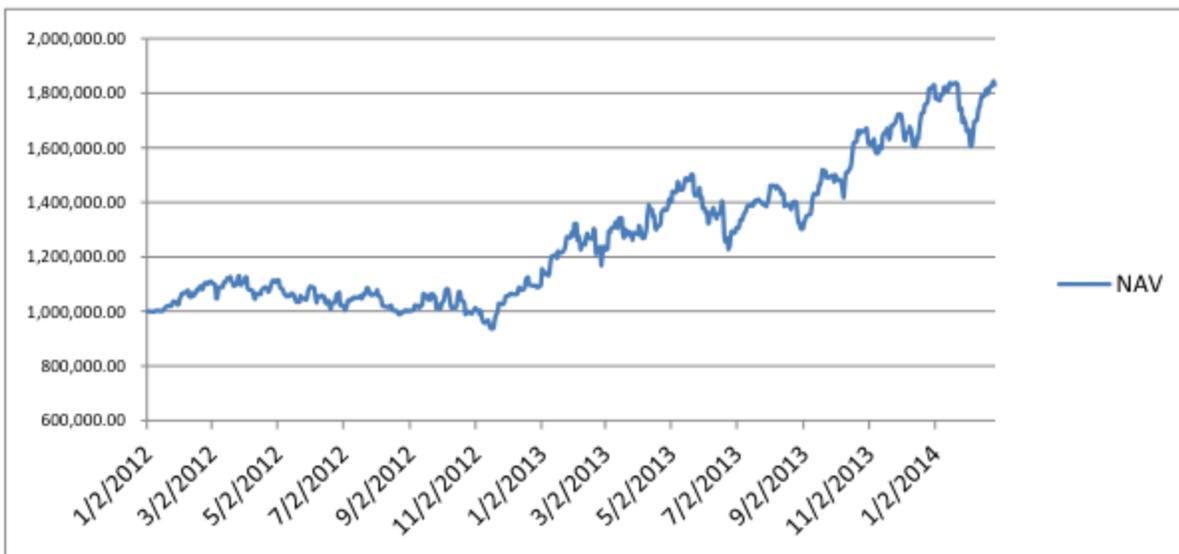


Current Date:	2/26/2014	Change on Day:	-0.85%
T12M Return:	51.68%	MSCI World Change on Day	-0.27%
Total Return since 1/1/12:	82.82%	No of Positions (+MTM) on Day	189
Current Long Exposure @ Cost:	4,614,512	No of Positions (-MTM) on Day	261
Current Short Exposure @ Cost:	(1,134,302)		
Net Exposure:	3,480,211		
Current No. of Positions:	456		
Starting Capital:	1,000,000		
Current NAV:	1,828,248		
Current Leverage (Gross Exposures):	3.14		

**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	1.02%
T24M Avg. Daily NAV (-) Change	-0.88%
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:	1.32
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**



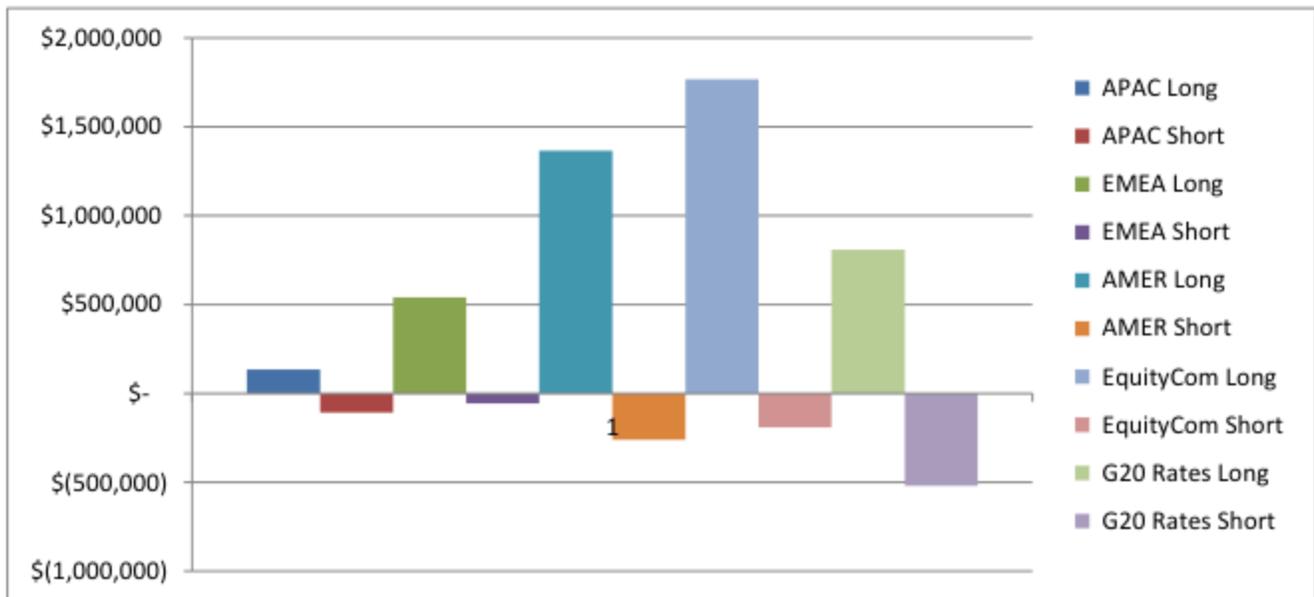
Largest Exposures 99th Percentile 1st Percentile (@ cost ex-MTM)			Largest MTM Gains (95th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
22 Positions		23.17%	53 Positions		31.75%
CO1 Comdty	(24,622)	0.43%	NOVN VX Equity	5,793	0.32%
XAU Comdty	(24,757)	0.43%	EDF FP Equity	5,920	0.32%
MEXBOL Index	(26,146)	0.45%	SX7E Index	5,979	0.33%
NO_TSY CREDIT	(27,378)	0.48%	GS US Equity	6,297	0.34%
ZA_TSY CREDIT	(33,149)	0.58%	UTX US Equity	6,318	0.35%
SHCOMP Index	(33,700)	0.59%	QQQ US Equity	6,380	0.35%
JP_TSY CREDIT	(59,678)	1.04%	SXKP Index	6,401	0.35%
CH_TSY CREDIT	60,555	1.05%	HON US Equity	6,436	0.35%
SXDP Index	61,075	1.06%	SX5E Index	6,439	0.35%
SPX Index	62,272	1.08%	SXXP Index	6,632	0.36%
AT_TSY CREDIT	65,839	1.15%	CMCSK US Equity	6,665	0.36%
DE_TSY CREDIT	66,681	1.16%	DAI GR Equity	6,677	0.37%
FR_TSY CREDIT	66,815	1.16%	CA_TSY CREDIT	6,684	0.37%
NL_TSY CREDIT	66,885	1.16%	IT_TSY CREDIT	6,694	0.37%
FI_TSY CREDIT	68,080	1.18%	MAERSKB DC Equity	6,779	0.37%
BE_TSY CREDIT	68,662	1.19%	ACA FP Equity	6,781	0.37%
STBCNZL Index	73,231	1.27%	AMGN US Equity	6,801	0.37%
IE_TSY CREDIT	78,270	1.36%	BMV US Equity	6,905	0.38%
AU_TSY CREDIT	(79,133)	1.38%	BEL20 Index	6,911	0.38%
MY_TSY CREDIT	(92,252)	1.60%	MDT US Equity	7,042	0.39%
SG_TSY CREDIT	(95,749)	1.67%	SMI Index	7,219	0.39%
CA_TSY CREDIT	(97,153)	1.69%	ROG VX Equity	7,327	0.40%
			ASE Index	7,606	0.42%
			MMM US Equity	7,927	0.43%
			PRU LN Equity	8,102	0.44%
			IBEX Index	8,312	0.45%
			HEX Index	8,513	0.47%
			XLY US Equity	8,609	0.47%
			ES_TSY CREDIT	8,931	0.49%
			DAX Index	8,982	0.49%
			BAC US Equity	9,185	0.50%
			LUXXX Index	9,234	0.51%
			SXOP Index	9,339	0.51%
			BAYN GR Equity	9,348	0.51%
			TMO US Equity	9,787	0.54%
			SXAP Index	10,004	0.55%
			BA US Equity	10,613	0.58%
			TYC US Equity	11,133	0.61%
			MA US Equity	11,327	0.62%
			KFX Index	11,619	0.64%

