

Current Date:	3/25/2014	Change on Day:	1.01%
Total Return since 1/1/12:	80.52%	MSCI World Change on Day	0.59%
T12M Return:	41.17%	No of Positions (+MTM) on Day	264
T90 Day Return:	2.52%	No of Positions (-MTM) on Day	182
T30 Day Return:	-0.98%	Current No. of Positions:	449
Current Long Exposure @ Cost:	4,590,746	Current Leverage (Gross Exposures):	3.16
Current Short Exposure @ Cost:	(1,109,005)		
Net Exposure:	3,481,741		
Starting Capital:	1,000,000		
Current NAV:	1,805,172		

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:	1.16
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		25.22%	46 Positions		28.39%
XAG Curncy	(20,150)	0.35%	HON US Equity	6,090	0.34%
IBOV Index	(22,524)	0.40%	SX5E Index	6,196	0.34%
CO1 Comdty	(24,622)	0.43%	FTSEMIB Index	6,200	0.34%
MEXBOL Index	(26,146)	0.46%	DAI GR Equity	6,290	0.35%
INDEXCF Index	(26,563)	0.47%	SX6P Index	6,304	0.35%
ZA_TSY CREDIT	(33,149)	0.58%	SMI Index	6,341	0.35%
SHCOMP Index	(33,700)	0.59%	CMCSK US Equity	6,417	0.36%
US_TSY CREDIT	(50,168)	0.88%	GS US Equity	6,562	0.36%
JP_TSY CREDIT	(59,678)	1.05%	V US Equity	6,744	0.37%
SXDP Index	61,075	1.07%	PSI20 Index	6,833	0.38%
SPX Index	62,272	1.09%	ROG VX Equity	6,898	0.38%
CH_TSY CREDIT	65,265	1.15%	HEX Index	6,972	0.39%
DK_TSY CREDIT	67,396	1.18%	ACA FP Equity	6,996	0.39%
AT_TSY CREDIT	72,913	1.28%	AMGN US Equity	7,044	0.39%
STBCNZL Index	73,231	1.28%	CA_TSY CREDIT	7,290	0.40%
FI_TSY CREDIT	74,240	1.30%	MDT US Equity	7,491	0.41%
DE_TSY CREDIT	74,397	1.31%	PRU LN Equity	7,585	0.42%
FR_TSY CREDIT	75,130	1.32%	IBEX Index	7,749	0.43%
BE_TSY CREDIT	75,235	1.32%	XLY US Equity	7,875	0.44%
NL_TSY CREDIT	76,341	1.34%	IT_TSY CREDIT	7,878	0.44%
IE_TSY CREDIT	78,270	1.37%	BEL20 Index	7,913	0.44%
MY_TSY CREDIT	(92,252)	1.62%	DAX Index	7,955	0.44%
SG_TSY CREDIT	(95,749)	1.68%	MMM US Equity	8,122	0.45%
CA_TSY CREDIT	(97,153)	1.70%	ASE Index	8,478	0.47%
			BAYN GR Equity	8,752	0.48%
			TMO US Equity	8,953	0.50%
			KFX Index	9,292	0.51%
			SXAP Index	9,459	0.52%
			SXOP Index	9,791	0.54%
			LUXXX Index	10,002	0.55%
			ES_TSY CREDIT	10,214	0.57%
			BAC US Equity	10,515	0.58%
			TYC US Equity	10,703	0.59%
			SXMP Index	10,743	0.60%
			MA US Equity	10,929	0.61%
			SXIP Index	11,473	0.64%
			XLV US Equity	12,009	0.67%
			NDX Index	13,168	0.73%
			RTY Index	14,236	0.79%
			SPX Index	17,536	0.97%

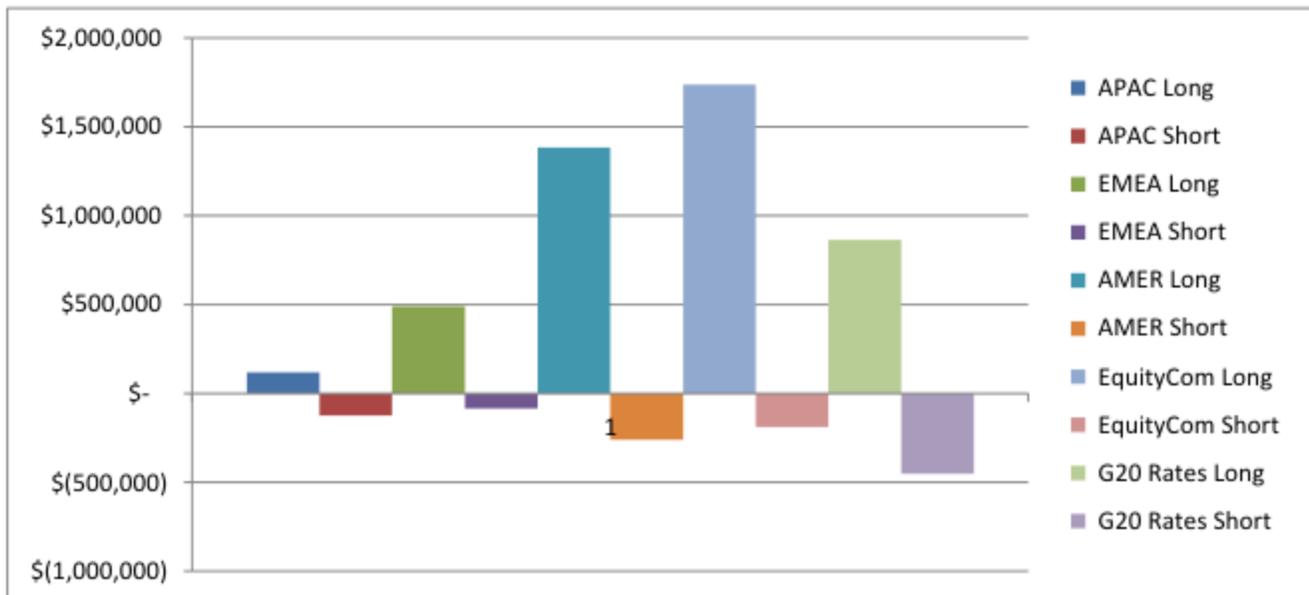
NAV Impact by Category & Exposure	
Listed Equity Long	0.473%
Listed Equity Short	-0.195%
EquityCom Long	0.715%
EquityCom Short	-0.082%
G20 Rates Long	0.012%
G20 Rates Short	-0.065%

SXTP Index	22,123	1.23%
SXDP Index	23,225	1.29%
ISEQ Index	24,196	1.34%
GILD US Equity	28,346	1.57%
IE_TSY CREDIT	30,501	1.69%
STBCNZL Index	36,017	2.00%

