

Current Date:	3/20/2014	Change on Day:	-1.75%
Total Return since 1/1/12:	80.87%	MSCI World Change on Day	-0.22%
T12M Return:	41.51%	No of Positions (+MTM) on Day	164
T90 Day Return:	4.73%	No of Positions (-MTM) on Day	281
T30 Day Return:	-0.34%	Current No. of Positions:	445
Current Long Exposure @ Cost:	4,631,248	Current Leverage (Gross Exposures):	3.18
Current Short Exposure @ Cost:	(1,120,253)		
Net Exposure:	3,510,995		
Starting Capital:	1,000,000		
Current NAV:	1,808,689		

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
26 Positions		27.14%	40 Positions		26.56%

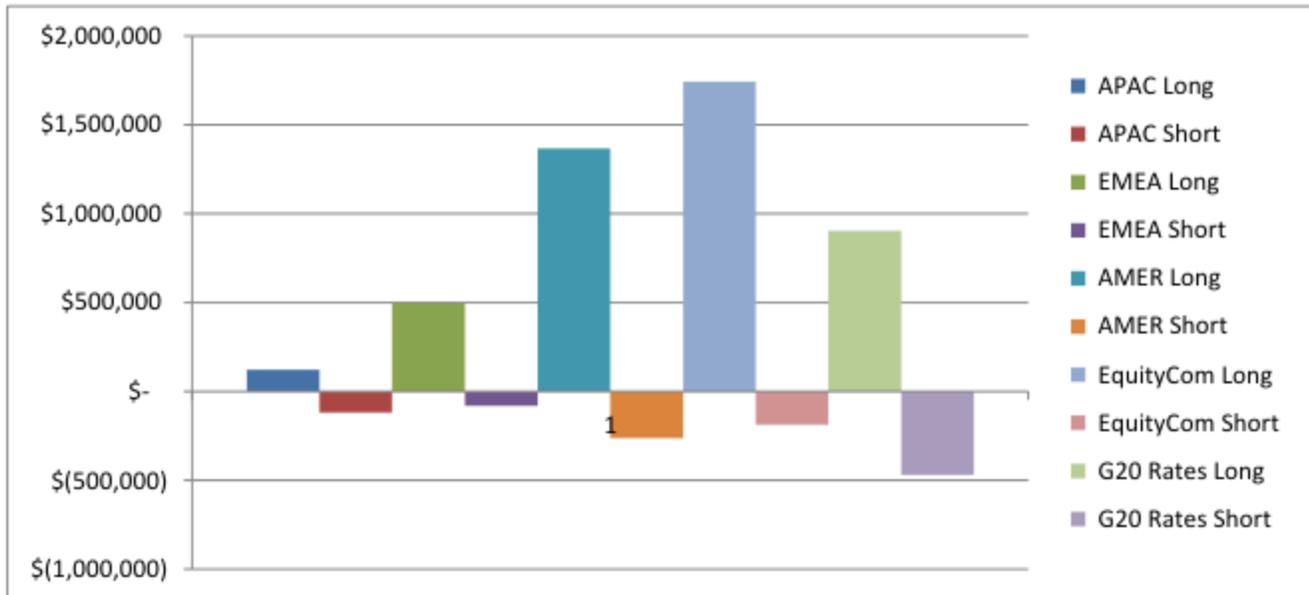
IBOV Index	(22,524)	0.39%	CMCSK US Equity	6,671	0.37%
CO1 Comdty	(24,622)	0.43%	V US Equity	6,896	0.38%
MEXBOL Index	(26,146)	0.45%	PSI20 Index	6,897	0.38%
INDEXCF Index	(26,563)	0.46%	BMV US Equity	6,923	0.38%
ZA_TSY CREDIT	(33,149)	0.58%	HEX Index	6,951	0.38%
SHCOMP Index	(33,700)	0.59%	ACA FP Equity	7,140	0.39%
US_TSY CREDIT	(36,134)	0.63%	GS US Equity	7,168	0.40%
AU_TSY CREDIT	(47,480)	0.83%	DAX Index	7,592	0.42%
IT_TSY CREDIT	54,111	0.94%	BEL20 Index	7,652	0.42%
GB_TSY CREDIT	56,841	0.99%	IT_TSY CREDIT	7,701	0.43%
JP_TSY CREDIT	(59,678)	1.04%	MMM US Equity	7,759	0.43%
SXDP Index	61,075	1.06%	PRU LN Equity	7,761	0.43%
SPX Index	62,272	1.08%	MDT US Equity	7,865	0.43%
CH_TSY CREDIT	65,265	1.13%	ASE Index	7,997	0.44%
DK_TSY CREDIT	67,396	1.17%	IBEX Index	8,000	0.44%
AT_TSY CREDIT	72,913	1.27%	CA_TSY CREDIT	8,058	0.45%
STBCNZL Index	73,231	1.27%	AMGN US Equity	8,316	0.46%
FR_TSY CREDIT	74,045	1.29%	BAYN GR Equity	8,390	0.46%
FI_TSY CREDIT	74,240	1.29%	XLY US Equity	8,613	0.48%
DE_TSY CREDIT	74,397	1.29%	SXAP Index	9,411	0.52%
BE_TSY CREDIT	75,235	1.31%	TMO US Equity	9,629	0.53%
NL_TSY CREDIT	76,341	1.33%	SXOP Index	9,697	0.54%
IE_TSY CREDIT	78,270	1.36%	KFX Index	9,780	0.54%
MY_TSY CREDIT	(92,252)	1.60%	ES_TSY CREDIT	10,041	0.56%
SG_TSY CREDIT	(95,749)	1.66%	LUXXX Index	10,113	0.56%
CA_TSY CREDIT	(97,153)	1.69%	SXMP Index	10,835	0.60%
			TYC US Equity	10,885	0.60%
			BAC US Equity	11,055	0.61%
			SXIP Index	11,463	0.63%
			MA US Equity	11,815	0.65%
			XLV US Equity	12,898	0.71%
			NDX Index	14,227	0.79%
			RTY Index	15,198	0.84%
			SPX Index	17,809	0.98%
			SXTP Index	21,694	1.20%
			SXDP Index	23,088	1.28%
			ISEQ Index	23,577	1.30%
			GILD US Equity	29,661	1.64%
			IE_TSY CREDIT	30,468	1.68%
			STBCNZL Index	32,687	1.81%

NAV Impact by Category & Exposure	
Listed Equity Long	-0.711%
Listed Equity Short	0.149%
EquityCom Long	-0.796%
EquityCom Short	0.032%
G20 Rates Long	-0.616%
G20 Rates Short	0.225%