SXIP Index	12,420	0.68%
XLV US Equity	12,673	0.69%
SXMP Index	12,680	0.69%
CELG US Equity	13,406	0.73%
NDX Index	13,941	0.76%
RTY Index	14,405	0.79%
SPX Index	16,660	0.91%
SXTP Index	22,888	1.25%
ISEQ Index	25,794	1.41%
SXDP Index	26,135	1.43%
IE_TSY CREDIT	28,845	1.58%
STBCNZL Index	32,346	1.77%
GILD US Equity	34,561	1.89%

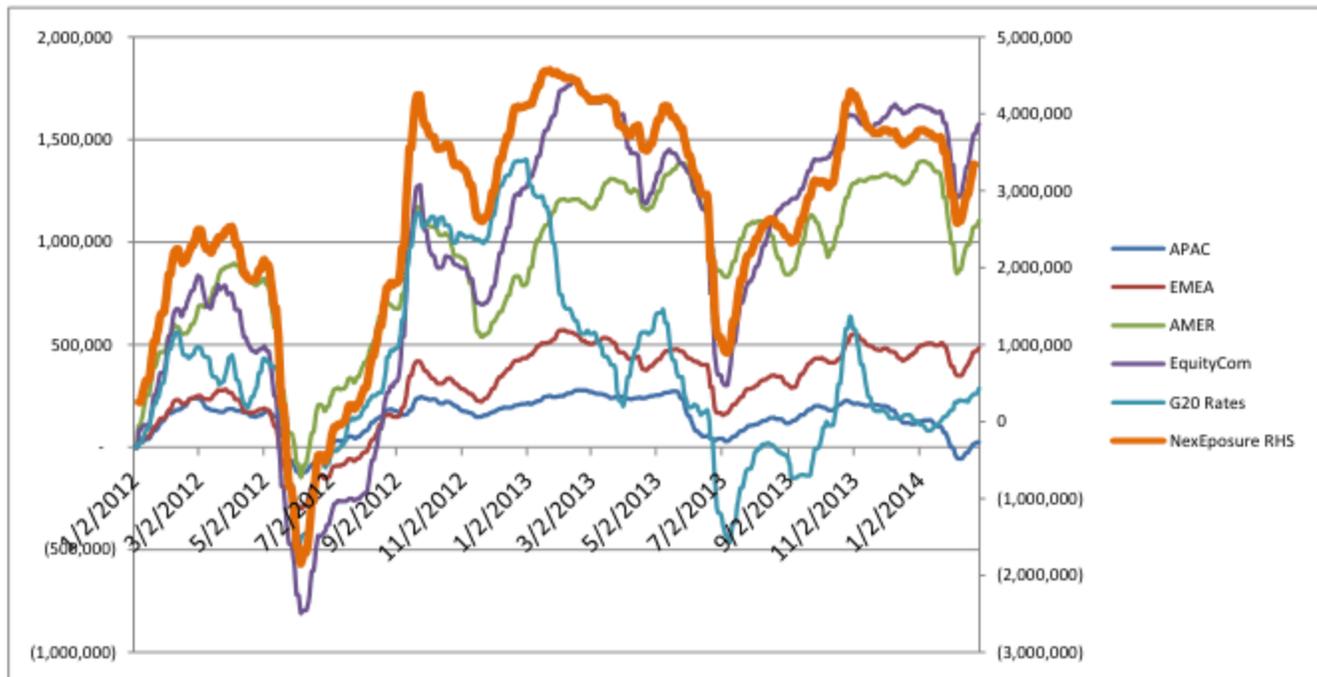
**No. Names by Category**

APAC Long	29
APAC Short	23
EMEA Long	81
EMEA Short	11
AMER Long	172
AMER Short	45
EquityCom Long	63
EquityCom Short	9
G20 Rates Long	14
G20 Rates Short	9
Total Long	359
Total Short	97