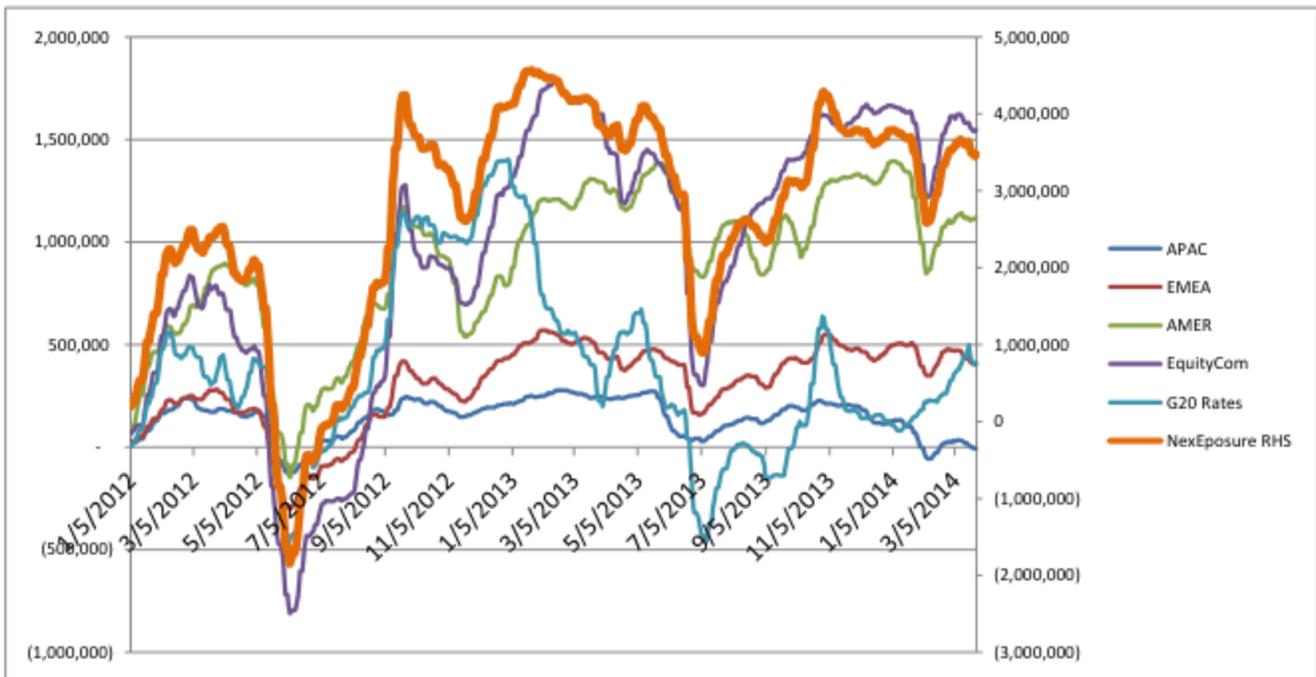
No. Names by Category

APAC Long	26
APAC Short	25
EMEA Long	71
EMEA Short	18
AMER Long	163
AMER Short	51
EquityCom Long	62
EquityCom Short	10
G20 Rates Long	15
G20 Rates Short	8
Total Long	337
Total Short	112

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



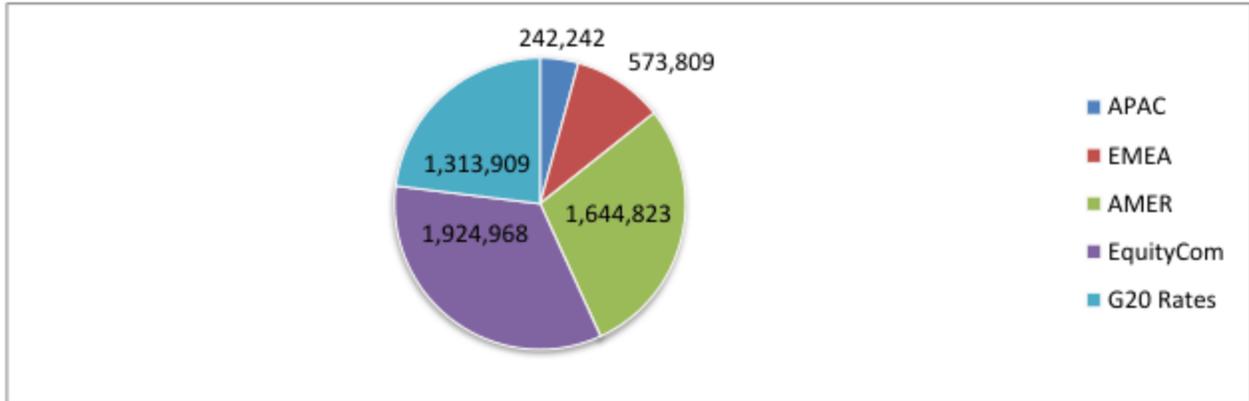
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



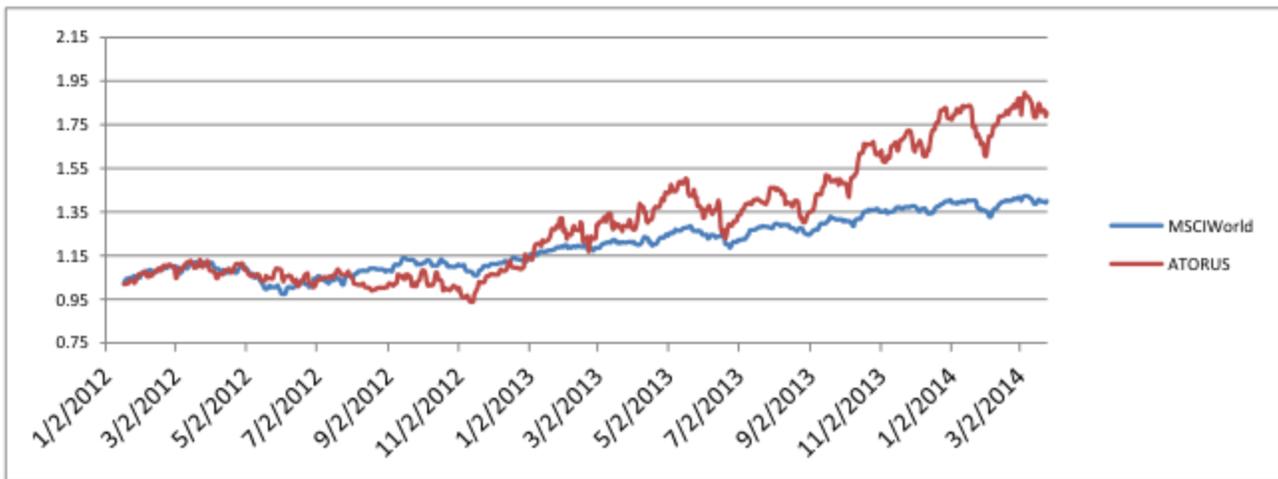
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



