
VIV FP Equity	128	2,668	26.19	27.45	5.05	0.95%	(26.56)
VMW US Equity	1,076	4,379	87.66	109.20	19.57	1.26%	(50.29)
VOD LN Equity	135	(2,998)	3.98	3.80	2.78	1.62%	(49.97)
VOD US Equity	144	(2,214)	40.41	37.79	3.79	1.71%	(19.31)
VOW3 GR Equity	120	1,459	234.59	253.90	5.82	1.41%	15.74
VRX CN Equity	852	1,611	92.95	142.10	44.53	1.19%	(3.92)
VRX US Equity	974	1,880	93.20	141.49	45.79	1.13%	(25.95)
VTI US Equity	650	5,134	86.91	97.92	26.15	0.48%	(7.04)
VWO US Equity	332	(7,247)	40.33	38.48	5.08	0.90%	67.49
VZ US Equity	187	(6,121)	48.12	46.65	4.13	0.74%	(11.57)
WBC AU Equity	128	5,265	29.97	30.69	2.56	0.95%	(7.30)
WES AU Equity	(118)	8,616	38.64	38.12	-1.78	0.77%	1.11
WFC US Equity	2,794	11,232	38.43	47.99	41.83	0.59%	(97.41)
WLP US Equity	3,523	10,369	74.31	99.56	36.39	0.93%	329.10
WMT US Equity	(2)	4,005	74.59	74.56	-0.07	0.59%	(11.23)
WOW AU Equity	(307)	(6,932)	31.30	32.69	-5.20	0.85%	(14.56)
XOM US Equity	439	10,902	90.48	94.12	5.89	0.68%	(84.38)
XTA LN Equity	(36)	(2,238)		#N/A N/A	-0.72	2.21%	
YHOO US Equity	351	1,282	30.64	39.02	22.95	1.19%	(11.20)
YUM US Equity	74	6,899	73.80	74.59	1.72	0.63%	(55.01)
ZURN VX Equity	195	6,394	291.95	300.87	4.49	0.68%	(18.04)

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	17,328	62,272	1,455.70	1,860.77	55.47	0.50%	(488.08)
NDX Index	14,042	46,686	2,831.19	3,682.74	48.18	0.62%	(391.39)
RTY Index	15,046	39,938	868.48	1,195.66	52.12	0.72%	(427.93)

SPTSX Index	122	19,447	12,764.15	12,844.12	1.35	0.46%	(94.81)
MEXBOL Index	1,636	(26,146)	3,142.70	2,946.06	6.39	0.98%	41.40
IBOV Index	1,938	(22,524)	21,899.90	20,016.00	6.21	1.38%	(367.04)
MERVAL Index	(229)	5,530	768.42	737.84	-2.62	1.58%	(13.33)
UKX Index	2,536	39,963	10,288.22	10,940.97	9.30	0.68%	(46.17)
DAX Index	7,947	36,674	10,610.77	12,909.94	21.49	1.01%	147.26
CAC Index	1,317	20,042	5,625.44	5,995.10	7.75	0.85%	(34.94)
IBEX Index	8,544	39,644	11,555.30	14,045.84	23.22	0.93%	180.02
SMI Index	6,357	44,078	8,219.62	9,405.00	21.56	0.67%	(128.81)
FTSEMIB Index	6,637	25,266	23,118.99	29,191.58	26.13	1.01%	(106.27)
PSI20 Index	7,348	24,289	8,026.78	10,455.08	24.44	1.24%	(27.90)
ISEQ Index	24,293	40,099	4,246.25	6,818.78	57.90	1.05%	(831.35)
ICEXI Index	4,426	36,953	6.62	7.41	22.88	0.52%	106.25
AEX Index	4,962	42,240	484.27	541.17	14.43	0.81%	(79.72)