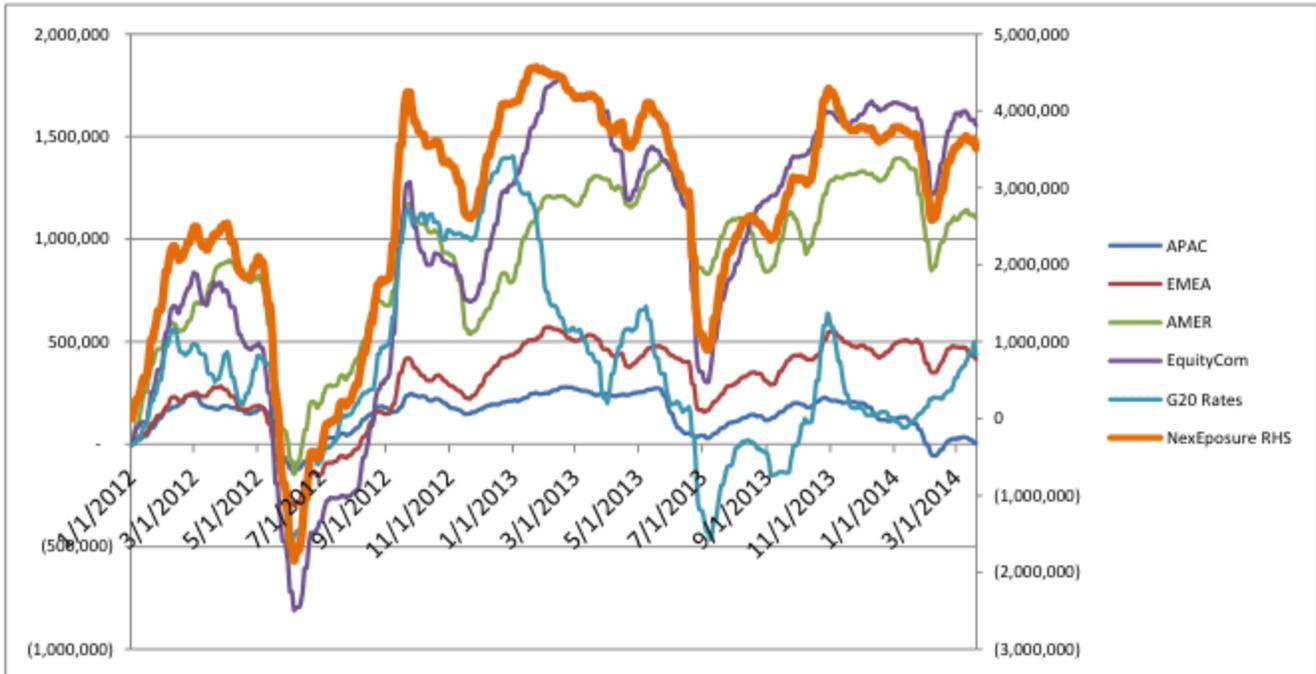
No. Names by Category

APAC Long	26
APAC Short	24
EMEA Long	71
EMEA Short	18
AMER Long	162
AMER Short	49
EquityCom Long	63
EquityCom Short	9
G20 Rates Long	15
G20 Rates Short	8
Total Long	337
Total Short	108

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



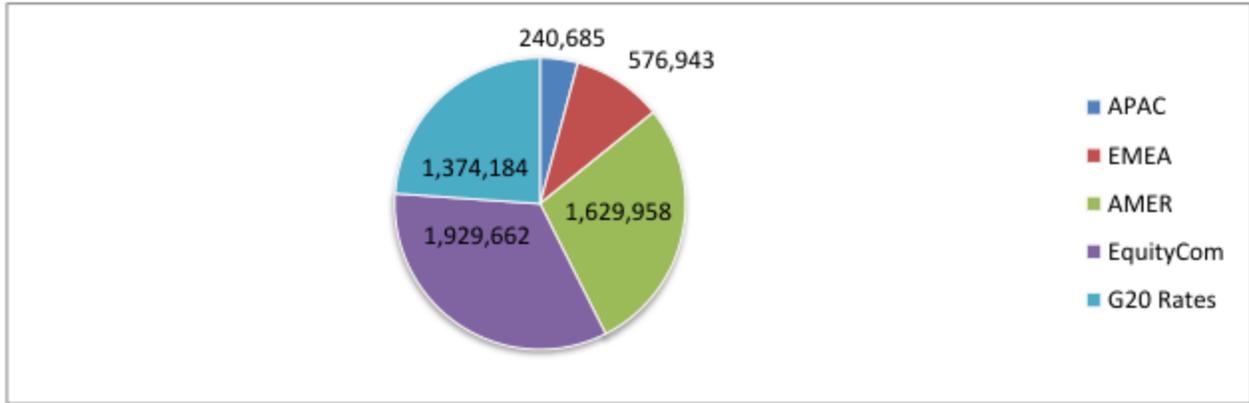
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