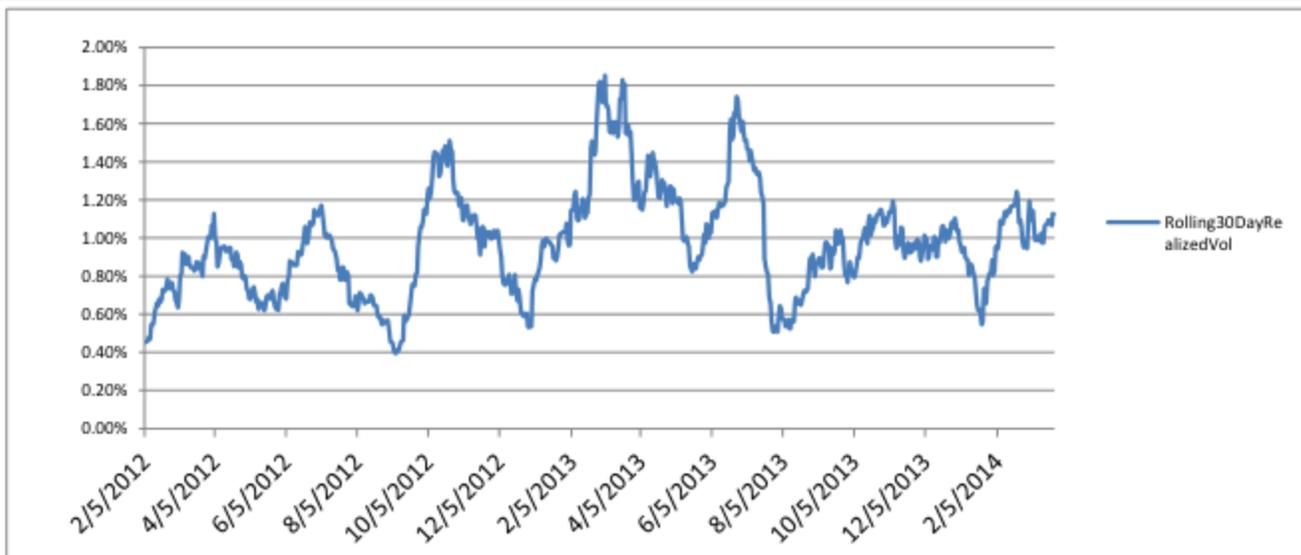
Current Gross Notional Risk by Category



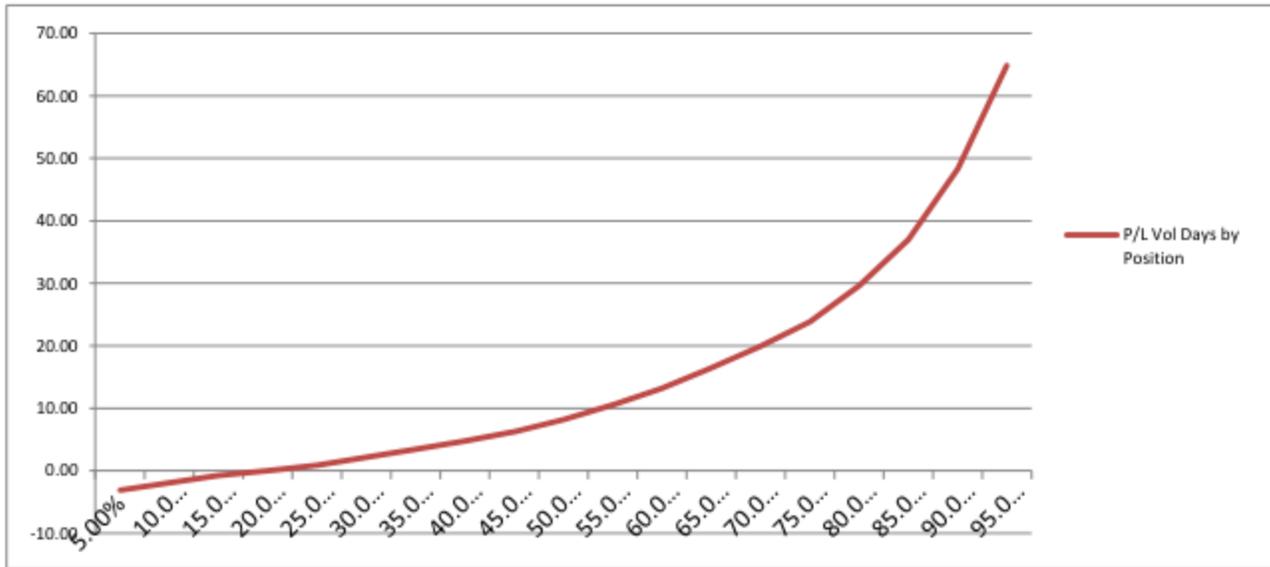
Performance Vs. MSCI World Index



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"	
0.00%	-7.54	(<7 Vol Days)	1.29%
5.00%	-3.12		
10.00%	-1.96	(>7 Vol Days)	49.76%
15.00%	-0.77		
20.00%	0.00		
25.00%	0.89		
30.00%	2.13		
35.00%	3.44		
40.00%	4.75		
45.00%	6.23		
50.00%	8.21		
55.00%	10.57		
60.00%	13.19		
65.00%	16.49		
70.00%	19.94		
75.00%	23.83		
80.00%	29.63		
85.00%	37.01		
90.00%	48.31		
95.00%	64.91		
100.00%	165.76		

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	(232)	(5,144)	51.62	53.95	-4.38	1.03%	14.33
005380 KS Equity	4	1,799	217.04	217.54	0.18	1.24%	(0.32)
005490 KS Equity	(61)	(3,782)	273.49	277.91	-1.46	1.11%	(36.16)
005930 KS Equity	625	(6,558)	1,285.62	1,163.13	12.08	0.79%	71.62
012330 KS Equity	818	5,282	244.69	282.60	17.13	0.90%	24.69
1 HK Equity	201	8,073	15.56	15.94	2.56	0.97%	20.29
1299 HK Equity	(11)	953	4.67	4.62	-1.55	0.77%	4.36
13 HK Equity	1,938	12,243	11.40	13.21	15.38	1.03%	30.77
16 HK Equity	611	(9,935)	12.66	11.88	9.37	0.66%	(62.50)
27 HK Equity	(9)	123	9.63	9.00	-4.68	1.49%	(1.03)
2914 JP Equity	296	(4,719)	32.47	30.43	5.63	1.11%	(30.46)
3382 JP Equity	(84)	1,746	37.61	35.89	-3.82	1.26%	(42.00)
4063 JP Equity	128	(4,536)	56.40	54.81	2.32	1.22%	(76.50)
4502 JP Equity	71	2,417	46.86	48.24	3.70	0.79%	(2.66)
4689 JP Equity	(96)	1,224	6.04	5.60	-5.30	1.47%	(22.15)
5 HK Equity	(80)	1,112	10.76	10.04	-7.54	0.95%	4.74
5108 JP Equity	(99)	1,399	36.17	33.78	-5.57	1.27%	(8.46)
5401 JP Equity	556	(5,511)	2.89	2.60	8.09	1.25%	62.31
6301 JP Equity	93	(3,515)	20.64	20.09	2.17	1.21%	(40.43)
6752 JP Equity	1,282	4,145	9.01	11.80	17.29	1.79%	105.06
6902 JP Equity	282	1,946	41.48	47.48	9.88	1.46%	47.84
6954 JP Equity	823	6,393	157.65	177.94	8.70	1.48%	81.51
7201 JP Equity	71	(3,743)	8.85	8.68	1.97	0.96%	(28.06)
7203 JP Equity	178	(3,937)	56.57	54.01	4.96	0.91%	(6.60)
7267 JP Equity	285	(4,885)	36.43	34.30	5.87	1.00%	9.22
762 HK Equity	490	(5,162)	1.38	1.25	8.06	1.18%	(26.34)
7751 JP Equity	303	(6,865)	31.44	30.05	4.40	1.00%	3.55
8031 JP Equity	55	(2,620)	14.15	13.85	2.06	1.02%	5.40
8058 JP Equity	(17)	360	19.24	18.39	-5.22	0.88%	(1.00)
8306 JP Equity	345	(2,979)	5.88	5.20	9.36	1.24%	61.08
8316 JP Equity	298	(3,537)	44.63	40.86	7.21	1.17%	34.16
8411 JP Equity	44	(4,072)	1.99	1.97	1.35	0.81%	7.51
8604 JP Equity	181	(2,467)	6.76	6.26	6.25	1.18%	30.83
8801 JP Equity	13	(941)	29.08	28.66	0.89	1.60%	13.35
8802 JP Equity	533	(5,009)	24.84	22.19	7.34	1.45%	109.53
9020 JP Equity	149	(5,604)	75.60	73.59	2.23	1.19%	(201.24)
941 HK Equity	1,740	(11,819)	10.19	8.69	15.86	0.93%	(260.08)
9432 JP Equity	(35)	6,077	53.19	52.88	-0.42	1.40%	(156.12)
9433 JP Equity	3,342	9,476	42.13	56.99	24.15	1.46%	77.61
9437 JP Equity	41	(7,669)	15.62	15.53	0.57	0.92%	(71.93)
9983 JP Equity	(145)	3,177	368.30	352.20	-3.30	1.39%	(1.65)