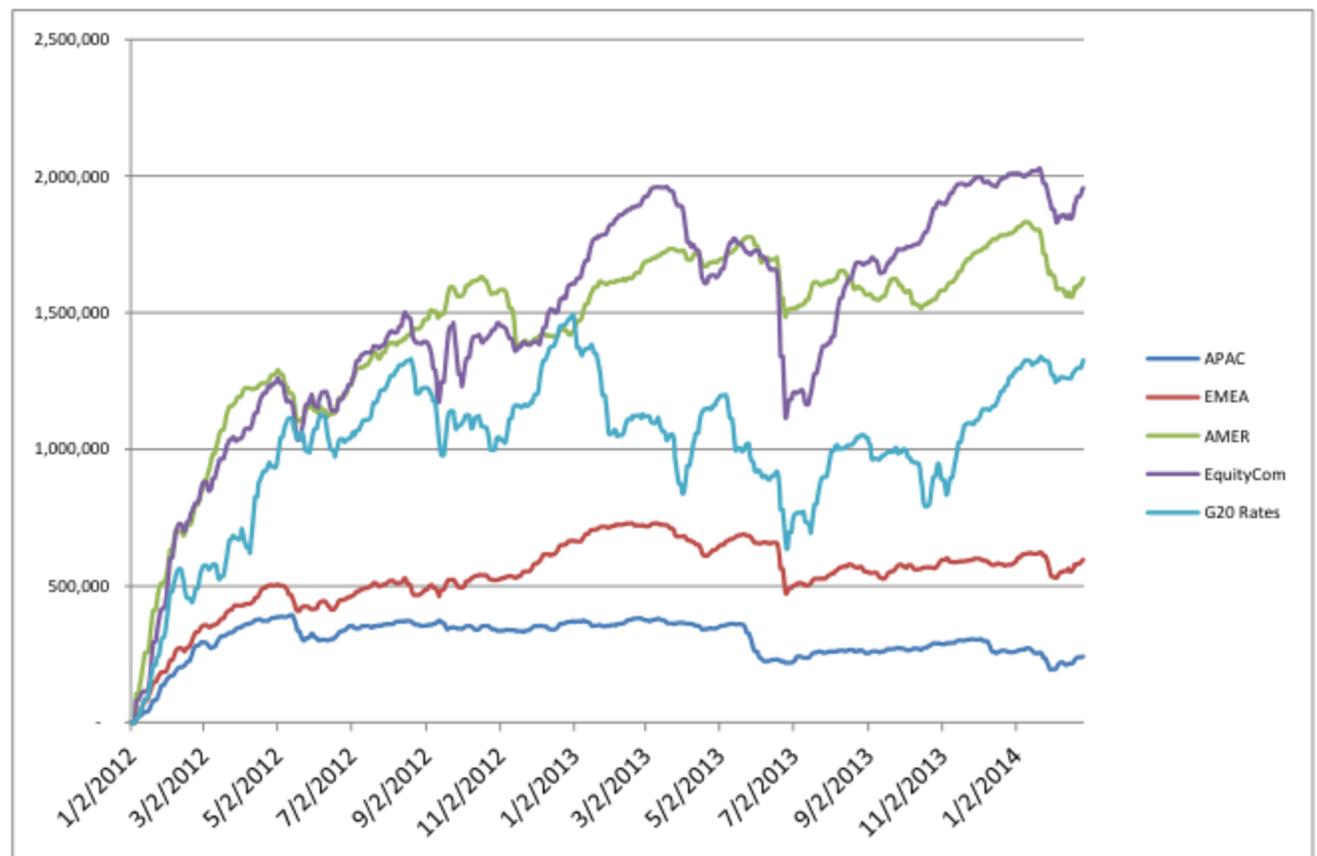
**Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)**



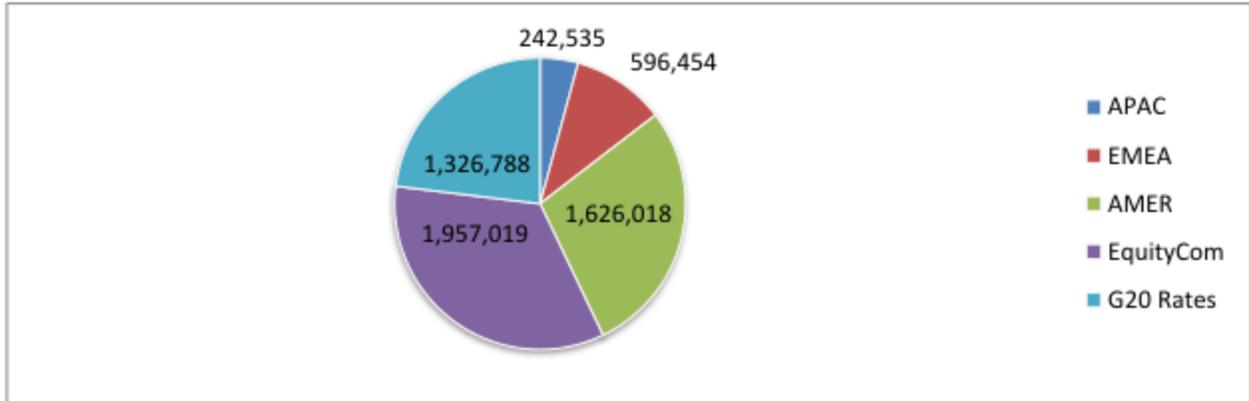
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



