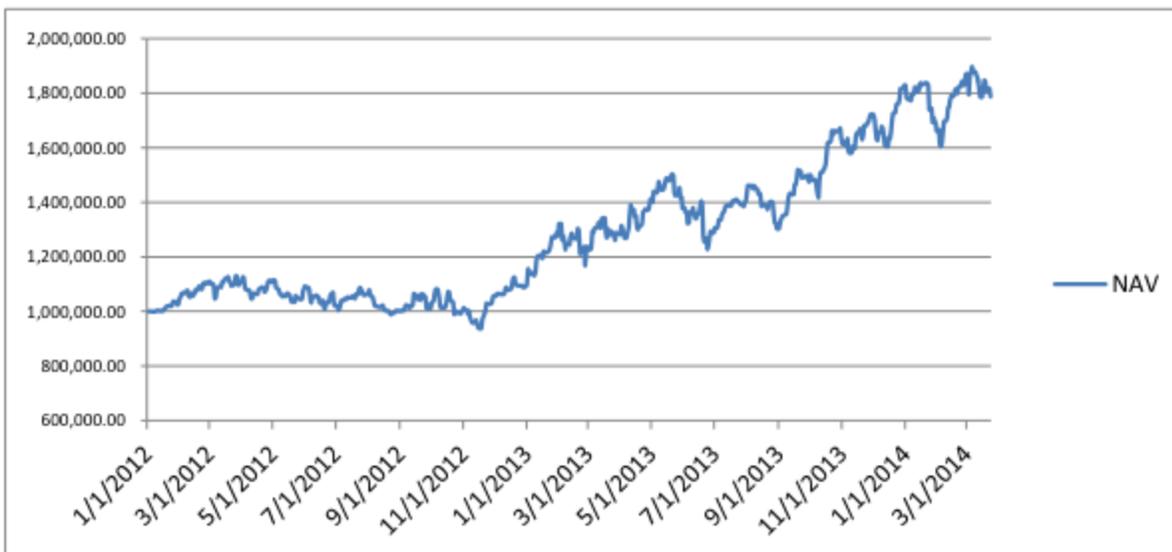


Current Date:	3/24/2014	Change on Day:	-1.66%
Total Return since 1/1/12:	78.72%	MSCI World Change on Day	-0.45%
T12M Return:	39.85%	No of Positions (+MTM) on Day	124
T90 Day Return:	1.45%	No of Positions (-MTM) on Day	288
T30 Day Return:	-1.97%	Current No. of Positions:	445
Current Long Exposure @ Cost:	4,575,226	Current Leverage (Gross Exposures):	3.19
Current Short Exposure @ Cost:	(1,129,428)		
Net Exposure:	3,445,798		
Starting Capital:	1,000,000		
Current NAV:	1,787,168		

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	1.02%
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:	1.13
Historical Sharpe & Notes:	Historical sharpe ratio is in excess of 2.0X (backtest from 1995, see Investor Presentation). Our sharpe ratio increases materially during market downturns in excess of 20 days of realized volatility. Since we generate positive returns in these environments, the variance in our downside volatility is materially less than broader markets. Recessions, which generally result in market directionality in excess of 20 days of volatility are significant alpha capture opportunities for us. Additionally, by never dollar cost averaging and concurrently adding to our winners we have an inherent assymetry in our volatility profile.

NAV



Largest Exposures Current Positions 97.5th Percentile 2.5th Percentile (@ cost ex-MTM)			Largest MTM Gains Current Positions (90th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
24 Positions		25.33%	46 Positions		28.24%
IBOV Index	(22,524)	0.39%	XLF US Equity	5,958	0.33%
CO1 Comdty	(24,622)	0.43%	FTSEMIB Index	6,013	0.34%
MEXBOL Index	(26,146)	0.46%	HON US Equity	6,072	0.34%
INDEXCF Index	(26,563)	0.47%	SX6P Index	6,085	0.34%
AU_TSY CREDIT	(28,488)	0.50%	EDF FP Equity	6,179	0.35%
ZA_TSY CREDIT	(33,149)	0.58%	DAI GR Equity	6,307	0.35%
SHCOMP Index	(33,700)	0.59%	CMCSK US Equity	6,424	0.36%
US_TSY CREDIT	(50,168)	0.88%	HEX Index	6,492	0.36%
JP_TSY CREDIT	(59,678)	1.05%	PSI20 Index	6,689	0.37%
SXDP Index	61,075	1.07%	ROG VX Equity	6,723	0.38%
SPX Index	62,272	1.09%	GS US Equity	6,788	0.38%
CH_TSY CREDIT	65,265	1.14%	V US Equity	6,821	0.38%
DK_TSY CREDIT	67,396	1.18%	AMGN US Equity	6,850	0.38%
AT_TSY CREDIT	72,913	1.28%	ACA FP Equity	7,061	0.40%
STBCNZL Index	73,231	1.28%	MDT US Equity	7,237	0.40%
FR_TSY CREDIT	74,045	1.30%	DAX Index	7,395	0.41%
FI_TSY CREDIT	74,240	1.30%	PRU LN Equity	7,523	0.42%
DE_TSY CREDIT	74,397	1.30%	IBEX Index	7,548	0.42%
BE_TSY CREDIT	75,235	1.32%	CA_TSY CREDIT	7,552	0.42%
NL_TSY CREDIT	76,341	1.34%	BEL20 Index	7,612	0.43%
IE_TSY CREDIT	78,270	1.37%	IT_TSY CREDIT	7,796	0.44%
MY_TSY CREDIT	(92,252)	1.62%	MMM US Equity	7,838	0.44%
SG_TSY CREDIT	(95,749)	1.68%	XLY US Equity	8,046	0.45%
CA_TSY CREDIT	(97,153)	1.70%	ASE Index	8,478	0.47%
			BAYN GR Equity	8,605	0.48%
			SXAP Index	9,035	0.51%
			SXOP Index	9,138	0.51%
			TMO US Equity	9,165	0.51%
			KFX Index	9,328	0.52%
			ES_TSY CREDIT	10,149	0.57%
			LUXXX Index	10,154	0.57%
			BAC US Equity	10,597	0.59%
			SXMP Index	10,680	0.60%
			TYC US Equity	10,684	0.60%
			SXIP Index	11,038	0.62%
			MA US Equity	11,201	0.63%
			XLV US Equity	11,690	0.65%
			NDX Index	12,964	0.73%
			RTY Index	14,244	0.80%
			SPX Index	17,186	0.96%

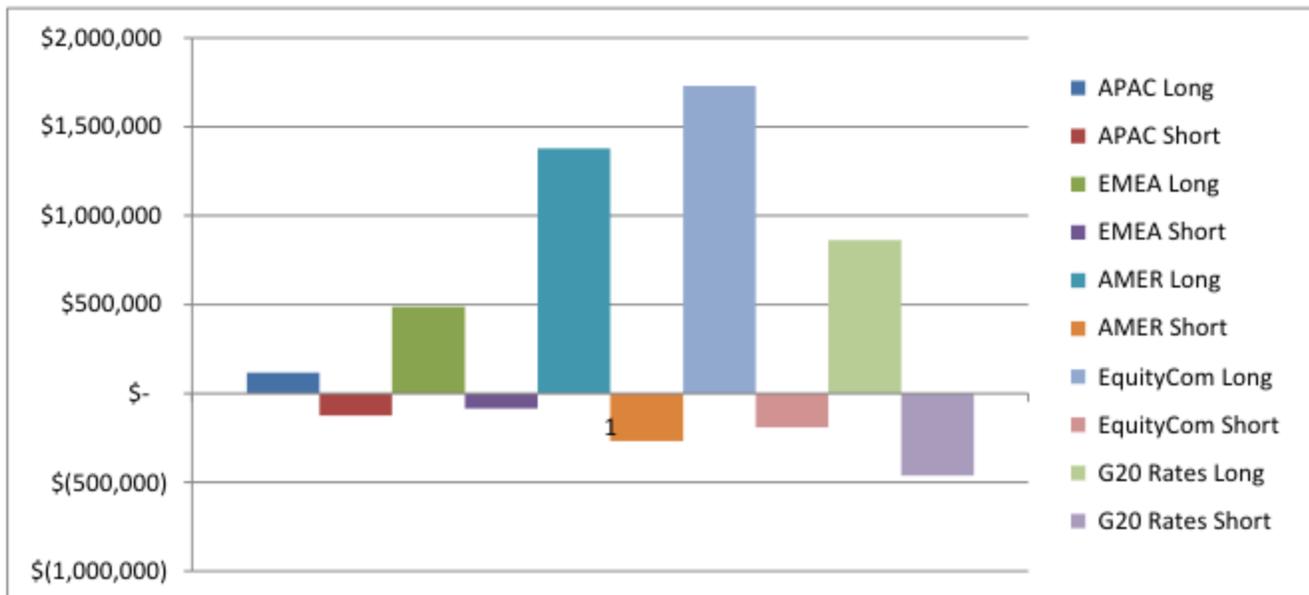
NAV Impact by Category & Exposure	
Listed Equity Long	-1.117%
Listed Equity Short	-0.092%
EquityCom Long	-0.544%
EquityCom Short	-0.028%
G20 Rates Long	0.100%
G20 Rates Short	-0.036%