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



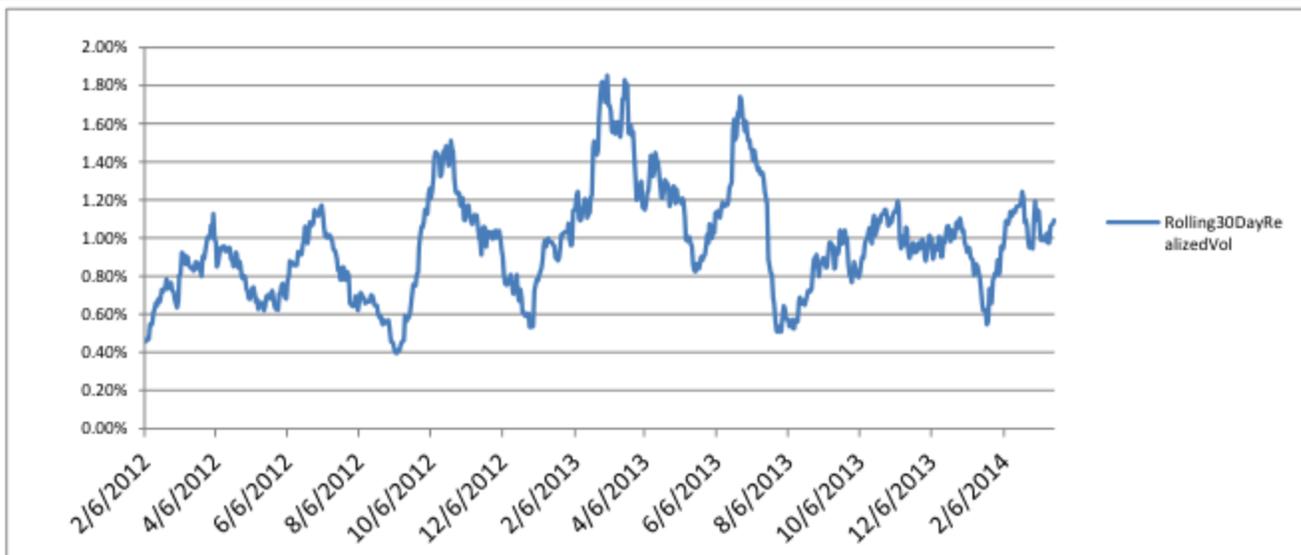
Current Gross Notional Risk by Category



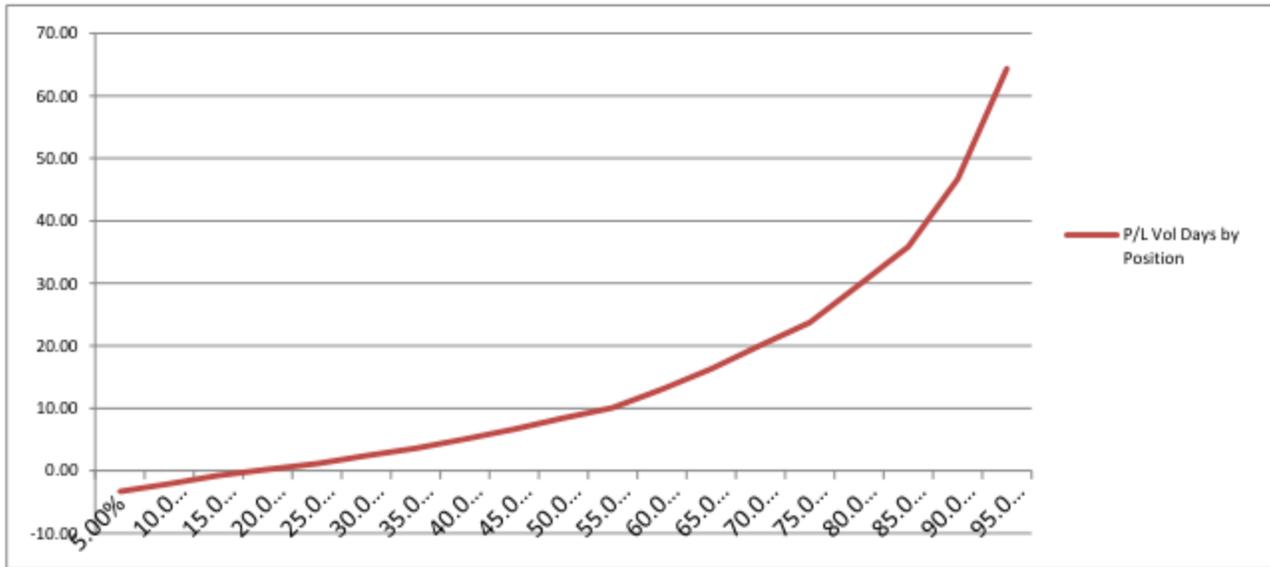
Performance Vs. MSCI World Index



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%	-8.06	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-3.29	(<7 Vol Days)	1.23%
10.00%	-2.10	MTM Gains(Losses) % of NAV "Significant"	
15.00%	-0.74	(>7 Vol Days)	50.49%
20.00%	0.21		
25.00%	1.14		
30.00%	2.42		
35.00%	3.60		
40.00%	5.09		
45.00%	6.67		
50.00%	8.44		
55.00%	10.06		
60.00%	13.04		
65.00%	16.31		
70.00%	20.09		
75.00%	23.72		
80.00%	29.77		
85.00%	35.91		
90.00%	46.72		
95.00%	64.38		
100.00%	189.47		

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	(120)	(5,144)	51.62	52.82	-2.43	0.96%	66.77
005380 KS Equity	(37)	1,439	216.99	211.53	-2.11	1.22%	(39.37)
005490 KS Equity	109	(3,782)	273.49	265.59	2.96	0.98%	46.62
005930 KS Equity	581	(6,558)	1,285.62	1,171.69	10.06	0.88%	98.67
012330 KS Equity	727	5,282	244.69	278.36	14.21	0.97%	(111.31)
1 HK Equity	2	8,073	15.56	15.56	0.03	0.95%	(43.00)
1299 HK Equity	(23)	409	4.81	4.55	-6.27	0.90%	(7.18)
13 HK Equity	2,540	12,243	11.40	13.77	20.11	1.03%	(231.15)
16 HK Equity	752	(9,935)	12.66	11.70	10.75	0.70%	48.27
27 HK Equity	(7)	123	9.65	9.16	-3.08	1.74%	(2.20)
2914 JP Equity	410	(4,719)	32.47	29.64	8.22	1.06%	23.82
3382 JP Equity	(79)	2,183	37.65	36.33	-3.11	1.17%	(9.84)
4063 JP Equity	372	(4,536)	56.40	51.78	7.13	1.15%	78.00
4502 JP Equity	42	2,417	46.86	47.67	2.12	0.81%	(39.26)
4689 JP Equity	(98)	1,224	6.03	5.59	-5.92	1.35%	(22.15)
5 HK Equity	-	-		9.79			-
5108 JP Equity	(143)	2,798	36.26	34.50	-4.16	1.23%	(42.24)
5401 JP Equity	465	(5,436)	2.90	2.65	6.56	1.30%	177.57
6301 JP Equity	156	(3,515)	20.64	19.72	3.35	1.33%	62.86
6752 JP Equity	1,024	4,145	9.01	11.24	13.88	1.78%	(238.05)
6902 JP Equity	549	5,838	41.48	45.38	6.83	1.38%	(313.84)
6954 JP Equity	527	6,393	157.65	170.65	5.93	1.39%	209.03
7201 JP Equity	155	(3,743)	8.85	8.48	4.19	0.99%	62.60
7203 JP Equity	215	(3,073)	57.44	53.41	7.71	0.91%	58.64
7267 JP Equity	226	(4,885)	36.43	34.74	4.48	1.03%	65.05
762 HK Equity	698	(5,162)	1.38	1.19	11.39	1.19%	(103.85)
7751 JP Equity	431	(6,865)	31.44	29.46	6.02	1.04%	137.28
8031 JP Equity	37	(1,683)	14.28	13.96	1.83	1.21%	40.34
8058 JP Equity	(58)	1,081	19.22	18.25	-5.10	1.04%	(17.48)
8306 JP Equity	253	(2,979)	5.88	5.38	7.09	1.20%	88.20
8316 JP Equity	248	(2,856)	45.48	41.53	7.31	1.19%	77.83
8411 JP Equity	45	(3,341)	2.00	1.97	1.57	0.87%	47.16
8604 JP Equity	171	(2,467)	6.76	6.29	5.81	1.20%	48.65
8801 JP Equity	-	451	29.09	29.09	0.00	1.59%	(18.49)
8802 JP Equity	408	(5,009)	24.84	22.81	5.61	1.45%	199.03
9020 JP Equity	383	(4,521)	76.87	70.35	8.03	1.06%	140.23
941 HK Equity	1,747	(11,819)	10.19	8.69	20.61	0.72%	441.20
9432 JP Equity	212	6,077	53.19	55.04	2.50	1.39%	(87.18)
9433 JP Equity	3,171	9,476	42.13	56.23	22.83	1.47%	(123.00)
9437 JP Equity	205	(6,394)	15.68	15.18	3.53	0.91%	118.94
9983 JP Equity	(183)	3,177	367.86	347.86	-4.26	1.35%	(50.80)