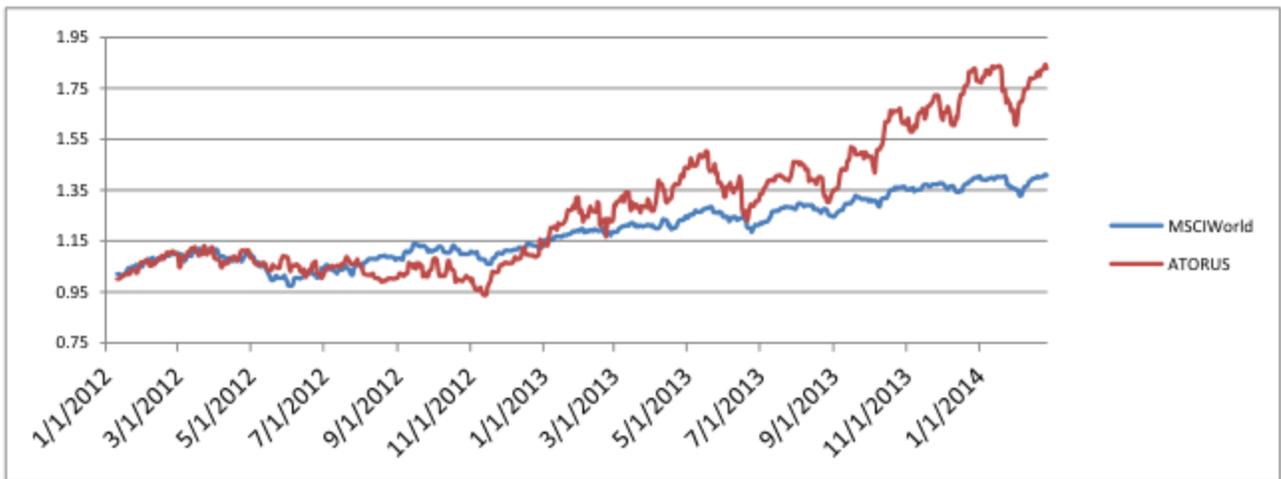
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



**Current Gross Notional Risk by Category**



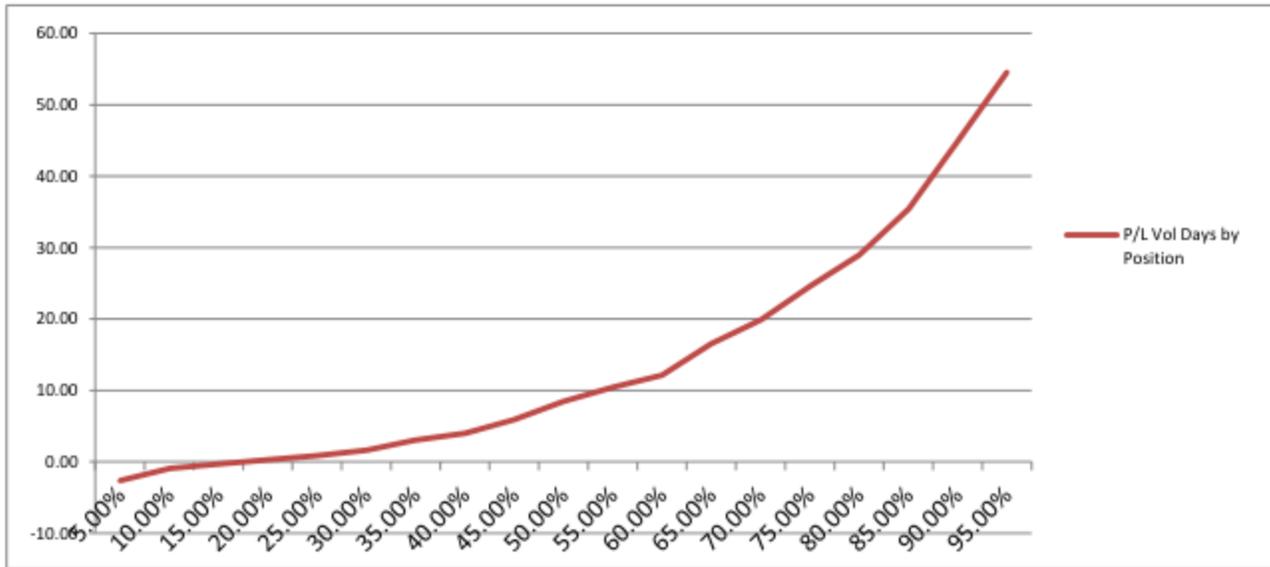
**Performance Vs. MSCI World Index**



**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%	-8.27	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-2.63	(<7 Vol Days)	1.50%
10.00%	-0.92	MTM Gains(Losses) % of NAV "Significant"	
15.00%	-0.30	(>7 Vol Days)	51.80%
20.00%	0.26		
25.00%	0.87		
30.00%	1.60		
35.00%	3.04		
40.00%	4.00		
45.00%	5.91		
50.00%	8.46		
55.00%	10.44		
60.00%	12.15		
65.00%	16.56		
70.00%	19.88		
75.00%	24.59		
80.00%	28.93		
85.00%	35.41		
90.00%	44.95		
95.00%	54.55		
100.00%	182.40		