SXTP Index	21,565	1.21%
SXDP Index	22,538	1.26%
ISEQ Index	23,460	1.31%
GILD US Equity	27,188	1.52%
IE_TSY CREDIT	30,536	1.71%
STBCNZL Index	36,017	2.02%

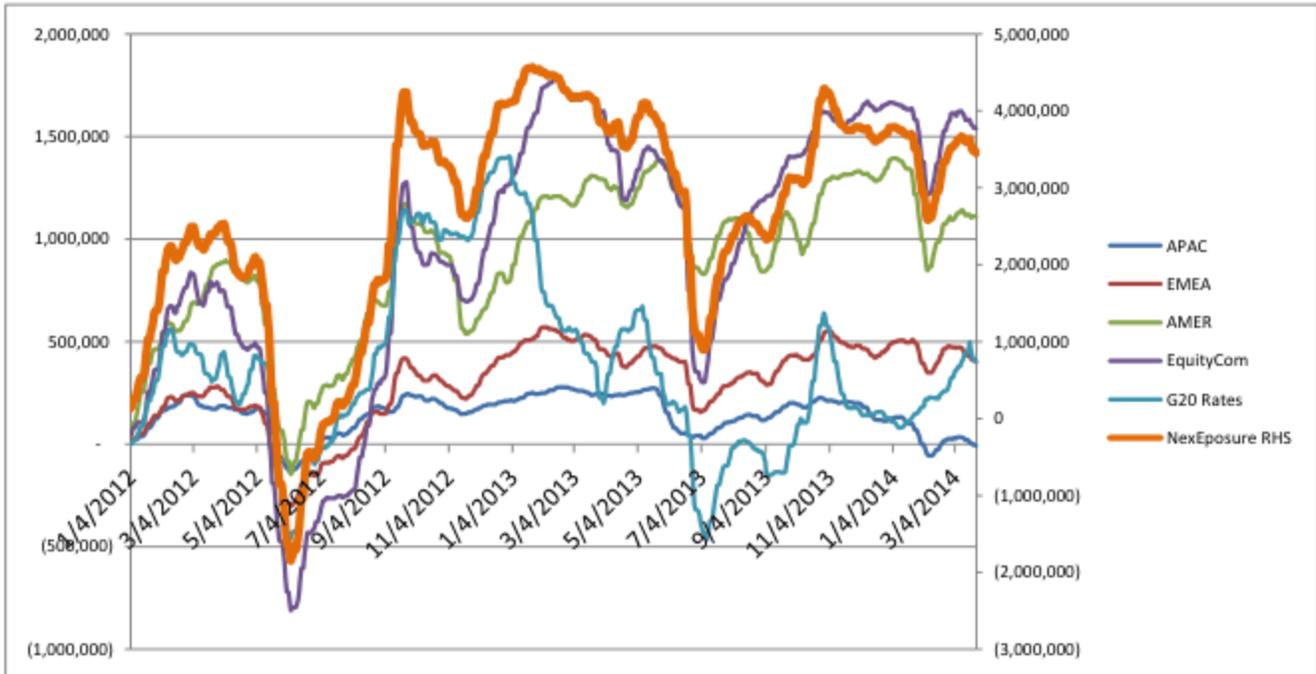
No. Names by Category

APAC Long	26
APAC Short	25
EMEA Long	70
EMEA Short	18
AMER Long	162
AMER Short	51
EquityCom Long	60
EquityCom Short	10
G20 Rates Long	15
G20 Rates Short	8
Total Long	333
Total Short	112

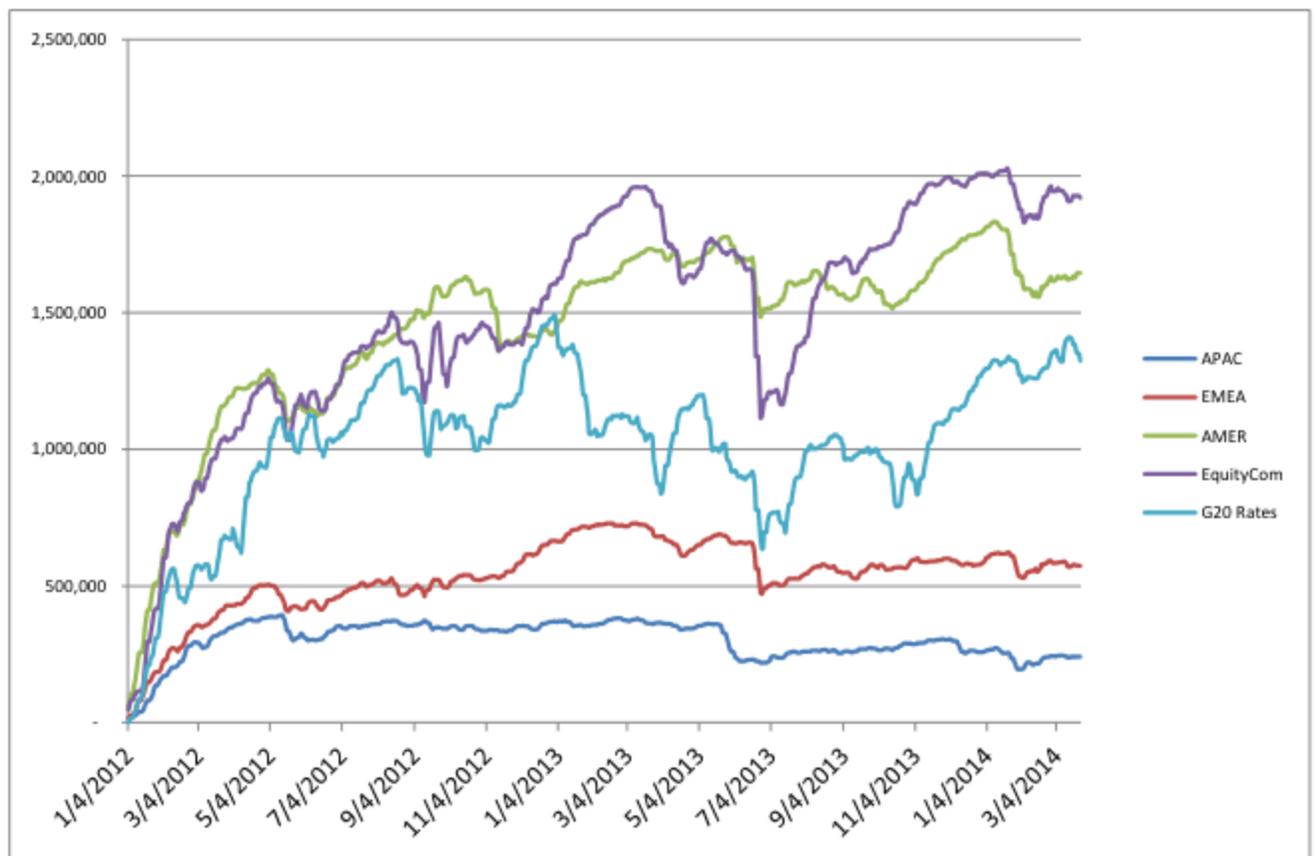
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



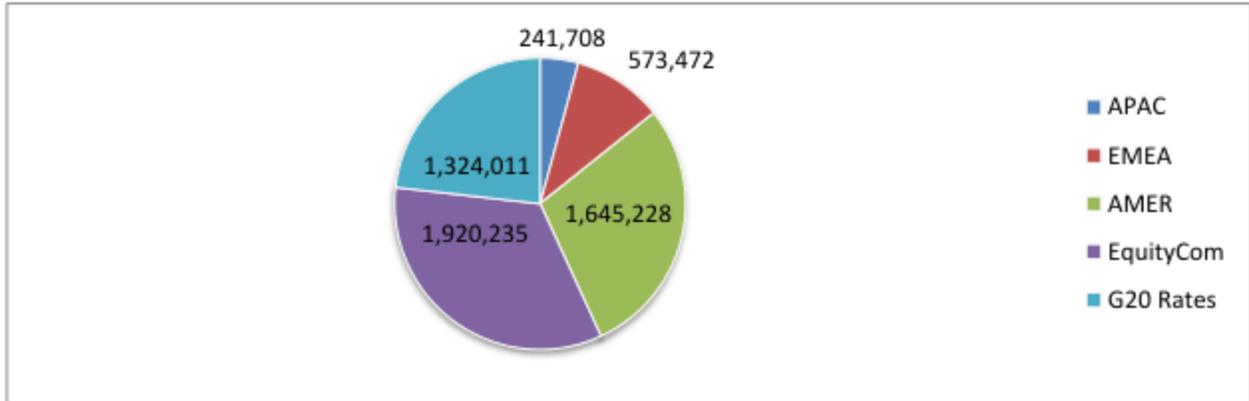
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