9984 JP Equity	1,443	2,048	46.70	79.60	39.98	1.76%	(73.21)
AAPL US Equity	373	7,877	518.25	542.81	6.68	0.71%	67.94
ABB US Equity	388	6,661	23.59	24.96	6.77	0.86%	31.00
ABBN VX Equity	366	6,962	23.63	24.87	6.22	0.84%	(51.38)
ABBV US Equity	244	5,335	49.49	51.76	4.94	0.93%	2.75
ABEV US Equity	31	(7,232)	7.25	7.22	0.38	1.12%	(48.51)
ABEV3 BZ Equity	21	(6,923)	7.29	7.27	0.29	1.05%	(44.04)
ABI BB Equity	37	6,721	102.03	102.59	0.69	0.80%	35.07
ABT US Equity	(52)	4,097	38.86	38.38	-1.85	0.68%	1.76
ABX CN Equity	143	(2,500)	19.72	18.59	3.98	1.44%	1.83
ABX US Equity	135	(2,404)	19.70	18.59	3.83	1.47%	7.16
ACA FP Equity	6,996	5,408	6.83	15.68	97.60	1.33%	(65.25)
ACE US Equity	248	6,435	95.44	99.12	7.33	0.53%	(5.33)
ACN US Equity	740	10,703	77.97	83.36	10.88	0.64%	151.49
ADP US Equity	73	1,193	72.36	76.79	10.57	0.58%	3.45
AFL US Equity	(97)	7,973	63.78	63.02	-2.47	0.49%	15.05
AGN US Equity	1,267	9,698	110.56	125.01	16.83	0.78%	73.92
AI FP Equity	37	8,248	134.80	135.41	0.66	0.68%	68.27
AIG US Equity	129	4,012	48.66	50.22	3.64	0.88%	36.07
AIR FP Equity	2,885	4,177	42.47	71.81	70.24	0.98%	39.59
ALV GR Equity	497	1,510	125.64	167.04	38.56	0.85%	11.05
ALVG IX Equity	373	1,148	126.13	167.11	37.60	0.86%	6.99
AMGN US Equity	7,044	22,886	92.78	121.34	28.67	1.07%	195.44
AMT US Equity	719	10,655	76.29	81.44	10.35	0.65%	85.17
AMZN US Equity	3,230	14,103	287.66	353.54	23.37	0.98%	57.93
ANZ AU Equity	156	4,885	28.73	29.65	4.20	0.76%	14.38
APA US Equity	81	(6,870)	82.74	81.76	1.37	0.86%	(73.93)
APC US Equity	(139)	(6,360)	81.31	83.09	-3.02	0.72%	(5.83)
AXP US Equity	2,836	10,373	71.56	91.13	38.15	0.72%	29.85
AZN LN Equity	3,709	12,676	49.80	64.37	32.98	0.89%	39.50
AZN SS Equity	3,268	11,669	50.40	64.51	32.33	0.87%	(34.65)
AZN US Equity	3,619	12,432	49.96	64.50	32.19	0.90%	127.65
BA US Equity	(8)	(3,240)	123.81	124.11	-0.31	0.80%	(28.76)
BAC US Equity	10,515	10,884	8.82	17.35	105.42	0.92%	(81.48)
BARC LN Equity	4	(2,705)	3.91	3.91	0.12	1.24%	(17.44)
BAS GR Equity	767	7,333	97.30	107.47	10.28	1.02%	61.04
BATS LN Equity	65	5,318	52.90	53.54	1.36	0.90%	43.26
BAX US Equity	(133)	(8,047)	66.82	67.92	-2.62	0.63%	(117.75)
BAYN GR Equity	8,752	11,757	76.64	133.68	72.84	1.02%	148.27
BBAS3 BZ Equity	(85)	(1,954)	8.70	9.08	-2.41	1.80%	(24.26)
BBD US Equity	189	(6,743)	12.96	12.59	2.07	1.36%	(87.40)
BBDC4 BZ Equity	73	(7,252)	12.74	12.62	0.71	1.40%	(87.37)
BBL US Equity	(78)	(4,057)	59.69	60.84	-1.73	1.12%	(88.27)
BBVA SM Equity	981	5,790	10.12	11.83	16.09	1.05%	(70.00)
BCE CN Equity	150	(6,644)	43.17	42.20	4.46	0.51%	52.34
BCS US Equity	0	(2,758)	15.73	15.73	0.00	1.33%	(25.79)
BEN US Equity	17	2,355	52.28	52.66	0.76	0.96%	23.55

BG/ LN Equity	(176)	(4,379)	17.51	18.21	-5.04	0.80%	(101.52)
BHP AU Equity	(297)	6,689	34.26	32.80	-3.82	1.16%	31.54
BHP US Equity	(116)	6,839	67.75	66.62	-1.61	1.06%	161.07
BIIB US Equity	287	1,066	245.93	312.24	17.65	1.53%	6.70
BIL SJ Equity	(12)	(2,643)	30.29	30.42	-0.36	1.23%	(45.81)
BK US Equity	608	7,353	32.50	35.19	9.69	0.85%	(87.28)
BLK US Equity	133	1,171	274.17	305.30	14.71	0.77%	15.83
BLT LN Equity	(46)	(3,166)	29.93	30.36	-1.31	1.11%	(52.39)
BMO CN Equity	72	8,370	65.44	66.00	1.50	0.57%	63.16
BMW GR Equity	1,263	5,076	98.63	123.16	20.55	1.21%	(9.84)
BMY US Equity	5,910	13,669	35.71	51.15	38.02	1.14%	90.68
BN FP Equity	(4)	(3,684)	70.54	70.60	-0.12	0.77%	(85.41)
BNP FP Equity	1,480	5,498	61.78	78.41	22.08	1.22%	31.32
BNS CN Equity	43	5,030	57.60	58.09	1.45	0.59%	5.51
BP/ LN Equity	50	9,797	7.76	7.80	0.89	0.57%	41.45
BRK/B US Equity	528	11,056	118.69	124.35	7.67	0.62%	(13.34)
BSBR US Equity	1,210	(8,171)	6.18	5.27	10.41	1.42%	(213.26)
BUD US Equity	42	6,846	102.05	102.67	0.71	0.86%	84.81
BX US Equity	249	2,976	30.31	32.85	7.55	1.11%	(27.45)
C US Equity	62	3,565	49.41	50.26	1.80	0.96%	11.03
CA FP Equity	435	2,976	32.90	37.71	14.17	1.03%	(7.49)
CAT US Equity	1,416	12,179	88.47	98.76	17.48	0.66%	262.83
CBA AU Equity	197	8,462	67.92	69.50	3.42	0.68%	32.01
CBS US Equity	364	1,267	49.35	63.54	29.75	0.97%	(24.77)
CCL US Equity	443	7,821	36.20	38.26	5.58	1.02%	(363.22)
CELG US Equity	1,665	2,418	85.54	144.45	52.41	1.31%	78.27
CFR VX Equity	-	850	92.90	92.90	0.00	0.85%	(0.28)
CL US Equity	1,474	18,685	58.99	63.65	15.84	0.50%	33.66
CM CN Equity	356	8,334	82.53	86.05	7.36	0.58%	34.30
CMCSA US Equity	3,881	17,408	40.65	49.71	25.64	0.87%	(98.18)
CMCSK US Equity	6,417	18,900	36.26	48.57	39.36	0.86%	(7.03)
CNI US Equity	1,023	12,873	51.38	55.46	13.43	0.59%	61.05
CNQ CN Equity	369	7,768	35.76	37.46	5.51	0.86%	15.19
CNR CN Equity	1,008	12,425	51.30	55.46	13.56	0.60%	25.09
COF US Equity	699	6,077	67.68	75.47	13.16	0.87%	19.60
COP US Equity	(183)	(7,980)	66.64	68.17	-4.56	0.50%	(69.26)
COST US Equity	(91)	6,321	115.70	114.06	-2.41	0.60%	43.14
COV LN Equity	183	2,442		#N/A N/A	22.97	0.33%	
COV US Equity	612	7,080	64.09	69.62	14.60	0.59%	50.14
CRM US Equity	(7)	2,054	56.89	56.69	-0.26	1.34%	14.07
CS FP Equity	1,841	5,387	19.39	26.02	31.73	1.08%	47.06
CSCO US Equity	(70)	(4,977)	21.79	22.10	-1.84	0.76%	(122.73)
CSX US Equity	1,430	8,914	25.07	29.09	23.31	0.69%	156.71
CVE CN Equity	496	(10,449)	28.70	27.33	6.07	0.78%	(41.04)
CVS US Equity	1,994	11,600	63.80	74.77	28.45	0.60%	103.40
CVX US Equity	(326)	(8,207)	112.39	116.85	-6.71	0.59%	(53.20)
D US Equity	2,020	12,240	60.05	69.96	25.07	0.66%	42.46