BEL20 Index	8,281	44,003	3,610.75	4,290.27	22.42	0.84%	20.90
LUXXX Index	10,436	39,715	1,655.49	2,090.50	33.08	0.79%	556.75
KFX Index	10,526	38,048	100.82	128.71	26.79	1.03%	(238.97)
HEX Index	7,981	40,933	8,513.92	10,173.85	21.22	0.92%	(323.75)
OMX Index	2,738	23,118	191.41	214.08	12.04	0.98%	(50.97)
ATX Index	429	9,226	3,302.60	3,456.30	4.05	1.15%	23.08
ASE Index	7,997	17,693	1,307.70	1,898.71	37.69	1.20%	(107.63)
OSEBX Index	1,841	22,138	84.29	91.30	10.77	0.77%	(136.60)
INDEXCF Index	1,964	(26,563)	39.61	36.68	3.99	1.85%	140.23
TOP40 Index	(124)	25,595	3,920.57	3,901.59	-0.52	0.94%	(284.29)
SENSEX Index	50	15,120	356.76	357.94	0.44	0.75%	0.55
NKY Index	170	14,214	140.58	142.26	1.12	1.07%	18.49
HSI Index	2	(3,726)	2,778.84	2,777.54	0.06	0.75%	1.74
SHCOMP Index	1,770	(33,700)	344.53	326.43	6.06	0.87%	57.21
KOSPI Index	(79)	16,618	1.82	1.81	-0.71	0.67%	(48.58)
AS51 Index	112	14,469	4,842.07	4,879.48	1.15	0.67%	1.29
STBCNZL Index	32,687	73,231	461.44	667.40	97.90	0.46%	
EEM US Equity	329	(6,119)	40.76	38.57	5.47	0.98%	137.42
IYR US Equity	(18)	3,371	67.67	67.31	-1.26	0.42%	(59.21)
MDY US Equity	5,191	14,269	184.03	250.98	64.60	0.56%	(128.63)
JNK US Equity	(31)	5,353	41.26	41.02	-3.05	0.19%	(18.10)
XLF US Equity	5,730	13,610	15.57	22.13	70.35	0.60%	(8.74)
XLU US Equity	391	8,406	38.65	40.45	7.93	0.59%	(139.12)
XLK US Equity	2,326	12,860	30.80	36.37	33.03	0.55%	(62.37)
XLI US Equity	5,714	16,147	38.20	51.72	54.90	0.64%	(225.89)
XLP US Equity	211	8,221	41.52	42.59	5.69	0.45%	(64.83)
XLY US Equity	8,539	20,539	46.72	66.14	75.48	0.55%	(192.16)
XLE US Equity	133	6,735	85.23	86.91	2.92	0.68%	(51.76)
XLB US Equity	3,798	14,930	37.57	47.13	42.03	0.61%	(165.42)
XLV US Equity	12,898	24,346	38.87	59.46	83.85	0.63%	(112.41)
SXXP Index	6,006	43,407	400.51	455.93	18.32	0.76%	(66.48)
SXAP Index	9,909	28,526	520.28	701.00	27.71	1.25%	318.86
SXKP Index	5,324	47,032	366.14	407.59	12.69	0.89%	133.35

SX6P Index	6,565	34,237	352.74	420.37	24.83	0.77%	(0.03)
SXEP Index	956	29,339	441.65	456.04	5.08	0.64%	(44.44)
SXIP Index	11,568	28,923	222.31	311.22	46.39	0.86%	(409.95)
SXNP Index	4,872	28,384	482.69	565.55	19.52	0.88%	(51.10)
SX3P Index	18	18,170	662.20	662.86	0.17	0.60%	(50.11)
SXDP Index	24,029	61,075	609.16	848.82	54.20	0.73%	73.65
SX4P Index	2,720	25,840	917.36	1,013.93	10.94	0.96%	26.53