## 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	67	(4,506)	51.62	50.85	1.38	1.08%	(85.74)
005380 KS Equity	34	1,799	217.13	221.22	1.40	1.34%	42.03
005490 KS Equity	70	(3,782)	273.49	268.40	2.31	0.81%	32.62
005930 KS Equity	180	(6,558)	1,285.62	1,250.37	2.92	0.94%	(35.11)
012330 KS Equity	977	5,282	244.69	289.95	15.46	1.20%	(17.06)
1 HK Equity	24	4,619	15.20	15.28	0.70	0.73%	(27.00)
1299 HK Equity	10	3,412	4.82	4.84	0.28	1.08%	20.57
13 HK Equity	1,884	12,243	11.40	13.16	18.07	0.85%	(28.72)
16 HK Equity	(35)	(9,935)	12.66	12.70	-0.54	0.64%	(19.36)
27 HK Equity	0	123	9.68	9.71	0.14	2.22%	1.33
2914 JP Equity	(18)	(4,719)	32.47	32.59	-0.31	1.22%	22.97
3382 JP Equity	75	3,411	37.70	38.53	1.75	1.25%	(79.00)
4063 JP Equity	(20)	(4,536)	56.40	56.66	-0.34	1.32%	(16.43)
4502 JP Equity	52	2,102	46.69	47.85	3.47	0.72%	(2.07)
4689 JP Equity	40	941	6.03	6.28	2.86	1.47%	(15.57)
5 HK Equity	(72)	2,280	10.80	10.48	-3.87	0.81%	(14.20)
5108 JP Equity	(24)	3,498	36.36	36.11	-0.52	1.33%	(19.29)
5401 JP Equity	79	(3,709)	2.99	2.92	1.40	1.52%	33.39
6301 JP Equity	17	(3,515)	20.64	20.53	0.34	1.48%	76.66
6752 JP Equity	1,519	4,145	9.01	12.31	13.05	2.81%	282.92
6902 JP Equity	2,571	9,730	41.48	52.44	21.00	1.26%	(219.71)
6954 JP Equity	483	6,393	157.65	169.57	4.75	1.59%	(3.38)
7201 JP Equity	(33)	(3,743)	8.85	8.93	-0.69	1.26%	35.70
7203 JP Equity	(16)	(3,073)	57.44	57.74	-0.42	1.25%	39.74
7267 JP Equity	16	(4,885)	36.43	36.31	0.27	1.22%	(2.40)
762 HK Equity	384	(4,155)	1.43	1.30	8.72	1.06%	(4.55)
7751 JP Equity	150	(6,865)	31.44	30.75	1.98	1.10%	78.98
8031 JP Equity	(13)	3,010	15.31	15.24	-0.37	1.14%	(20.14)
8058 JP Equity	21	3,003	19.28	19.41	0.61	1.17%	(30.79)
8306 JP Equity	(23)	(2,979)	5.88	5.93	-0.57	1.33%	29.48
8316 JP Equity	5	(1,182)	46.29	46.10	0.26	1.55%	19.47
8411 JP Equity	(58)	3,774	2.12	2.09	-1.18	1.31%	(37.21)
8604 JP Equity	(30)	(2,403)	6.77	6.86	-0.89	1.40%	31.62
8801 JP Equity	49	(2,516)	31.09	30.49	1.27	1.52%	13.26
8802 JP Equity	39	(3,308)	24.73	24.43	0.90	1.32%	(2.15)
9020 JP Equity	50	(3,967)	77.53	76.55	1.12	1.13%	(27.42)
941 HK Equity	893	(11,351)	10.25	9.45	11.84	0.66%	73.05
9432 JP Equity	401	6,077	53.19	56.70	4.56	1.45%	11.03
9433 JP Equity	3,942	9,476	42.13	59.66	24.58	1.69%	(80.43)
9437 JP Equity	(313)	(5,749)	15.71	16.57	-5.12	1.06%	24.86
9983 JP Equity	(140)	3,177	368.36	352.83	-2.79	1.58%	(48.77)