9984 JP Equity	1,487	2,048	46.70	80.61	42.19	1.72%	(64.96)
AAPL US Equity	169	7,877	518.25	529.35	2.95	0.73%	(60.37)
ABB US Equity	494	8,326	23.59	24.99	6.90	0.86%	(43.31)
ABBN VX Equity	387	6,962	23.63	24.94	6.66	0.84%	(94.70)
ABBV US Equity	419	5,335	49.49	53.38	8.90	0.88%	25.11
ABEV US Equity	103	(7,232)	7.25	7.15	1.09	1.31%	(37.34)
ABEV3 BZ Equity	66	(6,923)	7.26	7.19	0.78	1.23%	(34.18)
ABI BB Equity	(148)	6,721	101.98	99.78	-2.67	0.82%	(63.98)
ABT US Equity	17	4,097	38.87	39.03	0.61	0.69%	(77.03)
ABX CN Equity	35	(2,068)	19.78	19.44	1.14	1.48%	34.24
ABX US Equity	35	(1,986)	19.77	19.41	1.17	1.52%	28.06
ACA FP Equity	7,140	5,408	6.83	15.86	101.03	1.31%	(310.08)
ACE US Equity	180	6,435	95.44	98.10	5.35	0.52%	(44.69)
ACN US Equity	654	10,703	77.97	82.73	9.39	0.65%	(22.21)
ADP US Equity	98	1,193	72.36	78.28	14.68	0.56%	(5.30)
AFL US Equity	(64)	7,973	63.79	63.28	-1.56	0.52%	(42.32)
AGN US Equity	1,736	9,698	110.56	130.35	22.24	0.80%	(85.58)
AI FP Equity	(181)	8,248	134.74	131.85	-2.97	0.74%	(91.82)
AIG US Equity	134	4,012	48.66	50.28	3.68	0.90%	42.26
AIR FP Equity	2,862	4,177	42.47	71.58	66.51	1.03%	18.64
ALV GR Equity	1,468	4,530	125.64	166.36	34.86	0.93%	(115.82)
ALVG IX Equity	1,090	3,445	126.13	166.05	34.00	0.93%	(93.13)
AMGN US Equity	8,316	22,886	92.78	126.50	35.80	1.01%	(136.25)
AMT US Equity	633	10,655	76.29	80.82	8.82	0.67%	(122.13)
AMZN US Equity	3,978	14,103	287.66	368.79	28.64	0.98%	(294.07)
ANZ AU Equity	91	4,457	28.64	29.23	2.39	0.86%	(35.17)
APA US Equity	241	(6,870)	82.74	79.83	3.76	0.93%	(27.51)
APC US Equity	(150)	(6,360)	81.31	83.24	-3.11	0.76%	(40.08)
AXP US Equity	2,883	10,373	71.56	91.46	34.98	0.79%	61.44
AZN LN Equity	3,862	12,676	49.80	64.98	30.44	1.00%	(339.92)
AZN SS Equity	3,385	11,669	50.40	65.02	28.75	1.01%	(290.87)
AZN US Equity	3,716	12,432	49.96	64.89	30.45	0.98%	(298.92)
BA US Equity	29	(4,050)	123.81	122.93	0.75	0.95%	11.58
BAC US Equity	11,055	10,884	8.82	17.78	106.91	0.95%	569.43
BARC LN Equity	(14)	(2,705)	3.91	3.93	-0.36	1.39%	49.96
BAS GR Equity	680	7,333	97.30	106.32	9.19	1.01%	(171.34)
BATS LN Equity	2	5,318	52.90	52.91	0.03	0.95%	(96.58)
BAX US Equity	(74)	(8,047)	66.82	67.43	-1.66	0.55%	21.16
BAYN GR Equity	8,390	11,757	76.64	131.32	72.21	0.99%	(287.55)
BBAS3 BZ Equity	(26)	(1,954)	8.73	8.84	-0.69	1.90%	(98.84)
BBD US Equity	500	(6,743)	12.96	12.00	5.43	1.36%	(166.75)
BBDC4 BZ Equity	571	(7,252)	13.09	12.06	5.69	1.39%	(176.36)
BBL US Equity	54	(3,114)	59.76	58.73	1.54	1.12%	24.23
BBVA SM Equity	1,102	5,790	10.12	12.04	17.51	1.09%	(167.13)
BCE CN Equity	72	(6,644)	43.17	42.71	1.86	0.58%	47.64
BCS US Equity	(18)	(2,758)	15.73	15.83	-0.46	1.39%	42.56
BEN US Equity	(5)	887	52.08	51.81	-0.50	1.02%	0.97

BG/ LN Equity	12	(4,379)	17.51	17.46	0.39	0.71%	106.83
BHP AU Equity	(444)	6,689	34.18	32.05	-5.53	1.20%	(130.36)
BHP US Equity	(373)	6,839	67.57	64.08	-5.28	1.03%	(50.94)
BIIB US Equity	440	1,066	245.93	347.42	31.39	1.31%	(25.54)
BIL SJ Equity	76	(2,643)	30.29	29.42	2.42	1.19%	43.82
BK US Equity	583	6,515	32.16	35.04	10.43	0.86%	241.62
BLK US Equity	113	1,171	274.17	300.72	11.56	0.84%	8.03
BLT LN Equity	62	(3,166)	29.93	29.34	1.72	1.14%	51.82
BMO CN Equity	(81)	8,370	65.43	64.81	-1.60	0.60%	(16.50)
BMW GR Equity	1,108	5,076	98.63	120.16	17.78	1.23%	64.78
BMY US Equity	6,923	13,669	35.71	53.80	43.52	1.16%	(489.19)
BN FP Equity	131	(3,684)	70.54	68.03	4.96	0.72%	79.36
BNP FP Equity	1,422	5,498	61.78	77.76	21.02	1.23%	(128.14)
BNS CN Equity	(3)	5,030	57.60	57.57	-0.08	0.65%	(31.47)
BP/ LN Equity	(25)	9,797	7.76	7.74	-0.41	0.63%	(244.40)
BRK/B US Equity	497	11,056	118.69	124.02	6.68	0.67%	99.31
BSBR US Equity	1,513	(8,171)	6.18	5.04	12.94	1.43%	(28.33)
BUD US Equity	(131)	6,846	102.01	100.09	-2.19	0.88%	(35.12)
BX US Equity	327	2,976	30.31	33.64	10.47	1.05%	(45.16)
C US Equity	47	2,127	48.87	49.95	2.06	1.08%	52.19
CA FP Equity	435	2,976	32.90	37.71	14.04	1.04%	(42.92)
CAT US Equity	1,016	12,179	88.47	95.85	12.78	0.65%	(38.86)
CBA AU Equity	18	8,462	67.92	68.07	0.29	0.74%	(74.32)
CBS US Equity	429	1,267	49.35	66.07	35.94	0.94%	(4.92)
CCL US Equity	776	7,821	36.20	39.80	10.43	0.95%	63.00
CELG US Equity	5,492	7,253	85.54	150.30	63.33	1.20%	(184.17)
CFR VX Equity	(70)	954	98.92	92.19	-8.06	0.91%	(16.09)
CL US Equity	1,406	18,685	58.99	63.43	14.33	0.53%	(92.38)
CM CN Equity	304	8,334	82.53	85.54	5.82	0.63%	(49.02)
CMCSA US Equity	4,215	17,408	40.65	50.49	26.84	0.90%	311.42
CMCSK US Equity	6,671	18,900	36.26	49.06	38.49	0.92%	361.11
CNI US Equity	1,141	12,873	51.38	55.93	13.96	0.63%	(118.19)
CNQ CN Equity	228	7,768	35.76	36.81	3.18	0.92%	5.06
CNR CN Equity	1,137	12,425	51.30	55.99	14.01	0.65%	(161.06)
COF US Equity	548	6,077	67.68	73.79	10.33	0.87%	32.24
COP US Equity	(137)	(7,980)	66.64	67.78	-3.10	0.55%	(18.08)
COST US Equity	(157)	6,321	115.65	112.85	-3.88	0.64%	(24.38)
COV LN Equity	183	2,442		#N/A N/A	22.97	0.33%	
COV US Equity	688	7,080	64.09	70.32	16.03	0.61%	(81.42)
CRM US Equity	72	2,054	56.89	58.88	2.77	1.26%	7.37
CS FP Equity	1,832	5,387	19.39	25.98	30.75	1.11%	120.18
CSCO US Equity	(13)	(4,977)	21.79	21.85	-0.35	0.77%	(39.76)
CSX US Equity	1,276	8,914	25.07	28.66	20.46	0.70%	(5.47)
CVE CN Equity	789	(10,449)	28.70	26.53	9.91	0.76%	51.44
CVS US Equity	1,827	11,314	63.57	73.84	27.59	0.59%	5.82
CVX US Equity	(227)	(8,207)	112.39	115.50	-4.77	0.58%	11.57
D US Equity	1,948	12,240	60.05	69.61	22.43	0.71%	(142.34)