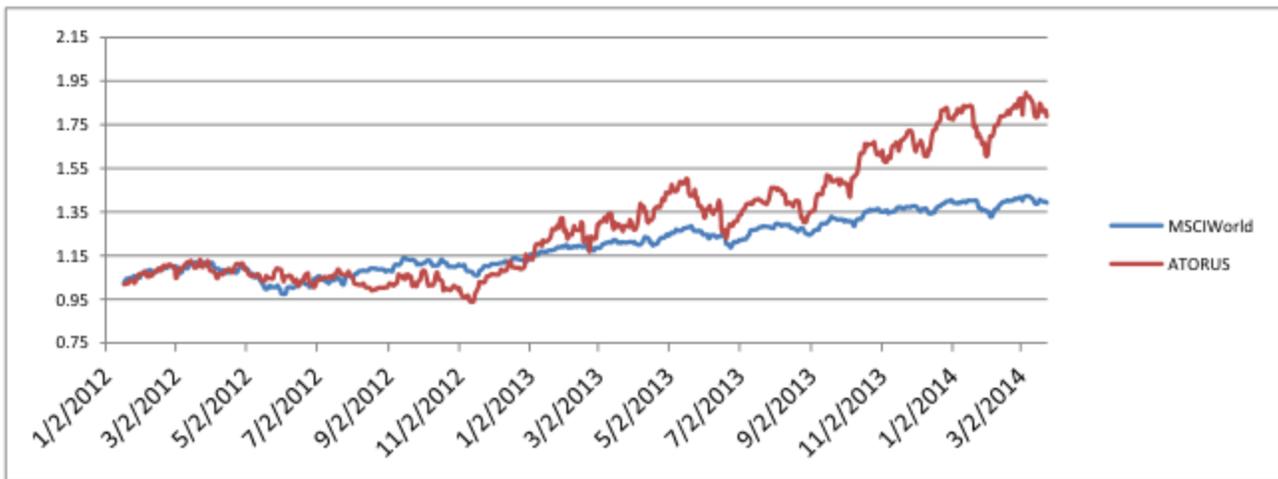
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



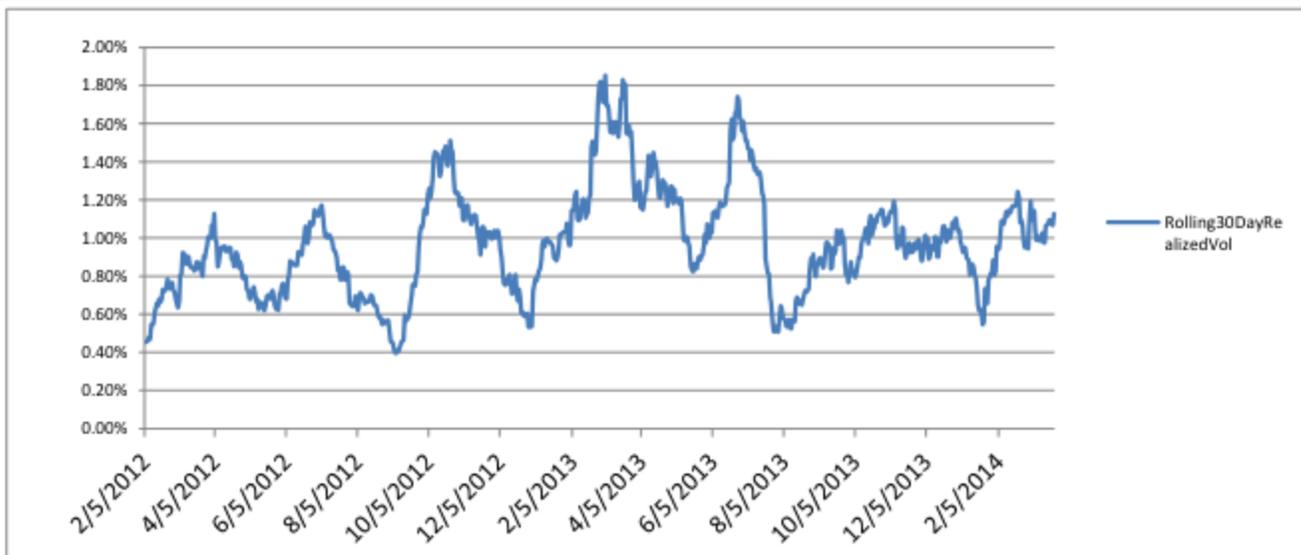
Current Gross Notional Risk by Category



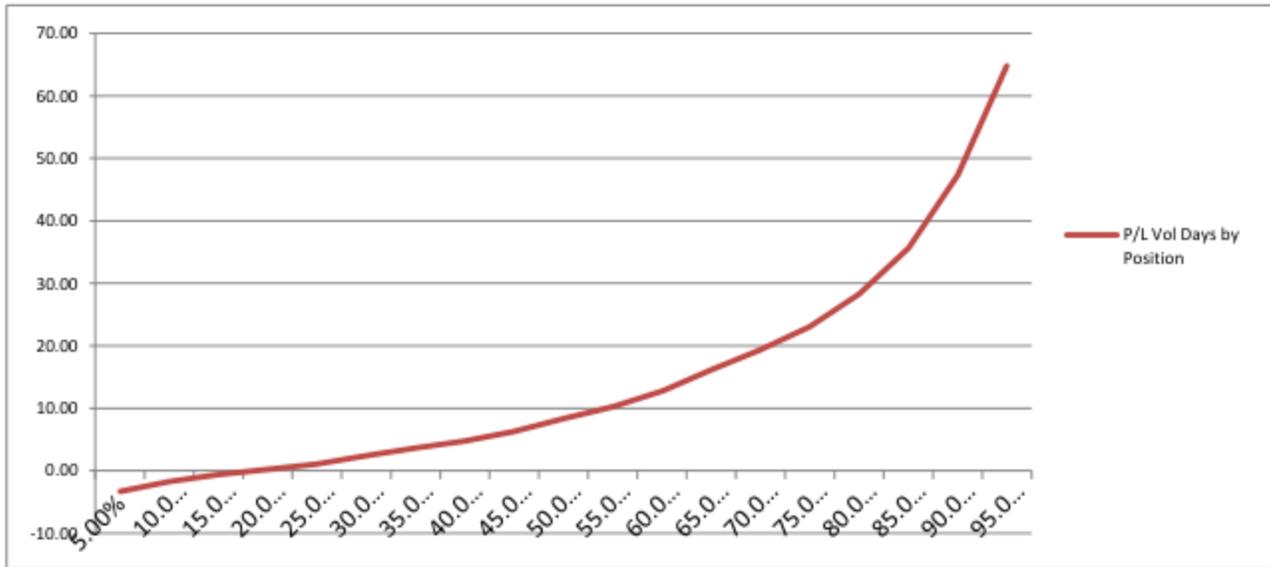
Performance Vs. MSCI World Index



Rolling 30 Day Realized Volatility - Atorus



Percentile Distribution of Current MTM Gains in Vol Days by Position (ex-99pct & ex-1st percentiles)



Percentile	No. Vol Days	MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)
0.00%	-7.98	1.40%	49.33%
5.00%	-3.31		
10.00%	-1.72		
15.00%	-0.58		
20.00%	0.20		
25.00%	1.06		
30.00%	2.40		
35.00%	3.63		
40.00%	4.75		
45.00%	6.31		
50.00%	8.33		
55.00%	10.22		
60.00%	12.72		
65.00%	16.17		
70.00%	19.39		
75.00%	23.08		
80.00%	28.28		
85.00%	35.64		
90.00%	47.35		
95.00%	64.85		
100.00%	156.06		