9984 JP Equity	2,314	2,797	42.69	78.01	49.16	1.68%	(43.80)
AAPL US Equity	8	7,877	518.25	518.77	0.09	1.09%	(89.59)
ABB US Equity	737	10,408	23.59	25.26	6.90	1.03%	34.52
ABBN VX Equity	597	8,703	23.63	25.25	6.21	1.10%	19.27
ABBV US Equity	124	5,335	49.49	50.64	2.39	0.97%	(13.46)
ABEV US Equity	128	(7,232)	7.25	7.12	1.24	1.42%	(41.05)
ABEV3 BZ Equity	131	(6,923)	7.29	7.15	1.38	1.37%	(31.90)
ABI BB Equity	101	5,566	101.57	103.41	2.04	0.89%	68.32
ABT US Equity	51	4,097	38.87	39.35	1.72	0.72%	7.20
ABX CN Equity	(25)	2,002	20.95	20.69	-0.72	1.72%	(52.61)
ABX US Equity	(23)	2,034	20.95	20.71	-0.69	1.67%	(50.16)
ACA FP Equity	6,781	5,408	6.83	15.40	107.57	1.17%	(43.21)
ACE US Equity	95	3,677	93.86	96.28	3.98	0.65%	(12.53)
ACN US Equity	753	9,052	77.04	83.45	10.63	0.78%	7.89
ADP US Equity	81	1,193	72.36	77.28	11.18	0.61%	6.15
AFL US Equity	(6)	4,556	62.74	62.65	-0.27	0.52%	8.09
AGN US Equity	1,505	8,057	107.54	127.63	16.62	1.12%	188.18
AI FP Equity	(4)	4,497	135.51	135.40	-0.12	0.68%	(23.36)
AIG US Equity	2	4,012	48.66	48.68	0.05	1.04%	(32.82)
AIR FP Equity	4,771	6,526	42.47	73.53	67.20	1.09%	72.25
ALV GR Equity	3,210	7,550	125.64	179.06	49.90	0.85%	(50.58)
ALVG IX Equity	2,407	5,742	126.13	179.00	49.29	0.85%	(34.91)
AMGN US Equity	6,801	22,886	94.49	122.57	28.93	1.03%	(512.36)
AMT US Equity	646	10,655	76.29	80.91	7.20	0.84%	(1.31)
AMZN US Equity	3,605	14,103	287.66	361.18	19.85	1.29%	185.40
ANZ AU Equity	33	3,602	28.48	28.75	1.14	0.81%	(18.29)
APA US Equity	196	(6,870)	82.74	80.37	2.63	1.09%	208.48
APC US Equity	(124)	(6,360)	81.31	82.90	-2.06	0.94%	1.08
AXP US Equity	2,635	10,373	71.56	89.75	24.62	1.03%	(15.92)
AZN LN Equity	4,604	12,676	49.80	67.89	38.81	0.94%	(103.63)
AZN SS Equity	4,071	11,669	50.40	67.98	37.67	0.93%	(52.09)
AZN US Equity	4,431	12,432	49.96	67.76	33.68	1.06%	(57.98)
BA US Equity	10,613	17,951	79.84	127.04	50.18	1.18%	(148.38)
BAC US Equity	9,185	10,884	8.82	16.27	95.08	0.89%	(194.13)
BARC LN Equity	(227)	5,295	4.40	4.22	-3.63	1.18%	(83.11)
BAS GR Equity	1,248	7,333	97.30	113.86	21.39	0.80%	17.40
BATS LN Equity	47	4,163	52.24	52.83	1.27	0.88%	(11.36)
BAX US Equity	(293)	(8,047)	66.82	69.25	-5.95	0.61%	(48.46)
BAYN GR Equity	9,348	11,757	76.64	137.56	87.16	0.91%	(284.57)
BBAS3 BZ Equity	92	(1,954)	8.70	8.29	2.77	1.70%	40.14
BBD US Equity	809	(6,743)	12.96	11.40	9.37	1.28%	80.34
BBDC4 BZ Equity	768	(7,252)	12.74	11.39	8.70	1.22%	132.10
BBL US Equity	(36)	2,533	64.60	63.70	-1.26	1.12%	(12.18)
BBVA SM Equity	1,342	5,723	10.09	12.46	22.65	1.03%	(39.07)
BCE CN Equity	26	(6,644)	43.17	43.00	0.67	0.59%	35.00
BCS US Equity	(279)	6,397	17.69	16.95	-3.35	1.30%	(92.07)
BEN US Equity	29	4,618	52.08	52.41	0.57	1.09%	(39.08)

BG/ LN Equity	(166)	(3,003)	17.35	18.31	-3.85	1.43%	4.33
BHP AU Equity	1	5,172	34.61	34.61	0.01	0.98%	(101.27)
BHP US Equity	1	4,501	69.12	69.14	0.03	0.96%	(38.62)
BIIB US Equity	439	1,066	245.93	347.16	28.64	1.44%	6.90
BIL SJ Equity	(67)	2,952	32.54	31.82	-1.80	1.26%	(42.69)
BK US Equity	11	2,177	31.15	31.31	0.60	0.88%	(13.85)
BLK US Equity	105	1,171	274.17	298.71	9.60	0.93%	(11.32)
BLT LN Equity	(48)	3,437	32.42	31.97	-1.30	1.08%	(19.29)
BMO CN Equity	30	6,251	65.36	65.68	0.75	0.64%	(10.71)
BMW GR Equity	845	5,076	98.63	115.04	19.76	0.84%	(36.66)
BMY US Equity	6,905	13,669	35.71	53.75	41.02	1.23%	(101.77)
BN FP Equity	21	(3,684)	70.54	70.13	0.60	0.95%	15.53
BNP FP Equity	1,696	5,498	61.78	80.84	28.19	1.09%	(55.76)
BNS CN Equity	(28)	4,379	57.47	57.11	-0.86	0.74%	(14.25)
BP/ LN Equity	852	9,797	7.76	8.44	12.72	0.68%	(37.48)
BRK/B US Equity	(14)	4,878	114.00	113.67	-0.50	0.59%	2.85
BSBR US Equity	1,618	(8,171)	6.18	4.96	14.09	1.41%	119.73
BUD US Equity	137	5,671	101.59	104.04	2.75	0.88%	102.21
BX US Equity	240	2,976	30.31	32.76	7.42	1.09%	(12.91)
C US Equity	(34)	1,362	49.38	48.17	-2.14	1.17%	(13.17)
CA FP Equity	390	1,959	30.49	36.56	19.19	1.04%	(15.34)
CAT US Equity	1,193	10,300	87.23	97.33	10.90	1.06%	100.67
CBA AU Equity	(10)	6,284	67.74	67.63	-0.20	0.77%	(45.74)
CBS US Equity	422	1,267	49.35	65.78	26.81	1.24%	(2.24)
CCL US Equity	855	7,821	36.20	40.16	11.37	0.96%	26.59
CELG US Equity	13,406	15,111	85.54	161.42	76.48	1.16%	(448.66)
CFR VX Equity	(7)	3,162	99.43	99.22	-0.19	1.09%	(26.13)
CL US Equity	983	18,685	58.99	62.09	9.94	0.53%	35.86
CM CN Equity	21	5,611	81.17	81.47	0.76	0.49%	(4.14)
CMCSA US Equity	4,261	17,408	40.65	50.60	27.11	0.90%	(3.47)
CMCSK US Equity	6,665	18,900	36.26	49.05	39.35	0.90%	64.53
CNI US Equity	1,157	12,873	51.38	55.99	12.76	0.70%	37.48
CNQ CN Equity	222	6,397	35.48	36.71	3.67	0.94%	1.82
CNR CN Equity	1,135	12,425	51.30	55.98	13.78	0.66%	37.77
COF US Equity	322	6,077	67.68	71.27	5.73	0.92%	19.65
COP US Equity	53	(7,980)	66.64	66.20	0.97	0.68%	41.94
COST US Equity	31	4,526	115.31	116.11	1.01	0.68%	32.50
COV LN Equity	186	2,442		#N/A N/A	25.05	0.30%	
COV US Equity	761	6,347	63.38	70.98	14.19	0.84%	46.11
CRM US Equity	249	2,054	56.89	63.79	9.85	1.23%	4.88
CS FP Equity	2,338	6,734	19.39	26.12	35.47	0.98%	(188.13)
CSCO US Equity	(9)	(4,977)	21.79	21.83	-0.20	0.87%	24.80
CSX US Equity	798	8,914	25.07	27.32	8.44	1.06%	(29.60)
CVE CN Equity	1,076	(10,449)	28.70	25.74	14.87	0.69%	75.43
CVS US Equity	1,565	10,312	62.75	72.27	20.82	0.73%	48.05
CVX US Equity	(215)	(8,207)	112.39	115.34	-3.69	0.71%	(27.29)
D US Equity	2,017	12,240	60.05	69.94	24.38	0.68%	(308.29)