DAI GR Equity	6,260	13,908	62.20	90.20	35.55	1.27%	(402.06)
DBK GR Equity	6	(1,635)	44.77	44.60	0.31	1.20%	26.12
DD US Equity	2,694	12,432	54.56	66.39	33.52	0.65%	4.33
DDAIF US Equity	3,571	8,377	63.20	90.15	30.80	1.38%	(153.89)
DE US Equity	185	8,122	85.65	87.60	3.61	0.63%	20.12
DELL US Equity	(3)	8,073		#N/A N/A	-0.57	0.07%	
DG FP Equity	4,274	9,889	51.34	73.52	46.38	0.93%	(123.17)
DGE LN Equity	(16)	238	31.32	29.40	-2.95	2.21%	(2.49)
DHR US Equity	3,858	14,097	58.57	74.59	46.74	0.59%	(35.96)
DIS US Equity	1,787	9,908	68.36	80.70	17.50	1.03%	(37.60)
DISCA US Equity	38	5,840	83.18	83.72	0.68	0.94%	2.72
DNB NO Equity	1,123	9,735	15.77	17.59	15.93	0.72%	(12.89)
DOW US Equity	2,556	6,999	36.63	50.01	49.95	0.73%	19.85
DPW GR Equity	131	547	28.24	35.02	19.45	1.23%	(15.17)
DTE GR Equity	3,891	13,640	12.22	15.70	25.33	1.13%	(346.68)
DTV US Equity	2,371	10,622	61.97	75.81	29.78	0.75%	28.84
DUK US Equity	97	(8,822)	69.60	68.84	2.31	0.47%	40.53
DVN US Equity	133	8,507	62.34	63.32	2.42	0.65%	(37.44)
EBAY US Equity	337	6,678	54.29	57.03	6.06	0.83%	(70.94)
ECL US Equity	402	9,210	105.22	109.81	7.09	0.62%	(3.66)
EDF FP Equity	6,172	9,189	23.45	39.19	66.47	1.01%	(228.49)
EMC US Equity	1,062	10,308	25.20	27.80	14.58	0.71%	35.04
EMR US Equity	11	(1,964)	63.86	63.50	0.93	0.62%	10.92
ENB CN Equity	(12)	6,351	44.29	44.20	-0.30	0.64%	(46.29)
ENEL IM Equity	2,296	7,503	4.32	5.64	25.60	1.20%	(27.38)
ENI IM Equity	133	7,309	23.75	24.18	2.56	0.71%	(86.05)
EOAN GR Equity	3	2,996	18.77	18.78	0.10	0.91%	(37.87)
EOG US Equity	1,759	5,634	144.36	189.42	38.06	0.82%	67.35
EPD US Equity	1,047	11,799	63.03	68.63	16.32	0.54%	(115.66)
ERICB SS Equity	350	6,004	12.27	12.98	6.53	0.89%	(8.70)
ESRX US Equity	1,646	9,815	66.69	77.87	22.45	0.75%	44.19
ETN US Equity	2	5,260	72.48	72.51	0.05	0.95%	2.91
F US Equity	(164)	(3,621)	14.82	15.49	-6.34	0.72%	(1.63)
FB US Equity	1,395	2,630	44.06	67.41	41.61	1.27%	(50.92)
FCX US Equity	10	(1,199)	31.11	30.84	0.73	1.18%	15.97
FDX US Equity	683	5,338	120.94	136.42	19.60	0.65%	(95.35)
FOX US Equity	(80)	5,624	32.29	31.84	-1.73	0.82%	(47.94)
FOXA US Equity	(62)	5,673	33.14	32.78	-1.27	0.87%	(34.13)
FP FP Equity	701	11,013	60.83	64.70	8.35	0.76%	(236.00)
G IM Equity	180	4,486	21.32	22.17	4.44	0.90%	(42.35)
GE US Equity	1,708	13,140	22.32	25.22	15.20	0.86%	(106.80)
GILD US Equity	29,661	13,861	24.02	75.44	189.47	1.13%	(1,085.75)
GIS US Equity	504	13,333	49.12	50.97	6.45	0.59%	(2.01)
GLE FP Equity	813	3,248	49.51	61.89	18.08	1.38%	(42.95)
GLEN LN Equity	242	(4,255)	5.26	4.96	3.68	1.55%	78.90
GLW US Equity	2,272	11,376	16.17	19.40	22.94	0.87%	223.77
GM US Equity	3	(1,297)	35.03	34.94	0.22	1.16%	2.28

GOOG US Equity	4,976	12,660	862.28	1,201.23	68.72	0.57%	(34.28)
GS US Equity	7,168	13,671	110.98	169.16	64.11	0.82%	103.82
GSK LN Equity	136	5,707	26.22	26.84	3.17	0.75%	(141.82)
GSZ FP Equity	764	8,189	24.60	26.90	7.72	1.21%	(145.65)
HAL US Equity	1,023	5,408	48.07	57.16	19.20	0.99%	36.77
HD US Equity	2,664	13,333	66.67	79.99	28.76	0.69%	(1.94)
HMB SS Equity	539	6,110	40.79	44.38	9.59	0.92%	(106.24)
HON US Equity	6,195	11,930	61.10	92.83	86.39	0.60%	(85.92)
HPQ US Equity	1,894	7,287	25.38	31.97	23.89	1.09%	174.07
HSBA LN Equity	49	(4,180)	9.90	9.78	1.31	0.90%	42.03
IBE SM Equity	1,645	7,382	5.54	6.77	36.67	0.61%	(68.12)
IBM US Equity	(62)	(5,036)	184.74	187.02	-2.11	0.59%	(43.34)
IMT LN Equity	1,194	10,924	35.95	39.88	11.61	0.94%	(198.57)
INTC US Equity	644	10,118	23.86	25.38	10.55	0.60%	135.23
ISP IM Equity	3,536	5,699	1.93	3.13	52.24	1.19%	(46.72)
ITUB US Equity	225	(5,909)	13.81	13.29	2.55	1.49%	(125.08)
ITUB4 BZ Equity	94	(6,366)	13.54	13.34	1.11	1.34%	(91.05)
ITW US Equity	2,620	14,011	67.84	80.52	29.77	0.63%	(89.08)
ITX SM Equity	19	(4,597)	147.96	147.33	0.39	1.07%	58.14
JCI US Equity	2,222	5,930	34.13	46.91	39.14	0.96%	26.62
JNJ US Equity	4,458	12,994	69.83	93.78	65.71	0.52%	(7.33)
JPM US Equity	1,232	8,516	52.29	59.85	15.77	0.92%	252.36
KMB US Equity	240	7,934	106.69	109.91	4.78	0.63%	(54.72)
KMI US Equity	769	(8,600)	34.31	31.24	11.53	0.78%	4.23
KO US Equity	99	(6,962)	38.83	38.28	2.75	0.52%	22.92
LBTYA US Equity	(38)	2,272	84.91	83.51	-1.70	0.99%	(25.65)
LBTYK US Equity	84	1,975	78.04	81.35	4.93	0.86%	(20.73)
LIN GR Equity	(175)	8,087	197.94	193.74	-2.70	0.80%	(121.40)
LLOY LN Equity	3,171	7,073	0.89	1.30	47.86	0.94%	(216.03)
LLY US Equity	(17)	2,868	58.84	58.49	-0.70	0.84%	(36.34)
LMT US Equity	620	2,016	122.48	160.16	36.67	0.84%	(37.74)
LNKD US Equity	(4)	(771)	203.55	204.54	-0.27	1.83%	(7.57)
LOW US Equity	174	7,829	48.41	49.49	2.51	0.89%	(52.13)
LVS US Equity	2,241	6,808	61.33	81.52	29.56	1.11%	(99.43)
LYB US Equity	1,194	2,297	59.29	90.11	64.29	0.81%	6.60
MA US Equity	11,815	17,711	46.99	78.34	81.98	0.81%	(179.06)
MAERSKB DC Equity	5,215	14,148	8,212.58	11,239.41	29.85	1.23%	(466.53)
MC FP Equity	(138)	3,466	183.14	176.15	-5.60	0.71%	(39.21)
MCD US Equity	(104)	(5,579)	94.88	96.64	-3.46	0.54%	(8.50)
MCK US Equity	258	2,135	164.56	184.42	16.19	0.75%	22.28
MDLZ US Equity	2,611	13,641	28.68	34.17	32.07	0.60%	3.90
MDT US Equity	7,865	20,811	43.22	59.56	57.81	0.65%	(234.38)
MET US Equity	1,567	7,556	44.37	53.57	21.33	0.97%	110.69
MFC CN Equity	4,353	8,003	12.38	19.11	62.78	0.87%	169.98
MHS US Equity	1,862	13,445		#N/A N/A	12.27	1.13%	
MMM US Equity	7,759	21,331	96.89	132.14	64.44	0.56%	48.38
MO US Equity	12	6,937	36.13	36.19	0.30	0.59%	(16.07)