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	(248)	(5,144)	51.62	54.10	-4.68	1.03%	(31.05)
005380 KS Equity	4	1,799	217.04	217.57	0.20	1.25%	7.58
005490 KS Equity	(24)	(3,782)	273.49	275.24	-0.59	1.09%	(80.99)
005930 KS Equity	565	(6,558)	1,285.62	1,174.85	10.27	0.84%	0.17
012330 KS Equity	794	5,282	244.69	281.46	16.06	0.94%	19.94
1 HK Equity	180	8,073	15.56	15.90	2.21	1.01%	73.99
1299 HK Equity	(13)	273	4.81	4.60	-5.16	0.90%	4.29
13 HK Equity	1,907	12,243	11.40	13.18	14.05	1.11%	(577.06)
16 HK Equity	666	(9,935)	12.66	11.81	10.43	0.64%	(68.47)
27 HK Equity	(8)	123	9.64	9.09	-3.98	1.54%	(0.10)
2914 JP Equity	323	(4,719)	32.47	30.25	6.23	1.10%	
3382 JP Equity	(41)	1,746	37.68	36.82	-1.99	1.18%	
4063 JP Equity	199	(4,536)	56.40	53.93	3.46	1.27%	
4502 JP Equity	74	2,417	46.86	48.29	3.84	0.79%	
4689 JP Equity	(73)	1,224	6.05	5.71	-4.22	1.41%	
5 HK Equity	(84)	1,112	10.75	9.99	-7.98	0.95%	16.48
5108 JP Equity	(91)	1,399	36.20	34.00	-5.15	1.26%	
5401 JP Equity	504	(5,511)	2.89	2.63	7.02	1.30%	
6301 JP Equity	130	(3,515)	20.64	19.87	2.92	1.27%	
6752 JP Equity	1,179	4,145	9.01	11.58	15.64	1.82%	
6902 JP Equity	235	1,946	41.48	46.48	8.53	1.41%	
6954 JP Equity	742	6,393	157.65	175.95	7.96	1.46%	
7201 JP Equity	98	(3,743)	8.85	8.62	2.67	0.97%	
7203 JP Equity	184	(3,937)	56.57	53.92	5.07	0.92%	
7267 JP Equity	277	(4,885)	36.43	34.36	5.50	1.03%	
762 HK Equity	511	(5,162)	1.38	1.24	8.33	1.19%	(246.42)
7751 JP Equity	300	(6,865)	31.44	30.06	4.08	1.07%	
8031 JP Equity	50	(2,620)	14.15	13.88	1.74	1.10%	
8058 JP Equity	(16)	360	19.24	18.44	-4.61	0.94%	
8306 JP Equity	295	(2,979)	5.88	5.30	8.17	1.21%	
8316 JP Equity	269	(3,537)	44.63	41.23	6.42	1.19%	
8411 JP Equity	37	(4,072)	1.99	1.97	1.04	0.87%	
8604 JP Equity	154	(2,467)	6.76	6.34	5.21	1.20%	
8801 JP Equity	0	(941)	29.08	29.07	0.02	1.58%	
8802 JP Equity	443	(5,009)	24.84	22.64	6.30	1.40%	
9020 JP Equity	334	(5,604)	75.60	71.10	5.48	1.09%	
941 HK Equity	1,930	(11,819)	10.19	8.53	17.96	0.91%	(359.44)
9432 JP Equity	125	6,077	53.19	54.28	1.43	1.44%	
9433 JP Equity	3,265	9,476	42.13	56.65	23.81	1.45%	
9437 JP Equity	111	(7,669)	15.62	15.39	1.54	0.94%	
9983 JP Equity	(144)	3,177	368.32	352.39	-3.25	1.39%	

9984 JP Equity	1,517	2,048	46.70	81.30	43.06	1.72%	
AAPL US Equity	306	7,877	518.25	538.37	5.34	0.73%	122.81
ABB US Equity	357	6,661	23.59	24.85	6.31	0.85%	(77.74)
ABBN VX Equity	418	6,962	23.63	25.05	6.97	0.86%	(53.27)
ABBV US Equity	241	5,335	49.49	51.73	4.53	1.00%	(229.46)
ABEV US Equity	78	(7,232)	7.25	7.17	0.95	1.14%	32.68
ABEV3 BZ Equity	66	(6,923)	7.29	7.22	0.90	1.07%	(5.91)
ABI BB Equity	2	6,721	102.03	102.06	0.04	0.82%	11.10
ABT US Equity	(53)	4,097	38.86	38.36	-1.87	0.70%	(43.22)
ABX CN Equity	141	(2,500)	19.72	18.60	3.71	1.52%	116.40
ABX US Equity	129	(2,404)	19.70	18.65	3.47	1.54%	97.60
ACA FP Equity	7,061	5,408	6.83	15.76	97.93	1.33%	110.65
ACE US Equity	254	6,435	95.44	99.20	7.28	0.54%	(13.97)
ACN US Equity	591	10,703	77.97	82.27	9.28	0.59%	(109.10)
ADP US Equity	70	1,193	72.36	76.58	9.99	0.58%	(25.94)
AFL US Equity	(112)	7,973	63.78	62.90	-2.82	0.50%	(26.72)
AGN US Equity	1,194	9,698	110.56	124.17	14.20	0.87%	(305.99)
AI FP Equity	(30)	8,248	134.80	134.30	-0.54	0.68%	(1.20)
AIG US Equity	93	4,012	48.66	49.79	2.64	0.88%	(44.01)
AIR FP Equity	2,846	4,177	42.47	71.41	67.31	1.01%	(45.64)
ALV GR Equity	487	1,510	125.64	166.13	36.77	0.88%	0.84
ALVG IX Equity	366	1,148	126.13	166.35	36.06	0.88%	(2.05)
AMGN US Equity	6,850	22,886	92.78	120.56	27.15	1.10%	(1,074.12)
AMT US Equity	634	10,655	76.29	80.83	9.01	0.66%	(57.87)
AMZN US Equity	3,172	14,103	287.66	352.36	22.20	1.01%	(577.38)
ANZ AU Equity	143	4,457	28.64	29.56	3.74	0.86%	41.50
APA US Equity	153	(6,870)	82.74	80.90	2.64	0.84%	(3.11)
APC US Equity	(133)	(6,360)	81.31	83.01	-2.73	0.76%	31.47
AXP US Equity	2,807	10,373	71.56	90.93	35.20	0.77%	(215.40)
AZN LN Equity	3,669	12,676	49.80	64.22	31.11	0.93%	(182.15)
AZN SS Equity	3,303	11,669	50.40	64.66	30.89	0.92%	(69.46)
AZN US Equity	3,492	12,432	49.96	63.99	30.40	0.92%	(133.56)
BA US Equity	26	(4,050)	123.81	123.02	0.78	0.81%	4.74
BAC US Equity	10,597	10,884	8.82	17.41	105.16	0.93%	(391.21)
BARC LN Equity	21	(2,705)	3.91	3.88	0.59	1.34%	6.93
BAS GR Equity	706	7,333	97.30	106.67	9.30	1.04%	(86.91)
BATS LN Equity	22	5,318	52.90	53.12	0.45	0.92%	(13.45)
BAX US Equity	(13)	(8,047)	66.82	66.93	-0.26	0.60%	122.11
BAYN GR Equity	8,605	11,757	76.64	132.72	67.46	1.08%	(296.08)
BBAS3 BZ Equity	(26)	(1,954)	8.85	8.96	-0.73	1.80%	(19.43)
BBD US Equity	271	(6,743)	12.96	12.44	2.98	1.35%	(192.00)
BBDC4 BZ Equity	571	(7,252)	13.53	12.47	5.59	1.41%	(219.21)
BBL US Equity	12	(4,057)	59.69	59.52	0.27	1.06%	(10.25)
BBVA SM Equity	1,052	5,790	10.12	11.96	17.23	1.05%	(75.44)
BCE CN Equity	100	(6,644)	43.17	42.53	3.02	0.50%	39.68
BCS US Equity	26	(2,758)	15.73	15.58	0.70	1.34%	6.36
BEN US Equity	(1)	1,865	52.18	52.14	-0.07	0.98%	(9.00)