DAI GR Equity	6,290	13,908	62.20	90.33	37.56	1.20%	(17.89)
DBK GR Equity	21	(2,834)	44.63	44.30	0.59	1.24%	(13.60)
DD US Equity	2,867	12,623	54.72	67.15	34.57	0.66%	151.72
DDAIF US Equity	3,626	8,377	63.20	90.56	32.69	1.32%	105.49
DE US Equity	328	8,537	85.81	89.11	6.36	0.60%	56.32
DELL US Equity	(3)	8,073		#N/A N/A	-0.57	0.07%	
DG FP Equity	4,361	9,889	51.34	73.97	48.72	0.91%	169.29
DGE LN Equity	3	1,038	30.36	30.43	0.11	2.23%	15.32
DHR US Equity	3,828	14,097	58.57	74.47	49.63	0.55%	(4.81)
DIS US Equity	1,610	9,908	68.36	79.47	19.85	0.82%	(36.81)
DISCA US Equity	(19)	6,387	83.32	83.07	-0.34	0.89%	(14.25)
DNB NO Equity	1,198	9,735	15.77	17.71	16.26	0.76%	(67.85)
DOW US Equity	2,686	7,057	36.72	50.69	52.40	0.73%	115.27
DPW GR Equity	171	660	29.41	37.01	19.15	1.35%	12.25
DTE GR Equity	3,947	13,640	12.22	15.75	24.91	1.16%	(82.67)
DTV US Equity	1,918	10,622	61.97	73.16	23.46	0.77%	(134.38)
DUK US Equity	(25)	(8,822)	69.60	69.79	-0.56	0.50%	(84.60)
DVN US Equity	237	9,424	62.50	64.07	4.24	0.59%	6.14
EBAY US Equity	260	6,678	54.29	56.41	4.98	0.78%	(17.08)
ECL US Equity	309	9,210	105.22	108.74	5.13	0.65%	(116.14)
EDF FP Equity	6,089	9,189	23.45	38.98	67.67	0.98%	(89.57)
EMC US Equity	1,200	10,986	25.35	28.12	16.52	0.66%	129.67
EMR US Equity	(28)	(790)	63.86	66.13	-5.05	0.70%	(9.31)
ENB CN Equity	42	6,351	44.29	44.58	1.06	0.63%	(20.88)
ENEL IM Equity	2,055	7,620	4.33	5.50	23.66	1.14%	(39.05)
ENI IM Equity	295	7,309	23.75	24.71	5.73	0.71%	(15.81)
EOAN GR Equity	70	2,996	18.77	19.21	2.56	0.92%	7.70
EOG US Equity	1,865	5,711	144.83	192.13	42.61	0.77%	95.74
EPD US Equity	1,014	12,049	63.14	68.46	15.57	0.54%	64.55
ERICB SS Equity	385	6,004	12.27	13.05	7.59	0.85%	(5.09)
ESRX US Equity	1,321	9,815	66.69	75.66	17.31	0.78%	(20.70)
ETN US Equity	96	5,260	72.48	73.81	1.94	0.94%	94.13
F US Equity	(133)	(3,621)	14.82	15.36	-5.46	0.67%	8.59
FB US Equity	1,250	2,630	44.06	65.00	35.03	1.36%	31.21
FCX US Equity	(16)	(480)	31.11	32.16	-2.71	1.25%	(6.53)
FDX US Equity	573	5,338	120.94	133.92	16.47	0.65%	(58.54)
FOX US Equity	(111)	5,624	32.29	31.66	-2.43	0.81%	20.10
FOXA US Equity	(112)	5,673	33.13	32.49	-2.32	0.85%	24.67
FP FP Equity	678	11,013	60.83	64.57	8.21	0.75%	(11.97)
G IM Equity	110	3,588	21.32	21.97	3.45	0.89%	26.65
GE US Equity	1,923	13,140	22.32	25.58	17.46	0.84%	110.26
GILD US Equity	28,346	13,861	24.02	73.16	165.76	1.23%	1,190.74
GIS US Equity	522	13,333	49.12	51.04	6.79	0.58%	50.43
GLE FP Equity	721	3,248	49.51	60.50	16.14	1.38%	(16.34)
GLEN LN Equity	84	(4,634)	5.24	5.14	1.19	1.53%	(74.44)
GLW US Equity	2,748	11,376	16.17	20.08	30.15	0.80%	397.54
GM US Equity	22	(1,904)	34.94	34.53	1.13	1.02%	10.44

GOOG US Equity	4,354	12,660	862.28	1,158.83	57.46	0.60%	(11.85)
GS US Equity	6,562	13,671	110.98	164.24	53.28	0.90%	(224.02)
GSK LN Equity	118	5,707	26.22	26.76	2.94	0.70%	58.42
GSZ FP Equity	861	8,189	24.60	27.19	8.91	1.18%	79.45
HAL US Equity	1,225	5,408	48.07	58.96	23.53	0.96%	119.06
HD US Equity	2,556	13,333	66.67	79.45	26.67	0.72%	(42.09)
HMB SS Equity	674	6,110	40.79	45.29	12.41	0.89%	45.42
HON US Equity	6,090	11,930	61.10	92.29	95.23	0.54%	18.02
HPQ US Equity	1,988	7,393	25.45	32.30	25.72	1.05%	147.10
HSBA LN Equity	(69)	(3,344)	9.90	10.10	-2.27	0.91%	(18.61)
IBE SM Equity	1,613	7,382	5.54	6.75	37.44	0.58%	1.07
IBM US Equity	(139)	(3,021)	184.74	193.26	-7.21	0.64%	(74.78)
IMT LN Equity	1,288	10,924	35.95	40.19	13.18	0.89%	36.97
INTC US Equity	690	10,787	23.94	25.47	10.70	0.60%	160.84
ISP IM Equity	3,525	5,699	1.93	3.12	50.28	1.23%	(62.19)
ITUB US Equity	(104)	(5,909)	13.81	14.06	-1.16	1.51%	(138.41)
ITUB4 BZ Equity	(197)	(5,093)	13.59	14.12	-2.76	1.40%	(98.31)
ITW US Equity	2,736	14,011	67.84	81.08	31.21	0.63%	146.03
ITX SM Equity	(105)	(4,597)	147.96	151.33	-2.10	1.08%	(49.48)
JCI US Equity	1,225	3,558	34.13	45.87	39.01	0.88%	(42.39)
JNJ US Equity	5,027	12,994	69.83	96.84	75.57	0.51%	351.42
JPM US Equity	1,413	8,516	52.29	60.96	18.62	0.89%	17.93
KMB US Equity	295	7,934	106.69	110.65	6.01	0.62%	(16.05)
KMI US Equity	694	(8,600)	34.31	31.54	11.10	0.73%	(44.67)
KO US Equity	27	(6,962)	38.83	38.68	0.79	0.50%	(54.84)
LBTYA US Equity	(69)	2,272	84.85	82.34	-3.09	0.99%	(21.52)
LBTYK US Equity	54	1,975	78.04	80.18	3.13	0.88%	(21.48)
LIN GR Equity	(26)	8,087	198.03	197.39	-0.44	0.74%	36.51
LLOY LN Equity	3,229	7,073	0.89	1.30	48.75	0.94%	43.69
LLY US Equity	(76)	2,868	58.80	57.28	-3.16	0.84%	(1.71)
LMT US Equity	621	2,016	122.48	160.24	37.77	0.82%	37.82
LNKD US Equity	104	(1,512)	198.30	184.66	3.41	2.02%	21.23
LOW US Equity	19	7,829	48.41	48.53	0.30	0.81%	(89.64)
LVS US Equity	2,030	6,808	61.33	79.62	29.72	1.00%	(46.58)
LYB US Equity	1,226	2,297	59.29	90.92	73.24	0.73%	48.72
MA US Equity	10,929	17,711	46.99	75.99	81.99	0.75%	(269.48)
MAERSKB DC Equity	5,420	14,148	8,212.58	11,358.48	33.02	1.16%	(72.57)
MC FP Equity	(51)	3,466	183.39	180.73	-1.96	0.75%	45.98
MCD US Equity	(69)	(5,579)	94.88	96.05	-2.66	0.47%	15.81
MCK US Equity	151	2,181	164.92	176.31	8.93	0.77%	(18.81)
MDLZ US Equity	2,648	13,641	28.68	34.25	32.56	0.60%	182.99
MDT US Equity	7,491	20,811	43.22	58.78	52.91	0.68%	255.64
MET US Equity	1,649	7,556	44.37	54.05	23.49	0.93%	93.63
MFC CN Equity	4,524	8,003	12.38	19.37	64.55	0.88%	117.29
MHS US Equity	1,862	13,445		#N/A N/A	12.27	1.13%	
MMM US Equity	8,122	21,331	96.89	133.79	63.67	0.60%	287.29
MO US Equity	143	6,937	36.13	36.87	3.78	0.54%	49.74