MON US Equity	847	11,917	106.02	113.55	10.30	0.69%	22.34
MOS US Equity	-	-		48.83		0.82%	-
MRK US Equity	1,250	11,519	50.08	55.52	15.49	0.70%	(180.37)
MS US Equity	302	1,649	27.57	32.61	16.30	1.12%	56.37
MSFT US Equity	1,106	7,509	35.01	40.17	19.44	0.76%	192.25
MUV2 GR Equity	383	6,116	197.70	210.09	9.49	0.66%	27.75
NAB AU Equity	20	7,534	31.14	31.22	0.32	0.84%	(44.40)
NCM AU Equity	-	-		9.75		1.98%	-
NEE US Equity	4,132	14,649	72.62	93.10	43.45	0.65%	(98.95)
NEM US Equity	2,159	(7,392)	34.95	24.74	18.10	1.61%	23.26
NESN VX Equity	459	9,821	69.64	72.89	7.39	0.63%	(183.43)
NG/ LN Equity	1,720	12,114	11.82	13.50	21.61	0.66%	(275.73)
NKE US Equity	997	5,145	66.10	78.91	22.88	0.85%	(41.90)
NOK US Equity	3,972	4,498	3.96	7.46	67.31	1.31%	(120.48)
NOV US Equity	(63)	2,243	75.90	73.85	-3.17	0.88%	(6.05)
NOVN VX Equity	4,922	18,291	63.81	80.98	34.30	0.78%	(321.82)
NOVOB DC Equity	1,202	9,444	40.35	45.48	13.06	0.97%	(146.91)
NSC US Equity	1,938	9,590	80.49	96.76	26.48	0.76%	(89.06)
NVS US Equity	3,835	15,510	65.07	81.16	32.90	0.75%	(115.48)
OGXP3 BZ Equity	5,052	(5,180)	4.20	0.10	30.81	3.17%	277.59
OR FP Equity	25	(2,275)	161.41	159.66	1.17	0.93%	35.75
ORA FP Equity	434	5,434	12.87	13.89	5.47	1.46%	(94.00)
ORCL US Equity	1,111	7,533	33.38	38.31	20.92	0.70%	15.10
OXY US Equity	(201)	7,355	94.97	92.45	-3.21	0.85%	(250.12)
PBR US Equity	401	(2,814)	13.30	11.40	8.55	1.67%	(147.06)
PBR/A US Equity	417	(2,795)	13.87	11.80	8.98	1.66%	(134.08)
PCLN US Equity	1,066	3,043	956.05	1,290.87	28.10	1.25%	(10.37)
PCP US Equity	2,689	13,710	212.47	254.15	23.72	0.83%	134.60
PEP US Equity	(8)	4,644	81.78	81.64	-0.28	0.62%	5.39
PETR3 BZ Equity	418	(2,923)	6.68	5.73	8.49	1.68%	(152.84)
PETR4 BZ Equity	474	(3,123)	7.01	5.94	9.27	1.64%	(141.25)
PFE US Equity	4,829	21,828	26.10	31.88	34.40	0.64%	45.23
PG US Equity	73	4,762	77.33	78.51	2.43	0.63%	(40.70)
PHIA NA Equity	-	-		33.19		1.05%	-
PM US Equity	647	(10,166)	85.47	80.03	9.11	0.70%	38.98
PNC US Equity	1,140	8,425	75.96	86.24	18.00	0.75%	152.07
POT CN Equity	-	-		34.50		0.80%	-
POT US Equity	-	-		34.49		0.83%	-
PRU LN Equity	7,761	10,521	12.76	22.18	71.73	1.03%	(134.05)
PSA US Equity	475	9,413	158.54	166.53	8.72	0.58%	(47.46)
PSX US Equity	1,277	6,030	64.65	78.34	20.74	1.02%	(67.88)
PX US Equity	2,710	16,220	113.42	132.37	31.73	0.53%	(142.95)
QCOM US Equity	2,086	12,547	66.83	77.94	21.61	0.77%	162.91
QQQ US Equity	6,321	19,920	68.46	90.18	61.95	0.51%	(11.66)
RAI US Equity	138	6,737	52.22	53.30	1.72	1.19%	(35.11)
RDS/A US Equity	(129)	4,217	73.21	71.04	-4.64	0.66%	(53.20)
RDS/B US Equity	(28)	5,192	75.80	75.39	-0.81	0.66%	(68.78)

RDSA LN Equity	109	4,065	34.51	35.44	4.45	0.60%	(76.91)
RDSA NA Equity	(129)	4,084	36.59	35.47	-5.47	0.58%	(65.88)
RDSB LN Equity	29	4,580	37.36	37.60	0.98	0.65%	(83.94)
REGN US Equity	538	6,240	302.78	328.91	5.52	1.56%	(40.60)
RIO AU Equity	45	(2,870)	55.84	54.96	1.28	1.24%	62.54
RIO LN Equity	(249)	4,599	54.57	51.77	-4.06	1.33%	(66.27)
RIO US Equity	(201)	4,934	53.95	51.84	-2.82	1.45%	(8.30)
ROG VX Equity	6,595	17,035	212.78	295.16	51.30	0.75%	(174.42)
RY CN Equity	(75)	4,764	65.11	64.10	-2.88	0.55%	(13.71)
SAB LN Equity	(187)	6,565	47.44	46.12	-3.54	0.81%	(126.04)
SAN FP Equity	201	(6,174)	103.67	100.29	3.69	0.88%	82.09
SAN SM Equity	508	7,256	8.35	8.93	7.91	0.88%	(95.98)
SAN US Equity	445	5,315	8.28	8.97	8.36	1.00%	(14.47)
SAP GR Equity	(140)	2,995	80.09	76.52	-5.34	0.87%	(46.36)
SAP US Equity	(148)	3,228	80.14	76.62	-5.07	0.90%	(40.15)
SBUX US Equity	89	3,531	74.69	76.57	2.69	0.93%	24.79
SGO FP Equity	2,411	7,836	44.08	57.65	24.34	1.26%	(166.17)
SI US Equity	673	4,504	114.69	131.82	14.76	1.01%	4.82
SIE GR Equity	786	5,345	114.81	131.70	15.65	0.94%	6.44
SLB US Equity	898	6,528	79.94	90.94	18.51	0.74%	25.98
SMSN LI Equity	659	(7,260)	644.51	586.02	9.76	0.93%	141.04
SO US Equity	(29)	2,631	42.98	42.52	-2.10	0.52%	(33.56)
SPG US Equity	(10)	1,795	160.17	159.29	-0.88	0.63%	(17.89)
SREN VX Equity	1,400	10,006	80.46	91.72	16.77	0.83%	(139.72)
STAN LN Equity	664	(5,786)	22.05	19.52	11.93	0.96%	79.90
STL NO Equity	410	8,306	25.81	27.09	5.38	0.92%	(150.48)
STT US Equity	(49)	(1,696)	65.84	67.75	-2.76	1.05%	(46.42)
SU CN Equity	-	(929)	32.45	32.45	0.00	0.54%	6.85
SU FP Equity	173	6,518	84.31	86.55	2.61	1.02%	(107.57)
SU US Equity	(19)	737	33.27	32.42	-4.90	0.53%	(3.34)
SWEDA SS Equity	504	6,088	24.78	26.83	7.30	1.13%	(475.57)
SYNN VX Equity	(90)	(8,069)	359.52	363.55	-1.43	0.78%	125.95
T US Equity	102	(8,928)	34.20	33.81	1.84	0.62%	(193.12)
TD CN Equity	118	8,245	45.38	46.03	2.42	0.59%	(39.06)
TEF SM Equity	(60)	3,631	15.62	15.37	-2.03	0.81%	(38.07)
TEF US Equity	(51)	3,406	15.55	15.32	-1.62	0.93%	(5.68)
TGT US Equity	671	(10,717)	63.57	59.59	6.85	0.91%	13.15
TJX US Equity	2,946	9,492	46.31	60.69	46.78	0.66%	(8.89)
TLS AU Equity	(74)	6,561	4.58	4.53	-1.80	0.63%	(58.28)
TLSN SS Equity	(40)	4,427	7.59	7.52	-1.00	0.90%	(56.24)
TM US Equity	508	(6,829)	115.81	107.20	9.23	0.81%	120.46
TMO US Equity	9,629	10,218	63.59	123.51	124.90	0.75%	52.54
TOT US Equity	479	5,823	59.06	63.92	9.54	0.86%	(84.36)
TRP CN Equity	(126)	(6,953)	43.75	44.54	-2.87	0.63%	71.93
TRV US Equity	(25)	4,763	83.58	83.14	-0.89	0.59%	(26.09)
TSCO LN Equity	1,074	(7,398)	5.65	4.83	13.51	1.07%	164.03
TWC US Equity	782	5,234	120.22	138.17	16.26	0.92%	98.96