BG/ LN Equity	(68)	(4,379)	17.51	17.78	-2.12	0.74%	(57.95)
BHP AU Equity	(329)	6,689	34.25	32.64	-4.13	1.19%	60.84
BHP US Equity	(273)	6,839	67.66	65.06	-4.09	0.98%	22.42
BIIB US Equity	281	1,066	245.93	310.70	16.80	1.57%	(69.44)
BIL SJ Equity	34	(2,643)	30.29	29.90	1.05	1.22%	
BK US Equity	692	6,934	32.35	35.58	11.92	0.84%	22.94
BLK US Equity	117	1,171	274.17	301.64	13.27	0.76%	(0.92)
BLT LN Equity	7	(3,166)	29.93	29.86	0.20	1.10%	(5.74)
BMO CN Equity	9	8,370	65.44	65.51	0.19	0.57%	47.06
BMW GR Equity	1,273	5,076	98.63	123.35	19.63	1.28%	90.67
BMY US Equity	5,820	13,669	35.71	50.91	34.37	1.24%	(759.03)
BN FP Equity	80	(3,684)	70.54	69.00	3.01	0.72%	(36.57)
BNP FP Equity	1,449	5,498	61.78	78.06	21.24	1.24%	(63.06)
BNS CN Equity	37	5,030	57.60	58.03	1.24	0.60%	16.01
BP/ LN Equity	9	9,797	7.76	7.77	0.14	0.62%	59.56
BRK/B US Equity	541	11,056	118.69	124.49	7.75	0.63%	(71.29)
BSBR US Equity	1,365	(8,171)	6.18	5.15	12.37	1.35%	(110.49)
BUD US Equity	(42)	6,846	102.04	101.42	-0.74	0.83%	(20.67)
BX US Equity	277	2,976	30.31	33.13	8.34	1.11%	(78.21)
C US Equity	51	3,565	49.41	50.11	1.47	0.97%	(18.03)
CA FP Equity	443	2,976	32.90	37.79	14.33	1.04%	(23.48)
CAT US Equity	1,158	12,179	88.47	96.88	15.44	0.62%	(50.26)
CBA AU Equity	165	8,462	67.92	69.24	2.57	0.76%	75.44
CBS US Equity	390	1,267	49.35	64.52	33.43	0.92%	(46.30)
CCL US Equity	823	7,821	36.20	40.01	11.79	0.89%	(22.37)
CELG US Equity	1,588	2,418	85.54	141.73	51.00	1.29%	(116.68)
CFR VX Equity	(56)	954	98.36	92.94	-6.49	0.90%	(6.80)
CL US Equity	1,441	18,685	58.99	63.54	14.87	0.52%	(29.57)
CM CN Equity	322	8,334	82.53	85.72	6.78	0.57%	(13.36)
CMCSA US Equity	3,980	17,408	40.65	49.94	26.45	0.86%	(235.00)
CMCSK US Equity	6,424	18,900	36.26	48.59	38.76	0.88%	(142.78)
CNI US Equity	962	12,873	51.38	55.22	12.69	0.59%	(132.47)
CNQ CN Equity	354	7,768	35.76	37.39	5.10	0.89%	38.09
CNR CN Equity	983	12,425	51.30	55.35	13.06	0.61%	(90.54)
COF US Equity	680	6,077	67.68	75.25	12.66	0.88%	(57.14)
COP US Equity	(111)	(7,980)	66.64	67.57	-2.86	0.49%	24.19
COST US Equity	(133)	6,321	115.67	113.28	-3.57	0.59%	(45.46)
COV LN Equity	183	2,442		#N/A N/A	22.97	0.33%	
COV US Equity	562	7,080	64.09	69.17	12.65	0.63%	(145.67)
CRM US Equity	(21)	2,054	56.88	56.30	-0.76	1.36%	(43.83)
CS FP Equity	1,794	5,387	19.39	25.85	30.29	1.10%	(96.67)
CSCO US Equity	54	(4,977)	21.79	21.56	1.51	0.71%	51.67
CSX US Equity	1,276	8,914	25.07	28.66	21.74	0.66%	(89.83)
CVE CN Equity	533	(10,449)	28.70	27.23	6.54	0.78%	(47.55)
CVS US Equity	1,891	11,600	63.80	74.20	27.56	0.59%	(91.84)
CVX US Equity	(269)	(8,207)	112.39	116.07	-5.71	0.57%	30.85
D US Equity	1,978	12,240	60.05	69.75	22.31	0.72%	(124.20)

DAI GR Equity	6,307	13,908	62.20	90.41	35.60	1.27%	(153.84)
DBK GR Equity	34	(2,834)	44.63	44.09	0.98	1.24%	44.09
DD US Equity	2,717	12,623	54.72	66.49	33.89	0.64%	(159.37)
DDAIF US Equity	3,522	8,377	63.20	89.77	32.46	1.30%	(162.96)
DE US Equity	275	8,122	85.65	88.55	5.49	0.62%	(46.13)
DELL US Equity	(3)	8,073		#N/A N/A	-0.57	0.07%	
DG FP Equity	4,193	9,889	51.34	73.10	46.34	0.92%	(69.07)
DGE LN Equity	(9)	771	30.33	29.99	-0.50	2.21%	6.98
DHR US Equity	3,833	14,097	58.57	74.49	49.77	0.55%	(203.14)
DIS US Equity	1,647	9,908	68.36	79.73	19.15	0.87%	(160.07)
DISCA US Equity	(5)	6,387	83.32	83.25	-0.09	0.89%	(118.85)
DNB NO Equity	1,267	9,735	15.77	17.82	17.39	0.75%	103.81
DOW US Equity	2,572	7,057	36.72	50.10	52.03	0.70%	(56.71)
DPW GR Equity	159	603	28.85	36.47	19.78	1.34%	20.42
DTE GR Equity	4,030	13,640	12.22	15.83	25.37	1.16%	(72.05)
DTV US Equity	2,054	10,622	61.97	73.95	25.91	0.75%	(107.25)
DUK US Equity	60	(8,822)	69.60	69.13	1.34	0.50%	38.19
DVN US Equity	231	9,424	62.50	64.03	4.13	0.59%	5.45
EBAY US Equity	278	6,678	54.29	56.54	5.12	0.81%	(74.12)
ECL US Equity	426	9,210	105.22	110.09	7.47	0.62%	(60.38)
EDF FP Equity	6,179	9,189	23.45	39.21	68.69	0.98%	(79.93)
EMC US Equity	1,072	10,986	25.35	27.83	14.54	0.67%	(47.52)
EMR US Equity	(27)	(1,185)	63.86	65.33	-3.47	0.66%	0.97
ENB CN Equity	63	6,351	44.29	44.72	1.60	0.62%	42.85
ENEL IM Equity	2,094	7,620	4.33	5.52	24.17	1.14%	(167.44)
ENI IM Equity	311	7,309	23.75	24.76	5.76	0.74%	60.70
EOAN GR Equity	63	2,996	18.77	19.16	2.24	0.93%	23.67
EOG US Equity	1,771	5,688	144.69	189.74	42.26	0.74%	(53.57)
EPD US Equity	950	12,049	63.14	68.12	14.91	0.53%	(136.77)
ERICB SS Equity	390	6,004	12.27	13.06	7.21	0.90%	2.25
ESRX US Equity	1,341	9,815	66.69	75.80	17.23	0.79%	(234.41)
ETN US Equity	4	5,260	72.48	72.53	0.08	0.91%	(43.63)
F US Equity	(142)	(3,621)	14.82	15.40	-5.66	0.69%	34.99
FB US Equity	1,219	2,630	44.06	64.48	34.84	1.33%	(156.12)
FCX US Equity	(14)	(719)	31.11	31.71	-1.58	1.24%	7.18
FDX US Equity	632	5,338	120.94	135.26	17.95	0.66%	(68.30)
FOX US Equity	(131)	5,624	32.28	31.55	-2.87	0.81%	(97.09)
FOXA US Equity	(137)	5,673	33.13	32.35	-2.83	0.85%	(110.57)
FP FP Equity	690	11,013	60.83	64.63	8.08	0.77%	(126.51)
G IM Equity	84	3,588	21.32	21.81	2.67	0.87%	(40.47)
GE US Equity	1,814	13,140	22.32	25.40	16.74	0.82%	(76.97)
GILD US Equity	27,188	13,861	24.02	71.15	156.06	1.26%	(932.18)
GIS US Equity	472	13,333	49.12	50.85	6.10	0.58%	(117.86)
GLE FP Equity	737	3,248	49.51	60.75	16.46	1.38%	(74.42)
GLEN LN Equity	155	(4,634)	5.24	5.06	2.17	1.54%	(46.01)
GLW US Equity	2,362	11,376	16.17	19.53	27.49	0.76%	(4.15)
GM US Equity	12	(1,904)	34.94	34.72	0.56	1.08%	18.00