MON US Equity	825	11,917	106.02	113.35	11.86	0.58%	16.18
MOS US Equity	-	-		48.81		0.82%	-
MRK US Equity	1,108	11,769	50.18	54.91	12.34	0.76%	252.19
MS US Equity	254	1,649	27.57	31.81	13.39	1.15%	(34.94)
MSFT US Equity	1,134	8,007	35.30	40.30	19.24	0.74%	0.61
MUV2 GR Equity	530	6,116	197.70	214.84	13.10	0.66%	43.24
NAB AU Equity	164	7,534	31.14	31.82	2.91	0.75%	4.67
NCM AU Equity	-	-		9.43		1.98%	-
NEE US Equity	4,428	14,649	72.62	94.57	44.16	0.68%	119.19
NEM US Equity	2,322	(7,392)	34.95	23.97	20.82	1.51%	28.36
NESN VX Equity	664	9,821	69.64	74.34	12.55	0.54%	92.51
NG/ LN Equity	1,721	12,114	11.82	13.50	25.22	0.56%	4.10
NKE US Equity	616	5,145	66.10	74.02	12.39	0.97%	(79.98)
NOK US Equity	3,750	4,498	3.96	7.27	74.90	1.11%	63.58
NOV US Equity	(27)	4,672	75.18	74.75	-0.65	0.89%	33.19
NOVN VX Equity	5,154	18,291	63.81	81.78	35.71	0.79%	(34.98)
NOVOB DC Equity	968	9,444	40.35	44.49	10.11	1.01%	(64.76)
NSC US Equity	2,037	9,797	80.78	97.58	29.19	0.71%	155.59
NVS US Equity	3,965	15,510	65.07	81.71	33.69	0.76%	120.01
OGXP3 BZ Equity	5,055	(5,180)	4.43	0.11	31.16	3.13%	(174.30)
OR FP Equity	(24)	(3,787)	160.73	161.74	-0.85	0.74%	(45.23)
ORA FP Equity	515	5,434	12.87	14.09	6.33	1.50%	40.95
ORCL US Equity	1,110	7,649	33.44	38.30	22.27	0.65%	93.36
OXY US Equity	(27)	7,355	95.04	94.69	-0.45	0.82%	72.73
PBR US Equity	244	(2,814)	13.30	12.14	5.05	1.72%	(75.78)
PBR/A US Equity	271	(2,795)	13.87	12.53	5.78	1.68%	(90.93)
PCLN US Equity	849	3,043	956.05	1,222.74	23.37	1.19%	(19.70)
PCP US Equity	1,471	8,226	212.47	250.46	23.63	0.76%	22.19
PEP US Equity	25	4,644	81.78	82.22	0.88	0.61%	16.91
PETR3 BZ Equity	209	(2,923)	6.54	6.08	4.18	1.71%	(68.88)
PETR4 BZ Equity	300	(3,123)	6.95	6.28	5.76	1.67%	(94.36)
PFE US Equity	4,761	21,828	26.10	31.80	32.75	0.67%	205.62
PG US Equity	147	4,762	77.33	79.73	4.97	0.62%	15.94
PHIA NA Equity	-	-		34.06		1.05%	-
PM US Equity	639	(10,166)	85.47	80.10	10.01	0.63%	67.94
PNC US Equity	1,169	8,425	75.96	86.50	18.46	0.75%	(49.19)
POT CN Equity	(7)	(833)	34.52	34.81	-1.28	0.67%	(8.24)
POT US Equity	(6)	(864)	34.57	34.83	-1.10	0.68%	(10.18)
PRU LN Equity	7,585	10,521	12.76	21.96	77.26	0.93%	61.71
PSA US Equity	590	9,413	158.54	168.46	10.67	0.59%	29.68
PSX US Equity	1,278	6,030	64.65	78.36	24.10	0.88%	82.72
PX US Equity	2,575	16,340	113.54	131.43	35.54	0.44%	(113.09)
QCOM US Equity	2,170	12,547	66.83	78.39	23.83	0.73%	109.39
QQQ US Equity	5,832	19,920	68.46	88.50	60.28	0.49%	120.47
RAI US Equity	179	6,737	52.22	53.61	2.29	1.16%	18.74
RDS/A US Equity	(80)	4,217	73.25	71.89	-2.91	0.65%	29.88
RDS/B US Equity	37	5,192	75.80	76.34	1.11	0.65%	51.45