TWX US Equity	28	7,395	66.41	66.66	0.52	0.74%	(64.25)
TXN US Equity	4,046	12,205	34.93	46.51	42.34	0.78%	307.23
TYC US Equity	10,885	24,080	29.17	42.35	66.91	0.68%	(190.66)
UBS US Equity	366	5,489	19.43	20.73	7.38	0.90%	28.81
UBSN VX Equity	310	5,158	19.51	20.68	6.59	0.91%	(31.20)
UCG IM Equity	3,290	5,391	5.58	8.99	34.57	1.77%	(45.63)
ULVR LN Equity	40	(3,892)	39.50	39.09	1.42	0.73%	65.91
UNA NA Equity	1	(6,295)	38.14	38.14	0.01	0.66%	100.14
UNH US Equity	2,671	10,037	64.08	81.13	29.52	0.90%	217.50
UNP US Equity	1,647	11,515	164.52	188.05	18.92	0.76%	6.57
UPS US Equity	3,108	14,806	79.87	96.64	39.55	0.53%	(100.44)
USB US Equity	3,323	14,238	34.71	42.81	37.68	0.62%	211.45
UTX US Equity	5,859	15,190	82.05	113.70	63.41	0.61%	(76.88)
V US Equity	6,896	7,870	118.43	222.20	124.92	0.70%	(177.00)
VALE US Equity	597	(3,908)	15.08	12.77	11.70	1.31%	(10.39)
VALE3 BZ Equity	276	(4,586)	13.65	12.83	4.21	1.43%	(7.78)
VIAB US Equity	4,166	8,798	59.42	87.55	64.05	0.74%	(122.79)
VIV FP Equity	103	2,668	26.19	27.21	4.38	0.88%	(24.50)
VMW US Equity	1,133	4,481	88.07	110.33	20.07	1.26%	58.38
VOD LN Equity	179	(2,998)	3.98	3.74	3.74	1.60%	49.21
VOD US Equity	169	(2,668)	39.90	37.37	3.70	1.71%	31.17
VOW3 GR Equity	55	655	228.75	248.00	5.78	1.46%	(16.50)
VRX CN Equity	828	1,611	92.95	140.70	42.86	1.20%	(24.04)
VRX US Equity	958	1,880	93.20	140.71	45.39	1.12%	(15.66)
VTI US Equity	648	5,134	86.91	97.88	26.43	0.48%	(2.54)
VWO US Equity	371	(7,247)	40.33	38.27	5.64	0.91%	43.01
VZ US Equity	154	(6,121)	48.12	46.91	3.34	0.76%	(34.39)
WBC AU Equity	61	5,265	29.97	30.31	1.28	0.91%	(65.69)
WES AU Equity	(203)	8,616	38.63	37.74	-3.34	0.71%	(84.46)
WFC US Equity	3,035	11,232	38.43	48.81	42.70	0.63%	245.62
WLP US Equity	3,545	10,369	74.31	99.72	37.03	0.92%	22.17
WMT US Equity	24	4,005	74.59	75.03	0.97	0.61%	25.35
WOW AU Equity	(203)	(6,932)	31.30	32.22	-3.60	0.81%	96.99
XOM US Equity	439	10,902	90.66	94.31			22.80
XTA LN Equity	(36)	(2,238)		#N/A N/A	-0.72	2.21%	
YHOO US Equity	310	1,282	30.64	38.05	19.05	1.27%	(39.47)
YUM US Equity	124	6,899	73.80	75.12	3.03	0.59%	49.69
ZURN VX Equity	116	6,394	291.95	297.26	2.66	0.69%	(77.98)

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	17,809	62,272	1,455.70	1,872.01	55.53	0.52%	483.73
NDX Index	14,227	46,686	2,831.19	3,693.97	49.17	0.62%	185.81
RTY Index	15,198	39,938	868.48	1,198.97	54.05	0.70%	152.63