GOOG US Equity	4,366	12,660	862.28	1,159.63	56.70	0.61%	(483.69)
GS US Equity	6,788	13,671	110.98	166.08	56.90	0.87%	(319.20)
GSK LN Equity	60	5,707	26.22	26.49	1.43	0.74%	(59.82)
GSZ FP Equity	782	8,189	24.60	26.95	8.24	1.16%	(6.88)
HAL US Equity	1,108	5,408	48.07	57.92	22.48	0.91%	(37.13)
HD US Equity	2,598	13,333	66.67	79.66	27.40	0.71%	(231.73)
HMB SS Equity	629	6,110	40.79	44.99	10.90	0.94%	55.99
HON US Equity	6,072	11,930	61.10	92.20	93.35	0.55%	(232.83)
HPQ US Equity	1,843	7,393	25.45	31.80	24.62	1.01%	(59.02)
HSBA LN Equity	(63)	(4,180)	9.90	10.05	-1.56	0.96%	(35.43)
IBE SM Equity	1,612	7,382	5.54	6.75	36.90	0.59%	(54.71)
IBM US Equity	(79)	(4,028)	184.74	188.37	-3.51	0.56%	(24.05)
IMT LN Equity	1,252	10,924	35.95	40.06	12.56	0.91%	(56.71)
INTC US Equity	531	10,787	23.94	25.12	8.60	0.57%	(101.55)
ISP IM Equity	3,587	5,699	1.93	3.14	50.46	1.25%	(121.83)
ITUB US Equity	36	(5,909)	13.81	13.73	0.42	1.47%	(103.10)
ITUB4 BZ Equity	94	(6,366)	14.05	13.84	1.11	1.34%	(144.12)
ITW US Equity	2,592	14,011	67.84	80.38	30.40	0.61%	(98.80)
ITX SM Equity	(54)	(4,597)	147.96	149.69	-1.10	1.07%	(15.39)
JCI US Equity	1,268	3,558	34.13	46.28	40.63	0.88%	(88.31)
JNJ US Equity	4,682	12,994	69.83	94.99	73.83	0.49%	(24.44)
JPM US Equity	1,395	8,516	52.29	60.86	18.45	0.89%	53.20
KMB US Equity	311	7,934	106.69	110.87	6.32	0.62%	0.20
KMI US Equity	732	(8,600)	34.31	31.39	11.74	0.72%	(35.60)
KO US Equity	81	(6,962)	38.83	38.38	2.37	0.49%	35.50
LBTYA US Equity	(48)	2,272	84.90	83.15	-2.16	0.97%	(22.78)
LBTYK US Equity	76	1,975	78.04	81.04	4.55	0.85%	(21.22)
LIN GR Equity	(63)	8,087	198.02	196.50	-1.00	0.78%	20.11
LLOY LN Equity	3,186	7,073	0.89	1.30	47.57	0.95%	58.87
LLY US Equity	(75)	2,868	58.80	57.31	-2.98	0.87%	(51.00)
LMT US Equity	584	2,016	122.48	157.97	37.18	0.78%	(16.76)
LNKD US Equity	85	(1,512)	198.30	187.12	2.82	2.00%	96.14
LOW US Equity	110	7,829	48.41	49.09	1.78	0.79%	(73.27)
LVS US Equity	2,077	6,808	61.33	80.04	30.57	1.00%	(166.43)
LYB US Equity	1,178	2,297	59.29	89.68	72.66	0.71%	(22.93)
MA US Equity	11,201	17,711	46.99	76.71	85.99	0.74%	(264.14)
MAERSKB DC Equity	5,492	14,148	8,212.58	11,400.76	32.87	1.18%	(63.15)
MC FP Equity	(96)	3,466	183.29	178.33	-3.87	0.72%	6.73
MCD US Equity	(85)	(5,579)	94.88	96.33	-3.23	0.47%	(1.38)
MCK US Equity	170	2,181	164.92	177.74	10.22	0.76%	(72.61)
MDLZ US Equity	2,467	13,641	28.68	33.87	31.88	0.57%	(193.35)
MDT US Equity	7,237	20,811	43.22	58.25	51.96	0.67%	(473.22)
MET US Equity	1,556	7,556	44.37	53.50	22.46	0.92%	(52.64)
MFC CN Equity	4,408	8,003	12.38	19.19	64.71	0.85%	(46.51)
MHS US Equity	1,862	13,445		#N/A N/A	12.27	1.13%	
MMM US Equity	7,838	21,331	96.89	132.50	64.97	0.57%	(221.73)
MO US Equity	94	6,937	36.13	36.61	2.57	0.52%	(1.34)

MON US Equity	808	11,917	106.02	113.21	11.02	0.62%	(62.94)
MOS US Equity	-	-		48.44		0.82%	-
MRK US Equity	861	11,769	50.18	53.85	10.17	0.72%	(317.31)
MS US Equity	290	1,649	27.57	32.41	16.01	1.10%	(15.52)
MSFT US Equity	1,133	7,841	35.21	40.30	19.03	0.76%	(32.75)
MUV2 GR Equity	487	6,116	197.70	213.45	11.75	0.68%	25.07
NAB AU Equity	159	7,534	31.14	31.80	2.53	0.84%	90.25
NCM AU Equity	-	-		9.89		1.98%	-
NEE US Equity	4,309	14,649	72.62	93.98	42.49	0.69%	(143.36)
NEM US Equity	2,307	(7,392)	34.95	24.04	19.21	1.62%	205.39
NESN VX Equity	572	9,821	69.64	73.69	10.39	0.56%	50.93
NG/ LN Equity	1,717	12,114	11.82	13.50	22.78	0.62%	(51.14)
NKE US Equity	697	5,145	66.10	75.06	14.66	0.92%	(86.76)
NOK US Equity	3,687	4,498	3.96	7.21	74.82	1.10%	(84.01)
NOV US Equity	(56)	4,111	75.23	74.22	-1.57	0.86%	(19.04)
NOVN VX Equity	5,189	18,291	63.81	81.91	36.13	0.79%	(45.29)
NOVOB DC Equity	1,033	9,444	40.35	44.76	10.89	1.01%	74.07
NSC US Equity	1,884	9,797	80.78	96.31	27.54	0.70%	(82.82)
NVS US Equity	3,846	15,510	65.07	81.21	33.40	0.74%	(183.70)
OGXP3 BZ Equity	5,052	(5,180)	4.27	0.11	31.43	3.10%	(167.26)
OR FP Equity	22	(3,787)	160.73	159.81	0.75	0.76%	(4.68)
ORA FP Equity	475	5,434	12.87	13.99	5.84	1.50%	(67.22)
ORCL US Equity	1,017	7,649	33.44	37.89	20.73	0.64%	(15.18)
OXY US Equity	(99)	7,355	95.02	93.76	-1.67	0.81%	(22.10)
PBR US Equity	307	(2,814)	13.30	11.85	6.62	1.65%	(90.57)
PBR/A US Equity	343	(2,795)	13.87	12.17	7.70	1.60%	(70.83)
PCLN US Equity	869	3,043	956.05	1,228.96	23.08	1.24%	(163.39)
PCP US Equity	1,449	8,226	212.47	249.89	22.71	0.78%	(214.57)
PEP US Equity	8	4,644	81.78	81.92	0.28	0.62%	(13.62)
PETR3 BZ Equity	418	(2,923)	6.94	5.95	8.50	1.68%	(118.13)
PETR4 BZ Equity	474	(3,123)	7.21	6.11	9.33	1.63%	(94.28)
PFE US Equity	4,557	21,828	26.10	31.55	31.03	0.67%	(374.60)
PG US Equity	132	4,762	77.33	79.47	4.33	0.64%	39.47
PHIA NA Equity	-	-		33.93		1.05%	-
PM US Equity	578	(10,166)	85.47	80.61	9.04	0.63%	56.72
PNC US Equity	1,218	8,425	75.96	86.94	19.40	0.75%	(31.53)
POT CN Equity	1	(1,041)	34.52	34.47	0.22	0.64%	1.46
POT US Equity	5	(1,080)	34.57	34.42	0.68	0.65%	4.77
PRU LN Equity	7,523	10,521	12.76	21.89	70.69	1.01%	(250.63)
PSA US Equity	560	9,413	158.54	167.97	9.61	0.62%	(69.16)
PSX US Equity	1,197	6,030	64.65	77.48	22.14	0.90%	(84.39)
PX US Equity	2,688	16,340	113.54	132.22	35.66	0.46%	(112.08)
QCOM US Equity	2,062	12,547	66.83	77.81	22.59	0.73%	(81.41)
QQQ US Equity	5,712	19,920	68.46	88.09	57.21	0.50%	(434.93)
RAI US Equity	160	6,737	52.22	53.46	2.05	1.16%	(53.01)
RDS/A US Equity	(110)	4,217	73.23	71.37	-4.09	0.64%	(1.75)
RDS/B US Equity	(14)	5,192	75.80	75.60	-0.41	0.63%	(8.96)