DAI GR Equity	6,677	13,908	62.20	92.07	46.68	1.03%	(46.89)
DBK GR Equity	134	4,052	46.61	48.16	3.11	1.07%	(56.23)
DD US Equity	2,467	12,305	54.46	65.38	24.62	0.81%	97.00
DDAIF US Equity	3,797	8,377	63.20	91.85	37.32	1.21%	(20.34)
DE US Equity	(129)	8,122	85.63	84.29	-2.66	0.60%	4.74
DELL US Equity	14	6,715		#N/A N/A	2.65	0.08%	
DG FP Equity	4,189	9,889	51.34	73.08	44.82	0.95%	(174.29)
DGE LN Equity	(10)	790	31.54	31.16	-0.47	2.56%	(12.63)
DHR US Equity	4,416	14,097	58.57	76.91	46.30	0.68%	25.41
DIS US Equity	1,730	9,908	68.36	80.30	16.98	1.03%	(24.41)
DISCA US Equity	(16)	3,650	82.02	81.67	-0.41	1.04%	(6.61)
DNB NO Equity	1,021	9,735	15.77	17.43	15.63	0.67%	7.85
DOW US Equity	2,166	6,446	35.84	47.88	29.35	1.14%	104.44
DPW GR Equity	168	547	28.24	36.93	33.79	0.91%	3.04
DTE GR Equity	5,286	13,640	12.22	16.95	36.61	1.06%	(321.65)
DTV US Equity	2,304	9,495	60.49	75.16	32.48	0.75%	21.39
DUK US Equity	(162)	(8,822)	69.60	70.88	-3.90	0.47%	47.09
DVN US Equity	204	7,132	61.93	63.70	3.64	0.79%	(11.38)
EBAY US Equity	417	5,059	52.95	57.32	8.53	0.97%	122.34
ECL US Equity	172	4,580	101.70	105.52	5.24	0.72%	56.23
EDF FP Equity	5,920	9,189	23.45	38.55	65.77	0.98%	(318.66)
EMC US Equity	489	8,839	24.88	26.26	6.16	0.90%	221.43
EMR US Equity	(25)	(1,017)	63.75	65.31	-3.29	0.74%	(11.41)
ENB CN Equity	(130)	(7,004)	41.70	42.47	-3.86	0.48%	53.53
ENEL IM Equity	1,313	7,503	4.32	5.07	17.54	1.00%	(128.92)
ENI IM Equity	18	6,605	23.75	23.81	0.39	0.71%	(39.26)
EOAN GR Equity	17	2,996	18.77	18.87	0.60	0.94%	(98.33)
EOG US Equity	1,636	5,573	143.99	186.25	27.57	1.06%	131.46
EPD US Equity	660	10,466	62.42	66.35	9.30	0.68%	93.85
ERICB SS Equity	294	6,004	12.27	12.87	5.95	0.82%	55.10
ESRX US Equity	1,095	9,815	66.69	74.13	14.98	0.75%	(15.15)
ETN US Equity	230	4,358	71.91	75.71	5.06	1.04%	26.37
F US Equity	(117)	(3,621)	14.82	15.29	-3.28	0.98%	(27.74)
FB US Equity	1,553	2,630	44.06	70.07	38.79	1.52%	7.80
FCX US Equity	(22)	2,977	33.56	33.31	-0.63	1.19%	40.64
FDX US Equity	528	5,338	120.94	132.91	10.51	0.94%	(6.01)
FOX US Equity	19	3,520	31.89	32.06	0.62	0.85%	(21.68)
FOXA US Equity	33	3,246	32.65	32.98	1.03	0.97%	(22.94)
FP FP Equity	526	8,334	59.78	63.55	8.86	0.71%	11.70
G IM Equity	297	5,607	21.32	22.45	6.11	0.87%	(41.11)
GE US Equity	2,152	16,425	22.32	25.24	14.18	0.92%	(62.13)
GILD US Equity	34,561	13,861	24.02	83.93	182.40	1.37%	84.38
GIS US Equity	203	12,190	49.06	49.88	3.10	0.54%	(43.53)
GLE FP Equity	1,028	3,248	49.51	65.18	24.31	1.30%	(8.68)
GLEN LN Equity	(13)	593	5.63	5.51	-1.68	1.31%	(4.67)
GLW US Equity	2,164	11,376	16.17	19.25	17.24	1.10%	(8.65)
GM US Equity	766	2,560	28.27	36.73	26.33	1.14%	47.36