RDSA LN Equity	168	4,065	34.51	35.94	7.21	0.57%	22.42
RDSA NA Equity	(74)	4,084	36.62	35.97	-3.19	0.56%	8.77
RDSB LN Equity	89	4,580	37.36	38.09	3.22	0.60%	27.89
REGN US Equity	121	6,240	302.78	308.65	1.25	1.55%	22.81
RIO AU Equity	(35)	(2,296)	55.84	56.70	-1.21	1.27%	(19.52)
RIO LN Equity	(50)	4,599	54.72	54.13	-0.81	1.34%	89.05
RIO US Equity	33	4,934	54.04	54.40	0.47	1.42%	147.54
ROG VX Equity	6,898	17,035	212.78	298.94	55.03	0.74%	176.15
RY CN Equity	(3)	4,764	65.13	65.09	-0.12	0.51%	34.65
SAB LN Equity	172	6,565	47.47	48.72	2.95	0.89%	251.15
SAN FP Equity	(2)	(6,174)	103.67	103.70	-0.04	0.88%	(79.33)
SAN SM Equity	571	7,256	8.35	9.00	9.28	0.85%	45.55
SAN US Equity	506	5,315	8.28	9.07	10.56	0.90%	87.93
SAP GR Equity	(66)	2,995	80.22	78.49	-2.55	0.87%	14.60
SAP US Equity	(75)	3,228	80.26	78.44	-2.52	0.92%	30.84
SBUX US Equity	(14)	5,096	75.10	74.89	-0.32	0.87%	(65.19)
SGO FP Equity	2,666	7,836	44.08	59.08	27.19	1.25%	83.20
SI US Equity	752	4,504	114.69	133.84	15.64	1.07%	56.99
SIE GR Equity	883	5,345	114.81	133.78	16.82	0.98%	18.37
SLB US Equity	1,258	6,528	79.94	95.35	24.31	0.79%	128.27
SMSN LI Equity	744	(7,260)	644.51	578.48	12.29	0.83%	130.36
SO US Equity	34	5,537	43.08	43.34	1.11	0.55%	28.16
SPG US Equity	7	1,832	160.84	161.47	0.64	0.62%	15.52
SREN VX Equity	1,487	10,006	80.46	92.42	20.05	0.74%	(10.11)
STAN LN Equity	521	(6,124)	21.91	20.05	8.92	0.95%	(52.48)
STL NO Equity	700	8,306	25.81	27.99	10.26	0.82%	(6.08)
STT US Equity	-	722	69.97	69.97	0.00	1.00%	(0.97)
SU CN Equity	(32)	(2,698)	32.62	33.01	-2.43	0.49%	(16.91)
SU FP Equity	377	6,518	84.31	89.19	5.51	1.05%	73.04
SU US Equity	(6)	(761)	32.74	33.02	-1.72	0.49%	(6.38)
SWEDA SS Equity	433	6,088	24.78	26.54	6.46	1.10%	(15.96)
SYNN VX Equity	(384)	(8,069)	359.52	376.62	-6.68	0.71%	(94.26)
T US Equity	(116)	(8,928)	34.20	34.64	-2.03	0.64%	(14.96)
TD CN Equity	171	8,245	45.38	46.32	3.89	0.53%	24.98
TEF SM Equity	(64)	3,631	15.62	15.35	-2.26	0.78%	(20.38)
TEF US Equity	(53)	3,406	15.55	15.31	-1.99	0.78%	(4.46)
TGT US Equity	760	(10,717)	63.57	59.07	8.24	0.86%	89.68
TJX US Equity	2,858	9,492	46.31	60.26	46.77	0.64%	(150.21)
TLS AU Equity	(22)	6,561	4.59	4.57	-0.56	0.59%	7.02
TLSN SS Equity	(35)	4,427	7.59	7.53	-0.96	0.84%	3.85
TM US Equity	427	(6,829)	115.81	108.57	7.87	0.79%	(56.46)
TMO US Equity	8,953	10,218	63.59	119.31	124.50	0.70%	(209.12)
TOT US Equity	536	5,823	59.06	64.49	11.45	0.80%	48.80
TRP CN Equity	(203)	(5,562)	43.75	45.35	-6.02	0.61%	(29.95)
TRV US Equity	33	4,763	83.58	84.16	1.24	0.56%	15.82
TSCO LN Equity	1,043	(7,398)	5.65	4.86	13.00	1.08%	3.65
TWC US Equity	670	5,234	120.22	135.61	13.32	0.96%	(42.57)

TWX US Equity	(121)	7,395	66.39	65.32	-2.27	0.72%	(25.69)
TXN US Equity	4,099	12,205	34.93	46.66	44.07	0.76%	40.11
TYC US Equity	10,703	24,080	29.17	42.13	67.87	0.65%	19.33
UBS US Equity	277	5,489	19.43	20.41	5.27	0.96%	49.53
UBSN VX Equity	241	5,158	19.51	20.42	4.87	0.96%	11.66
UCG IM Equity	3,139	5,391	5.58	8.83	34.43	1.69%	(92.37)
ULVR LN Equity	(112)	(3,892)	39.50	40.63	-3.75	0.77%	(65.26)
UNA NA Equity	(246)	(6,295)	38.14	39.63	-5.47	0.71%	(73.19)
UNH US Equity	2,711	10,037	64.08	81.39	29.49	0.92%	39.75
UNP US Equity	1,629	12,014	165.36	187.79	19.69	0.69%	50.31
UPS US Equity	3,288	14,806	79.87	97.61	42.99	0.52%	97.47
USB US Equity	3,576	14,238	34.71	43.43	42.78	0.59%	60.50
UTX US Equity	6,051	15,190	82.05	114.73	61.35	0.65%	195.47
V US Equity	6,744	7,870	118.43	219.92	113.16	0.76%	(77.21)
VALE US Equity	439	(3,908)	15.08	13.38	8.93	1.26%	(88.33)
VALE3 BZ Equity	491	(4,586)	15.04	13.43	7.98	1.34%	(102.71)
VIAB US Equity	3,821	9,272	60.42	85.31	56.43	0.73%	(74.06)
VIV FP Equity	97	2,668	26.19	27.14	4.22	0.86%	(20.21)
VMW US Equity	1,094	4,785	89.16	109.54	18.76	1.22%	59.31
VOD LN Equity	218	(2,998)	3.98	3.69	4.48	1.63%	8.88
VOD US Equity	213	(2,893)	39.69	36.77	4.44	1.66%	(6.82)
VOW3 GR Equity	19	218	228.75	248.97	6.56	1.35%	0.34
VRX CN Equity	675	1,611	92.95	131.89	31.35	1.34%	9.82
VRX US Equity	777	1,880	93.20	131.74	32.75	1.26%	11.31
VTI US Equity	598	5,134	86.91	97.04	26.57	0.44%	(4.39)
VWO US Equity	161	(7,247)	40.33	39.44	2.50	0.89%	(90.17)
VZ US Equity	135	(6,121)	48.12	47.06	2.79	0.79%	(43.18)
WBC AU Equity	168	5,265	29.97	30.92	3.95	0.81%	38.05
WES AU Equity	(94)	8,616	38.64	38.23	-1.62	0.67%	82.45
WFC US Equity	3,102	11,232	38.43	49.04	43.61	0.63%	(5.67)
WLP US Equity	3,636	10,369	74.31	100.37	38.32	0.92%	(74.60)
WMT US Equity	113	4,005	74.59	76.70	4.33	0.65%	9.08
WOW AU Equity	(269)	(6,932)	31.30	32.51	-5.12	0.76%	1.15
XOM US Equity	659	13,076	90.48	95.04	7.33	0.69%	35.62
XTA LN Equity	(36)	(2,238)		#N/A N/A	-0.72	2.21%	
YHOO US Equity	234	1,282	30.64	36.22	14.76	1.23%	(23.02)
YUM US Equity	11	7,151	73.86	73.97	0.25	0.61%	(58.29)
ZURN VX Equity	268	6,394	291.95	304.19	6.07	0.69%	66.85

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	17,536	62,272	1,455.70	1,865.62	60.60	0.46%	351.46
NDX Index	13,168	46,686	2,831.19	3,629.73	48.70	0.58%	204.16
RTY Index	14,236	39,938	868.48	1,178.05	51.94	0.69%	(8.50)