RDSA LN Equity	146	4,065	34.51	35.75	5.86	0.61%	14.78
RDSA NA Equity	(82)	4,084	36.61	35.89	-3.36	0.60%	16.97
RDSB LN Equity	61	4,580	37.36	37.87	2.08	0.64%	(1.21)
REGN US Equity	98	6,240	302.78	307.55	0.97	1.62%	(206.81)
RIO AU Equity	(19)	(2,870)	55.84	56.21	-0.53	1.26%	(23.38)
RIO LN Equity	(137)	4,599	54.68	53.09	-2.27	1.32%	17.36
RIO US Equity	(110)	4,934	54.02	52.83	-1.66	1.35%	8.82
ROG VX Equity	6,723	17,035	212.78	296.76	53.70	0.73%	(157.49)
RY CN Equity	(37)	4,764	65.12	64.62	-1.59	0.49%	17.23
SAB LN Equity	(70)	6,565	47.47	46.97	-1.33	0.80%	40.90
SAN FP Equity	76	(6,174)	103.67	102.38	1.46	0.85%	15.74
SAN SM Equity	525	7,256	8.35	8.95	8.49	0.85%	(42.10)
SAN US Equity	419	5,315	8.28	8.93	8.72	0.90%	(44.60)
SAP GR Equity	(81)	2,995	80.20	78.10	-2.99	0.90%	13.23
SAP US Equity	(106)	3,228	80.22	77.68	-3.66	0.89%	(3.84)
SBUX US Equity	45	4,574	75.13	75.87	1.11	0.89%	(94.21)
SGO FP Equity	2,583	7,836	44.08	58.62	26.28	1.25%	105.16
SI US Equity	696	4,504	114.69	132.41	14.92	1.04%	(65.98)
SIE GR Equity	865	5,345	114.81	133.39	16.39	0.99%	(51.68)
SLB US Equity	1,132	6,528	79.94	93.80	23.26	0.75%	88.85
SMSN LI Equity	636	(7,260)	644.51	588.06	9.85	0.89%	1.06
SO US Equity	11	4,573	43.02	43.12	0.43	0.54%	11.38
SPG US Equity	(0)	897	160.18	160.12	-0.05	0.62%	(6.46)
SREN VX Equity	1,498	10,006	80.46	92.50	19.39	0.77%	29.04
STAN LN Equity	565	(6,124)	21.91	19.89	9.18	1.00%	(27.89)
STL NO Equity	706	8,306	25.81	28.01	10.12	0.84%	160.83
STT US Equity	-	-		70.06		1.07%	-
SU CN Equity	(15)	(2,698)	32.62	32.81	-1.18	0.48%	(18.77)
SU FP Equity	305	6,518	84.31	88.25	4.34	1.08%	(38.44)
SU US Equity	-	(943)	32.74	32.74	0.00	0.47%	(3.53)
SWEDA SS Equity	449	6,088	24.78	26.61	6.41	1.15%	(12.58)
SYNN VX Equity	(281)	(8,069)	359.52	372.06	-4.83	0.72%	(129.88)
T US Equity	(100)	(8,928)	34.20	34.58	-1.72	0.65%	(49.31)
TD CN Equity	146	8,245	45.38	46.19	3.37	0.52%	7.31
TEF SM Equity	(43)	3,631	15.62	15.44	-1.56	0.77%	(1.93)
TEF US Equity	(48)	3,406	15.55	15.33	-1.74	0.81%	(3.48)
TGT US Equity	681	(10,717)	63.57	59.53	7.35	0.86%	23.81
TJX US Equity	3,010	9,492	46.31	61.00	51.31	0.62%	(130.37)
TLS AU Equity	(29)	6,561	4.59	4.57	-0.69	0.63%	18.37
TLSN SS Equity	(39)	4,427	7.59	7.52	-1.04	0.85%	(34.25)
TM US Equity	476	(6,829)	115.81	107.73	9.02	0.77%	9.73
TMO US Equity	9,165	10,218	63.59	120.62	127.99	0.70%	(467.37)
TOT US Equity	487	5,823	59.06	64.00	10.51	0.80%	(22.60)
TRP CN Equity	(213)	(6,953)	43.75	45.09	-5.13	0.60%	(46.62)
TRV US Equity	17	4,763	83.58	83.89	0.61	0.60%	9.57
TSCO LN Equity	1,040	(7,398)	5.65	4.86	12.76	1.10%	(99.28)
TWC US Equity	713	5,234	120.22	136.60	14.48	0.94%	(48.85)

TWX US Equity	(95)	7,395	66.39	65.55	-1.79	0.72%	(122.94)
TXN US Equity	4,059	12,205	34.93	46.54	42.06	0.79%	(201.23)
TYC US Equity	10,684	24,080	29.17	42.11	67.46	0.66%	(516.15)
UBS US Equity	228	5,489	19.43	20.24	4.44	0.93%	(54.85)
UBSN VX Equity	229	5,158	19.51	20.38	4.55	0.98%	(106.94)
UCG IM Equity	3,232	5,391	5.58	8.93	35.48	1.69%	(102.48)
ULVR LN Equity	(44)	(3,892)	39.50	39.94	-1.53	0.73%	(15.99)
UNA NA Equity	(168)	(6,295)	38.14	39.16	-3.85	0.69%	(62.44)
UNH US Equity	2,672	10,037	64.08	81.14	27.78	0.96%	(139.20)
UNP US Equity	1,579	12,014	165.36	187.10	18.72	0.70%	(85.28)
UPS US Equity	3,191	14,806	79.87	97.08	42.03	0.51%	(22.29)
USB US Equity	3,516	14,238	34.71	43.29	42.76	0.58%	60.00
UTX US Equity	5,857	15,190	82.05	113.69	60.99	0.63%	(335.66)
V US Equity	6,821	7,870	118.43	221.09	116.73	0.74%	(311.77)
VALE US Equity	508	(3,908)	15.08	13.12	10.34	1.26%	(6.40)
VALE3 BZ Equity	276	(4,586)	14.01	13.17	4.65	1.29%	(23.42)
VIAB US Equity	3,896	9,272	60.42	85.80	56.84	0.74%	(300.65)
VIV FP Equity	117	2,668	26.19	27.34	5.12	0.86%	1.76
VMW US Equity	1,036	4,683	88.80	108.45	17.93	1.23%	(45.98)
VOD LN Equity	211	(2,998)	3.98	3.70	4.32	1.63%	49.41
VOD US Equity	219	(2,893)	39.69	36.69	4.55	1.66%	56.78
VOW3 GR Equity	19	218	228.75	248.61	6.19	1.40%	0.11
VRX CN Equity	665	1,611	92.95	131.32	30.55	1.35%	(111.49)
VRX US Equity	766	1,880	93.20	131.18	32.02	1.27%	(112.34)
VTI US Equity	603	5,134	86.91	97.11	25.86	0.45%	(65.39)
VWO US Equity	246	(7,247)	40.33	38.96	3.84	0.88%	(16.65)
VZ US Equity	176	(6,121)	48.12	46.74	3.73	0.77%	39.90
WBC AU Equity	130	5,265	29.97	30.71	2.86	0.87%	35.35
WES AU Equity	(175)	8,616	38.63	37.86	-2.94	0.69%	17.54
WFC US Equity	3,108	11,232	38.43	49.06	42.79	0.65%	(130.51)
WLP US Equity	3,711	10,369	74.31	100.91	39.57	0.90%	76.87
WMT US Equity	104	4,005	74.59	76.53	3.99	0.65%	5.93
WOW AU Equity	(270)	(6,932)	31.30	32.52	-4.94	0.79%	(10.85)
XOM US Equity	623	13,076	90.48	94.79	6.84	0.70%	(24.41)
XTA LN Equity	(36)	(2,238)		#N/A N/A	-0.72	2.21%	
YHOO US Equity	257	1,282	30.64	36.78	16.03	1.25%	(50.50)
YUM US Equity	70	7,151	73.86	74.58	1.61	0.61%	(102.31)
ZURN VX Equity	202	6,394	291.95	301.16	4.70	0.67%	29.81

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	17,186	62,272	1,455.70	1,857.44	60.62	0.46%	(386.53)
NDX Index	12,964	46,686	2,831.19	3,617.39	47.33	0.59%	(582.58)
RTY Index	14,244	39,938	868.48	1,178.23	51.52	0.69%	(703.50)