SX8P Index	2,610	17,778	343.07	393.43	16.91	0.87%	(45.48)
SXOP Index	10,106	40,520	380.28	475.12	24.64	1.01%	(247.58)
SXQP Index	(163)	26,331	793.68	788.80	-0.80	0.77%	(60.10)
SXRP Index	103	17,603	434.81	437.35	0.76	0.77%	84.64
SXMP Index	11,400	35,766	261.12	344.35	41.57	0.77%	(71.71)
SXTP Index	22,712	39,247	172.05	271.61	70.25	0.82%	(430.22)
SX7E Index	6,113	18,886	159.85	211.58	28.39	1.14%	(28.84)
SX5E Index	6,189	40,148	3,709.25	4,281.06	18.44	0.84%	19.36
SPGSCITR Index	(8)	(10,498)	4,912.84	4,916.69	-0.14	0.56%	7.63
XAG Curncy	1,913	(20,150)	22.78	20.62	8.95	1.06%	226.35
CO1 Comdty	689	(24,622)	108.90	105.85	3.92	0.71%	222.80
CL1 Comdty	350	29,347	99.19	100.37	1.36	0.88%	199.57
NG1 Comdty	3,157	16,608	3.77	4.48	5.58	3.41%	124.20
XAU Comdty	(240)	14,382	99.92	98.28	-2.26	0.74%	(526.48)
IBOXHY Index	2,866	53,418	220.12	231.93	49.31	0.11%	66.01
US_TSY CREDIT	8	(16,078)	757.82	757.43	0.39	0.13%	71.89
CA_TSY CREDIT	7,405	(97,153)	1,269.35	1,172.60	20.22	0.38%	1,234.49
MX_TSY CREDIT	-	8,719	211.75	211.75	0.00	0.29%	(43.02)
AU_TSY CREDIT	(75)	(31,653)	1,457.53	1,461.00	-0.60	0.39%	84.93
JP_TSY CREDIT	362	(59,678)	822.10	817.12	2.05	0.30%	41.85
MY_TSY CREDIT	633	(92,252)	167.43	166.28	2.29	0.30%	89.29
SG_TSY CREDIT	364	(95,749)	219.11	218.28	2.02	0.19%	145.09
AT_TSY CREDIT	3,767	72,913	356.44	374.86	17.86	0.29%	(144.96)
BE_TSY CREDIT	4,797	75,235	476.07	506.43	23.28	0.27%	(181.33)
FI_TSY CREDIT	3,630	74,240	347.46	364.45	17.28	0.28%	(159.92)
FR_TSY CREDIT	4,071	74,045	1,674.72	1,766.80	18.79	0.29%	(169.41)
DE_TSY CREDIT	3,183	74,397	1,240.95	1,294.04	14.95	0.29%	(148.39)
IE_TSY CREDIT	31,658	78,270	336.92	473.20	159.20	0.25%	(106.76)
IT_TSY CREDIT	8,421	54,111	1,612.72	1,863.71	47.51	0.33%	(67.03)
NL_TSY CREDIT	3,601	76,341	1,325.77	1,388.30	16.70	0.28%	(160.33)
ES_TSY CREDIT	10,695	50,187	392.28	475.88	65.24	0.33%	(102.18)
DK_TSY CREDIT	3,287	67,396	729.23	764.79	15.03	0.32%	(156.77)
NO_TSY CREDIT	8	27,148	341.47	341.57	0.08	0.37%	(135.27)
PL_TSY CREDIT	1,161	22,143	420.32	442.36	13.07	0.40%	48.04
ZA_TSY CREDIT	1,088	(33,149)	83.13	80.40	4.28	0.77%	(59.72)
SE_TSY CREDIT	462	77,434	471.16	473.97	2.02	0.30%	(293.08)
CH_TSY CREDIT	4,082	65,265	1,004.77	1,067.62	19.99	0.31%	128.85
GB_TSY CREDIT	911	56,841	1,489.15	1,513.01	5.16	0.31%	35.14