SPTSX Index	52	19,447	12,764.15	12,798.25	0.63	0.43%	51.32
MEXBOL Index	924	(26,146)	3,142.70	3,031.60	3.63	0.97%	(92.81)
IBOV Index	1,173	(22,524)	22,076.65	20,926.96	4.01	1.30%	(269.92)
MERVAL Index	(358)	(5,408)	725.60	773.69	-4.07	1.63%	
UKX Index	2,441	39,963	10,288.22	10,916.56	9.42	0.65%	528.75
DAX Index	7,955	36,674	10,610.77	12,912.21	22.26	0.97%	566.58
CAC Index	1,358	20,042	5,625.44	6,006.61	8.66	0.78%	262.42
IBEX Index	7,749	39,644	11,555.30	13,813.86	23.65	0.83%	201.37
SMI Index	6,341	44,078	8,219.62	9,402.05	22.74	0.63%	396.69
FTSEMIB Index	6,200	25,266	23,118.99	28,792.18	26.66	0.92%	187.71
PSI20 Index	6,833	24,289	8,026.78	10,284.84	24.43	1.15%	144.45
ISEQ Index	24,196	40,099	4,246.25	6,808.44	60.27	1.00%	743.64
ICEXI Index	4,076	37,337	6.63	7.35	23.09	0.47%	(97.45)
AEX Index	5,173	42,240	484.27	543.58	16.49	0.74%	428.88
BEL20 Index	7,913	44,003	3,610.75	4,260.06	22.84	0.79%	302.93
LUXXX Index	10,002	39,715	1,655.49	2,072.42	37.73	0.67%	(151.15)
KFX Index	9,292	38,048	100.82	125.44	25.23	0.97%	(36.17)
HEX Index	6,972	40,933	8,513.92	9,964.17	19.94	0.85%	485.15
OMX Index	2,366	23,118	191.41	211.00	10.95	0.93%	207.34
ATX Index	136	3,583	3,268.32	3,391.92	3.44	1.10%	15.44
ASE Index	8,478	19,369		#N/A N/A	36.90	1.19%	
OSEBX Index	2,134	22,138	84.29	92.41	13.72	0.70%	86.12
INDEXCF Index	1,575	(26,563)	39.61	37.26	3.05	1.94%	(976.27)
TOP40 Index	365	25,595	3,920.67	3,976.59	1.46	0.98%	489.29
SENSEX Index	402	17,554	358.04	366.23	2.83	0.81%	124.41
NKY Index	45	7,278	140.17	141.03	0.56	1.09%	(34.92)
HSI Index	(91)	(6,310)	2,762.19	2,801.82	-1.83	0.79%	31.61
SHCOMP Index	1,096	(33,700)	344.53	333.33	3.43	0.95%	20.80
KOSPI Index	(88)	16,618	1.81	1.80	-0.76	0.70%	(13.74)
AS51 Index	138	14,469	4,842.07	4,888.35	1.41	0.68%	(10.52)
STBCNZL Index	36,017	73,231		#N/A N/A	112.64	0.44%	
EEM US Equity	142	(6,119)	40.76	39.81	2.45	0.95%	(71.58)
IYR US Equity	-	961	67.27	67.27	0.00	0.41%	(3.98)
MDY US Equity	5,074	14,269	184.03	249.46	68.97	0.52%	52.09
JNK US Equity	(4)	5,353	41.26	41.23	-0.42	0.19%	2.60
XLF US Equity	5,940	13,610	15.57	22.37	76.78	0.57%	(17.46)
XLU US Equity	465	8,406	38.65	40.79	10.30	0.54%	37.12
XLK US Equity	2,380	12,860	30.80	36.50	34.57	0.54%	92.42
XLI US Equity	5,812	16,147	38.20	51.95	61.71	0.58%	200.47
XLP US Equity	251	9,167	41.63	42.77	6.39	0.43%	68.76
XLY US Equity	7,875	20,539	46.72	64.63	72.80	0.53%	(170.43)
XLE US Equity	195	7,366	85.40	87.66	4.43	0.60%	67.88
XLB US Equity	3,849	14,930	37.57	47.26	42.61	0.61%	103.89
XLV US Equity	12,009	24,346	38.87	58.04	76.12	0.65%	322.28
SXXP Index	5,831	43,407	400.51	454.31	19.33	0.70%	458.35
SXAP Index	9,459	28,526	520.28	692.80	29.25	1.13%	428.59
SXKP Index	4,405	47,032	366.14	400.43	11.36	0.82%	103.12

SX6P Index	6,304	34,738	353.52	417.67	25.58	0.71%	219.79
SXEP Index	929	29,339	441.65	455.64	5.17	0.61%	278.74
SXIP Index	11,473	28,923	222.31	310.49	50.33	0.79%	439.28
SXNP Index	4,824	28,384	482.69	564.72	20.80	0.82%	324.44
SX3P Index	335	18,170	662.20	674.40	3.02	0.61%	293.47
SXDP Index	23,225	61,075	609.16	840.81	53.60	0.71%	693.30
SX4P Index	2,811	25,840	917.36	1,017.16	11.74	0.93%	379.89
SX8P Index	2,545	17,778	343.07	392.19	18.07	0.79%	152.75
SXOP Index	9,791	40,520	380.28	472.16	26.71	0.90%	661.23
SXQP Index	(352)	26,331	793.57	783.09	-1.94	0.69%	230.35
SXRP Index	126	17,603	434.81	437.91	1.01	0.71%	176.54
SXMP Index	10,743	35,766	261.12	339.55	45.46	0.66%	63.35
SXTP Index	22,123	39,247	172.05	269.03	70.59	0.80%	563.15
SX7E Index	5,564	18,886	159.85	206.93	28.75	1.02%	94.06
SX5E Index	6,196	40,148	3,709.25	4,281.72	19.95	0.77%	497.84
SPGSCITR Index	(39)	(17,320)	4,911.08	4,922.07	-0.45	0.50%	(24.79)
XAG Curncy	2,471	(20,150)	22.78	19.98	10.63	1.15%	(40.82)
CO1 Comdty	432	(24,622)	108.90	106.99	2.70	0.65%	(42.22)
CL1 Comdty	1	29,347	99.19	99.19	0.01	0.83%	(120.81)
NG1 Comdty	2,835	16,608	3.77	4.41	5.36	3.18%	613.86
XAU Comdty	-	3,442	94.52	94.52	0.00	0.74%	21.99
IBOXHY Index	2,865	53,418	220.12	231.93	54.09	0.10%	21.12
US_TSY CREDIT	(54)	(50,168)	757.73	758.54	-0.89	0.12%	(12.56)
CA_TSY CREDIT	7,290	(97,153)	1,269.35	1,174.10	18.99	0.40%	(305.12)
MX_TSY CREDIT	(17)	(3,382)	211.75	212.83	-1.37	0.37%	(17.96)
AU_TSY CREDIT	(105)	(18,992)	1,457.62	1,465.70	-1.30	0.43%	(93.10)
JP_TSY CREDIT	776	(59,678)	822.10	811.41	4.59	0.28%	49.13
MY_TSY CREDIT	1,443	(92,252)	167.43	164.81	4.78	0.33%	85.20
SG_TSY CREDIT	949	(95,749)	219.11	216.94	4.34	0.23%	(348.93)
AT_TSY CREDIT	3,203	72,913	356.44	372.10	15.97	0.28%	14.32
BE_TSY CREDIT	4,246	75,235	476.07	502.94	21.00	0.27%	(53.69)
FI_TSY CREDIT	2,980	74,240	347.46	361.41	15.02	0.27%	8.55
FR_TSY CREDIT	3,528	75,130	1,675.82	1,754.52	17.69	0.27%	(17.03)
DE_TSY CREDIT	2,573	74,397	1,240.95	1,283.87	12.79	0.27%	37.19
IE_TSY CREDIT	30,501	78,270	336.92	468.22	164.43	0.24%	(34.83)
IT_TSY CREDIT	7,878	54,111	1,612.72	1,847.52	46.65	0.31%	82.65
NL_TSY CREDIT	3,011	76,341	1,325.77	1,378.07	14.63	0.27%	25.92
ES_TSY CREDIT	10,214	50,187	392.28	472.12	65.45	0.31%	65.32
DK_TSY CREDIT	2,768	67,396	729.23	759.18	13.24	0.31%	108.30
NO_TSY CREDIT	(45)	5,430	341.45	338.63	-2.19	0.38%	4.46
PL_TSY CREDIT	983	22,143	420.32	438.97	10.44	0.43%	36.41
ZA_TSY CREDIT	916	(33,149)	83.13	80.83	3.43	0.81%	(526.39)
SE_TSY CREDIT	(76)	15,487	471.15	468.85	-1.54	0.32%	29.31
CH_TSY CREDIT	3,274	65,265	1,004.77	1,055.17	17.14	0.29%	(68.78)
GB_TSY CREDIT	394	56,841	1,489.15	1,499.47	2.04	0.34%	(31.28)