SPTSX Index	18	19,447	12,764.15	12,776.29	0.20	0.47%	(102.80)
MEXBOL Index	1,300	(26,146)	3,142.70	2,986.48	4.92	1.01%	(376.54)
IBOV Index	1,938	(22,524)	22,244.91	20,331.33	6.39	1.35%	(385.36)
MERVAL Index	(229)	5,530	780.03	748.99	-2.58	1.61%	80.13
UKX Index	1,966	39,963	10,288.22	10,794.37	7.33	0.67%	(561.83)
DAX Index	7,592	36,674	10,610.77	12,807.26	21.42	0.97%	(352.07)
CAC Index	1,201	20,042	5,625.44	5,962.56	7.57	0.79%	(115.28)
IBEX Index	8,000	39,644	11,555.30	13,887.08	22.82	0.88%	(538.50)
SMI Index	6,028	44,078	8,219.62	9,343.69	21.60	0.63%	(326.61)
FTSEMIB Index	6,495	25,266	23,118.99	29,061.88	27.73	0.93%	(141.12)
PSI20 Index	6,897	24,289	8,026.78	10,306.00	23.94	1.19%	(444.68)
ISEQ Index	23,577	40,099	4,246.25	6,742.89	57.83	1.02%	(708.71)
ICEXI Index	4,066	36,953	6.62	7.35	21.23	0.52%	(356.78)
AEX Index	4,724	42,240	484.27	538.43	14.65	0.76%	(237.15)
BEL20 Index	7,652	44,003	3,610.75	4,238.67	21.55	0.81%	(621.29)
LUXXX Index	10,113	39,715	1,655.49	2,077.05	32.98	0.77%	(320.61)
KFX Index	9,780	38,048	100.82	126.73	25.35	1.01%	(734.50)
HEX Index	6,951	40,933	8,513.92	9,959.78	19.13	0.89%	(1,007.55)
OMX Index	2,327	23,118	191.41	210.68	10.21	0.99%	(404.37)
ATX Index	249	5,972	3,268.32	3,404.81	3.63	1.15%	(92.70)
ASE Index	7,997	17,693	1,293.58	1,878.22	39.08	1.16%	(277.30)
OSEBX Index	1,625	22,138	84.29	90.48	9.67	0.76%	(213.48)
INDEXCF Index	2,117	(26,563)	39.61	36.45	4.36	1.83%	178.00
TOP40 Index	(471)	25,595	3,919.34	3,848.52	-2.04	0.90%	(341.77)
SENSEX Index	(50)	15,120	356.76	355.58	-0.43	0.77%	(99.26)
NKY Index	(89)	9,097	140.16	138.80	-0.87	1.13%	(219.31)
HSI Index	130	(10,516)	2,762.19	2,728.08	1.59	0.78%	189.58
SHCOMP Index	2,390	(33,700)	344.53	320.10	7.77	0.91%	700.38
KOSPI Index	(302)	13,295	1.82	1.78	-3.23	0.70%	(234.82)
AS51 Index	(165)	14,469	4,841.44	4,786.84	-1.59	0.72%	(271.59)
STBCNZL Index	32,687	73,231	462.22	668.54	97.25	0.46%	180.92
EEM US Equity	303	(6,119)	40.76	38.74	5.03	0.98%	(28.30)
IYR US Equity	(7)	1,686	67.67	67.40	-0.94	0.43%	2.24
MDY US Equity	5,248	14,269	184.03	251.71	65.89	0.56%	56.77
JNK US Equity	(13)	5,353	41.26	41.16	-1.22	0.20%	18.22
XLF US Equity	6,036	13,610	15.57	22.48	68.44	0.65%	310.72
XLU US Equity	410	8,406	38.65	40.54	8.44	0.58%	19.62
XLK US Equity	2,443	12,860	30.80	36.65	33.30	0.57%	117.81
XLI US Equity	5,778	16,147	38.20	51.87	54.81	0.65%	63.59
XLP US Equity	241	8,667	41.58	42.74	6.03	0.46%	31.37
XLY US Equity	8,613	20,539	46.72	66.31	75.55	0.56%	74.93
XLE US Equity	160	7,366	85.40	87.25	3.30	0.66%	29.44
XLB US Equity	4,048	14,930	37.57	47.76	41.98	0.65%	253.69
XLV US Equity	12,898	24,346	38.87	59.46	86.40	0.61%	-
SXXP Index	5,518	43,407	400.51	451.43	17.62	0.72%	(482.78)
SXAP Index	9,411	28,526	520.28	691.92	27.35	1.21%	(491.51)
SXKP Index	4,716	47,032	366.14	402.85	11.86	0.85%	(600.85)

SX6P Index	6,199	34,738	353.52	416.60	24.22	0.74%	(367.30)
SXEP Index	574	29,339	441.65	450.29	3.18	0.62%	(377.40)
SXIP Index	11,463	28,923	222.31	310.41	49.65	0.80%	(104.83)
SXNP Index	4,649	28,384	482.69	561.74	19.52	0.84%	(222.12)
SX3P Index	(218)	18,170	662.10	654.26	-2.10	0.57%	(233.04)
SXDP Index	23,088	61,075	609.16	839.43	51.23	0.74%	(930.82)
SX4P Index	2,429	25,840	917.36	1,003.59	10.06	0.93%	(288.51)
SX8P Index	2,554	17,778	343.07	392.36	18.00	0.80%	(55.71)
SXOP Index	9,697	40,520	380.28	471.28	25.43	0.94%	(405.49)
SXQP Index	(523)	26,331	793.39	777.93	-2.73	0.73%	(355.59)
SXRP Index	(97)	17,603	434.80	432.42	-0.75	0.74%	(197.47)
SXMP Index	10,835	35,766	261.12	340.22	41.63	0.73%	(558.69)
SXTP Index	21,694	39,247	172.05	267.15	67.15	0.82%	(1,001.27)
SX7E Index	5,928	18,886	159.85	210.02	29.46	1.07%	(183.23)
SX5E Index	5,913	40,148	3,709.25	4,255.58	18.77	0.78%	(274.21)
SPGSCITR Index	39	(17,320)	4,911.08	4,900.08	0.40	0.56%	58.64
XAG Curncy	2,230	(20,150)	22.78	20.26	9.97	1.11%	388.84
CO1 Comdty	554	(24,622)	108.90	106.45	3.41	0.66%	(142.71)
CL1 Comdty	72	29,347	99.19	99.43	0.28	0.89%	(275.53)
NG1 Comdty	2,650	16,608	3.77	4.37	4.66	3.43%	(493.91)
XAU Comdty	(129)	7,191	100.32	98.55	-2.43	0.74%	19.40
IBOXHY Index	2,753	53,418	220.12	231.46	46.72	0.11%	(113.15)
US_TSY CREDIT	11	(36,134)	757.58	757.34	0.24	0.13%	4.29
CA_TSY CREDIT	8,058	(97,153)	1,269.35	1,164.07	21.49	0.39%	765.35
MX_TSY CREDIT	92	(8,456)	211.75	209.45	3.34	0.33%	92.84
AU_TSY CREDIT	333	(47,480)	1,457.62	1,447.38	1.65	0.43%	445.73
JP_TSY CREDIT	767	(59,678)	822.10	811.53	4.12	0.31%	413.51
MY_TSY CREDIT	1,161	(92,252)	167.43	165.32	4.02	0.31%	539.32
SG_TSY CREDIT	1,517	(95,749)	219.11	215.64	7.19	0.22%	1,176.39
AT_TSY CREDIT	2,863	72,913	356.44	370.44	11.98	0.33%	(893.48)
BE_TSY CREDIT	3,919	75,235	476.07	500.87	16.79	0.31%	(869.02)
FI_TSY CREDIT	2,724	74,240	347.46	360.21	11.55	0.32%	(895.40)
FR_TSY CREDIT	3,214	74,045	1,674.72	1,747.41	13.96	0.31%	(847.89)
DE_TSY CREDIT	2,281	74,397	1,240.95	1,279.01	9.56	0.32%	(890.60)
IE_TSY CREDIT	30,468	78,270	336.92	468.08	138.64	0.28%	(1,176.54)
IT_TSY CREDIT	7,701	54,111	1,612.72	1,842.25	39.88	0.36%	(711.74)
NL_TSY CREDIT	2,684	76,341	1,325.77	1,372.39	11.07	0.32%	(905.63)
ES_TSY CREDIT	10,041	50,187	392.28	470.77	56.30	0.36%	(646.73)
DK_TSY CREDIT	2,428	67,396	729.23	755.50	9.97	0.36%	(848.17)
NO_TSY CREDIT	(224)	16,289	341.34	336.70	-3.51	0.39%	(229.05)
PL_TSY CREDIT	863	22,143	420.32	436.69	8.89	0.44%	(294.88)
ZA_TSY CREDIT	1,746	(33,149)	83.16	78.78	6.63	0.79%	703.11
SE_TSY CREDIT	(307)	46,461	471.14	468.05	-1.97	0.33%	(576.47)
CH_TSY CREDIT	3,298	65,265	1,004.77	1,055.55	14.76	0.34%	(775.14)
GB_TSY CREDIT	122	56,841	1,489.15	1,492.35	0.61	0.35%	(777.83)