SPTSX Index	1	19,447	12,764.15	12,764.66	0.01	0.42%	(55.10)
MEXBOL Index	1,011	(26,146)	3,142.70	3,021.24	3.89	0.99%	49.83
IBOV Index	1,413	(22,524)	22,076.65	20,691.28	4.87	1.29%	(339.75)
MERVAL Index	(281)	(5,408)		#N/A N/A	-3.26	1.60%	
UKX Index	1,918	39,963	10,288.22	10,782.12	7.29	0.66%	(133.93)
DAX Index	7,395	36,674	10,610.77	12,750.34	20.13	1.00%	(475.88)
CAC Index	1,099	20,042	5,625.44	5,933.85	7.03	0.78%	(166.49)
IBEX Index	7,548	39,644	11,555.30	13,755.42	22.40	0.85%	(387.35)
SMI Index	5,947	44,078	8,219.62	9,328.65	21.73	0.62%	(339.69)
FTSEMIB Index	6,013	25,266	23,118.99	28,621.44	25.40	0.94%	(337.15)
PSI20 Index	6,689	24,289	8,026.78	10,237.32	23.30	1.18%	(195.58)
ISEQ Index	23,460	40,099	4,246.25	6,730.60	58.67	1.00%	(468.31)
ICEXI Index	4,174	37,337	6.63	7.37	23.07	0.48%	223.26
AEX Index	4,748	42,240	484.27	538.71	14.80	0.76%	(105.51)
BEL20 Index	7,612	44,003	3,610.75	4,235.34	21.52	0.80%	(240.65)
LUXXX Index	10,154	39,715	1,655.49	2,078.74	36.79	0.69%	(145.90)
KFX Index	9,328	38,048	100.82	125.54	25.26	0.97%	(31.94)
HEX Index	6,492	40,933	8,513.92	9,864.27	18.51	0.86%	(233.89)
OMX Index	2,160	23,118	191.41	209.30	9.59	0.97%	(115.54)
ATX Index	120	3,583	3,268.32	3,377.89	2.91	1.15%	(38.98)
ASE Index	8,478	19,369	1,282.88	1,844.40	36.90	1.19%	130.12
OSEBX Index	2,048	22,138	84.29	92.09	12.86	0.72%	141.82
INDEXCF Index	2,413	(26,563)	39.61	36.01	4.91	1.85%	52.01
TOP40 Index	(115)	25,595	3,920.59	3,903.02	-0.48	0.93%	
SENSEX Index	295	15,120	356.76	363.71	2.41	0.81%	285.20
NKY Index	80	7,278	140.17	141.71	0.96	1.14%	
HSI Index	(164)	(8,413)	2,762.19	2,816.14	-2.39	0.82%	(157.99)
SHCOMP Index	1,076	(33,700)	344.53	333.53	3.35	0.95%	(498.19)
KOSPI Index	(74)	16,618	1.81	1.80	-0.62	0.72%	110.00
AS51 Index	149	14,469	4,842.07	4,891.87	1.46	0.70%	106.20
STBCNZL Index	36,017	73,231	444.47	663.07	112.64	0.44%	(121.79)
EEM US Equity	210	(6,119)	40.76	39.36	3.62	0.95%	(61.70)
IYR US Equity				67.55			
MDY US Equity	5,022	14,269	184.03	248.79	68.29	0.52%	(146.97)
JNK US Equity	(7)	5,353	41.26	41.21	-0.68	0.19%	11.70
XLF US Equity	5,958	13,610	15.57	22.39	76.98	0.57%	(8.74)
XLU US Equity	428	8,406	38.65	40.62	9.29	0.55%	23.99
XLK US Equity	2,288	12,860	30.80	36.28	34.10	0.52%	(12.52)
XLI US Equity	5,613	16,147	38.20	51.48	60.57	0.57%	(71.62)
XLP US Equity	182	9,167	41.63	42.46	4.78	0.42%	(8.80)
XLY US Equity	8,046	20,539	46.72	65.02	77.00	0.51%	(287.24)
XLE US Equity	128	7,366	85.40	86.88	2.97	0.58%	(15.49)
XLB US Equity	3,746	14,930	37.57	47.00	41.60	0.60%	(145.88)
XLV US Equity	11,690	24,346	38.87	57.53	74.29	0.65%	(402.60)
SXXP Index	5,377	43,407	400.51	450.12	17.47	0.71%	(243.83)
SXAP Index	9,035	28,526	520.28	685.07	26.52	1.19%	(422.35)
SXKP Index	4,302	47,032	366.14	399.63	10.92	0.84%	(404.38)

SX6P Index	6,085	34,738	353.52	415.45	24.17	0.72%	(189.43)
SXEP Index	653	29,339	441.65	451.48	3.51	0.63%	(144.40)
SXIP Index	11,038	28,923	222.31	307.15	47.94	0.80%	(165.60)
SXNP Index	4,503	28,384	482.69	559.26	18.96	0.84%	(215.42)
SX3P Index	46	18,170	662.20	663.87	0.44	0.58%	118.66
SXDP Index	22,538	61,075	609.16	833.95	51.99	0.71%	(723.33)
SX4P Index	2,436	25,840	917.36	1,003.85	9.81	0.96%	(322.51)
SX8P Index	2,394	17,778	343.07	389.26	16.53	0.81%	(208.25)
SXOP Index	9,138	40,520	380.28	466.04	24.70	0.91%	(402.79)
SXQP Index	(580)	26,331	793.32	776.21	-3.20	0.69%	(29.09)
SXRP Index	(49)	17,603	434.81	433.60	-0.39	0.72%	36.49
SXMP Index	10,680	35,766	261.12	339.09	41.91	0.71%	(151.24)
SXTP Index	21,565	39,247	172.05	266.59	66.69	0.82%	(255.71)
SX7E Index	5,470	18,886	159.85	206.14	26.99	1.07%	(362.67)
SX5E Index	5,704	40,148	3,709.25	4,236.22	18.02	0.79%	(383.18)
SPGSCITR Index	(14)	(17,320)	4,911.08	4,915.02	-0.16	0.51%	(10.89)
XAG Curncy	2,503	(20,150)	22.78	19.95	10.81	1.15%	425.20
CO1 Comdty	472	(24,622)	108.90	106.81	2.97	0.65%	25.82
CL1 Comdty	123	29,347	99.19	99.60	0.51	0.82%	41.48
NG1 Comdty	2,240	16,608	3.77	4.28	4.14	3.26%	(161.70)
XAU Comdty				93.92			
IBOXHY Index	2,844	53,418	220.12	231.84	51.41	0.10%	35.62
US_TSY CREDIT	(41)	(50,168)	757.73	758.35	-0.64	0.13%	(21.16)
CA_TSY CREDIT	7,552	(97,153)	1,269.35	1,170.68	19.85	0.39%	32.19
MX_TSY CREDIT	1	(5,073)	211.75	211.70	0.07	0.36%	(16.11)
AU_TSY CREDIT	(17)	(28,488)	1,457.62	1,458.51	-0.15	0.42%	(105.21)
JP_TSY CREDIT	728	(59,678)	822.10	812.07	4.12	0.30%	(29.02)
MY_TSY CREDIT	1,360	(92,252)	167.43	164.96	4.54	0.32%	(273.19)
SG_TSY CREDIT	1,290	(95,749)	219.11	216.16	6.16	0.22%	(71.88)
AT_TSY CREDIT	3,189	72,913	356.44	372.03	14.43	0.30%	221.57
BE_TSY CREDIT	4,299	75,235	476.07	503.28	19.48	0.29%	209.15
FI_TSY CREDIT	2,972	74,240	347.46	361.37	13.61	0.29%	169.16
FR_TSY CREDIT	3,545	74,045	1,674.72	1,754.90	16.45	0.29%	182.59
DE_TSY CREDIT	2,536	74,397	1,240.95	1,283.25	11.47	0.30%	211.01
IE_TSY CREDIT	30,536	78,270	336.92	468.37	153.46	0.25%	(9.29)
IT_TSY CREDIT	7,796	54,111	1,612.72	1,845.06	43.88	0.33%	1.34
NL_TSY CREDIT	2,986	76,341	1,325.77	1,377.62	13.20	0.30%	207.26
ES_TSY CREDIT	10,149	50,187	392.28	471.61	61.16	0.33%	26.88
DK_TSY CREDIT	2,660	67,396	729.23	758.01	11.77	0.34%	200.20
NO_TSY CREDIT	(50)	5,430	341.44	338.35	-2.34	0.39%	21.39
PL_TSY CREDIT	946	22,143	420.32	438.28	9.84	0.43%	44.34
ZA_TSY CREDIT	1,407	(33,149)	83.13	79.60	5.51	0.77%	(165.76)
SE_TSY CREDIT	(105)	15,487	471.14	467.96	-2.16	0.31%	50.12
CH_TSY CREDIT	3,342	65,265	1,004.77	1,056.23	16.18	0.32%	53.30
GB_TSY CREDIT	425	56,841	1,489.15	1,500.29	2.09	0.36%	235.71