GOOG US Equity	5,282	12,428	857.75	1,222.32	48.74	0.87%	54.09
GS US Equity	6,297	13,671	110.98	162.09	61.48	0.75%	(310.61)
GSK LN Equity	395	4,319	25.71	28.06	7.90	1.16%	19.15
GSZ FP Equity	67	5,466	23.77	24.07	1.49	0.83%	(89.64)
HAL US Equity	830	5,145	47.69	55.39	15.71	1.03%	9.52
HD US Equity	3,053	13,333	66.67	81.93	32.78	0.70%	374.64
HMB SS Equity	580	6,110	40.79	44.66	10.66	0.89%	(19.13)
HON US Equity	6,436	11,930	61.10	94.06	86.25	0.63%	48.89
HPQ US Equity	1,322	6,863	25.14	29.98	20.24	0.95%	47.14
HSBA LN Equity	(61)	1,529	10.85	10.44	-1.66	2.42%	(5.64)
IBE SM Equity	1,395	7,103	5.50	6.58	35.06	0.56%	34.60
IBM US Equity	9	(8,393)	184.74	184.53	0.16	0.69%	(49.63)
IMT LN Equity	1,387	10,924	35.95	40.51	11.20	1.13%	101.20
INTC US Equity	427	9,784	23.81	24.85	5.00	0.87%	116.92
ISP IM Equity	3,273	5,608	1.92	3.04	51.10	1.14%	(38.14)
ITUB US Equity	292	(5,909)	13.81	13.13	3.52	1.40%	51.48
ITUB4 BZ Equity	199	(6,366)	13.59	13.17	2.36	1.32%	72.82
ITW US Equity	3,016	14,011	67.84	82.44	32.15	0.67%	94.18
ITX SM Equity	184	(4,648)	149.71	143.79	4.42	0.89%	47.10
JCI US Equity	4,582	9,883	34.13	49.94	43.19	1.07%	58.62
JNJ US Equity	3,964	12,630	69.31	91.07	43.09	0.73%	(5.01)
JPM US Equity	723	8,516	52.29	56.73	10.42	0.82%	(96.82)
KMB US Equity	181	7,934	106.69	109.12	3.38	0.67%	(79.07)
KMI US Equity	553	(6,752)	35.17	32.29	9.78	0.84%	69.67
KO US Equity	174	(6,962)	38.83	37.86	3.78	0.66%	(14.64)
LBTYA US Equity	(4)	2,272	84.93	84.80	-0.17	0.90%	(28.64)
LBTYK US Equity	138	1,975	78.04	83.50	7.71	0.91%	(37.19)
LIN GR Equity	268	8,087	198.03	204.60	4.34	0.77%	(36.16)
LLOY LN Equity	3,565	7,073	0.89	1.34	51.01	0.99%	(80.85)
LLY US Equity	4	1,756	58.44	58.58	0.27	0.89%	4.69
LMT US Equity	651	2,016	122.48	162.04	30.13	1.07%	(40.37)
LNKD US Equity	(146)	(1,249)	192.19	214.71	-6.10	1.92%	(31.30)
LOW US Equity	337	4,470	47.00	50.54	7.98	0.94%	246.03
LVS US Equity	2,480	6,808	61.33	83.67	25.71	1.42%	5.10
LYB US Equity	1,075	2,297	59.29	87.04	41.47	1.13%	32.47
MA US Equity	11,327	17,711	47.01	77.07	51.61	1.24%	209.94
MAERSKB DC Equity	6,779	14,148	8,212.58	12,147.46	46.14	1.04%	(198.95)
MC FP Equity	25	3,466	183.43	184.76	0.75	0.97%	(78.07)
MCD US Equity	(94)	(6,973)	94.88	96.15	-3.09	0.43%	22.74
MCK US Equity	151	1,824	162.20	175.59	10.78	0.77%	(18.32)
MDLZ US Equity	2,520	13,641	28.68	33.98	23.67	0.78%	(104.61)
MDT US Equity	7,042	20,811	43.22	57.85	42.30	0.80%	201.65
MET US Equity	954	7,556	44.37	49.97	11.70	1.08%	(96.05)
MFC CN Equity	4,209	8,003	12.38	18.88	50.57	1.04%	(160.12)
MHS US Equity	1,755	13,962		#N/A N/A	11.02	1.14%	
MMM US Equity	7,927	21,331	96.89	132.90	52.54	0.71%	12.33
MO US Equity	(6)	3,964	35.61	35.55	-0.24	0.69%	(12.78)

MON US Equity	289	11,917	106.02	108.59	3.20	0.76%	(58.33)
MOS US Equity	(127)	(3,132)	46.15	48.03	-3.87	1.05%	1.37
MRK US Equity	1,424	9,684	49.03	56.24	17.86	0.82%	34.99
MS US Equity	137	1,649	27.57	29.85	7.16	1.16%	(1.85)
MSFT US Equity	552	7,177	34.82	37.50	8.75	0.88%	(25.43)
MUV2 GR Equity	737	7,645	197.70	216.75	16.58	0.58%	(46.70)
NAB AU Equity	3	6,672	31.16	31.17	0.06	0.87%	(12.55)
NCM AU Equity	2,164	(4,077)	21.94	10.30	23.87	2.22%	105.65
NEE US Equity	3,650	14,649	72.62	90.71	35.24	0.71%	(230.83)
NEM US Equity	2,406	(7,392)	34.95	23.57	17.45	1.87%	88.02
NESN VX Equity	716	9,821	69.64	74.71	8.83	0.83%	(21.98)
NG/ LN Equity	2,030	12,114	11.82	13.80	24.80	0.68%	(168.35)
NKE US Equity	969	4,263	64.07	78.64	25.91	0.88%	32.45
NOK US Equity	4,171	4,498	3.96	7.64	61.57	1.51%	(23.99)
NOV US Equity	(71)	2,772	76.16	74.25	-3.12	0.82%	(9.86)
NOVN VX Equity	5,793	18,291	63.81	84.01	45.07	0.70%	(31.21)
NOVOB DC Equity	1,610	8,066	39.37	47.22	15.51	1.29%	(5.69)
NSC US Equity	1,252	9,590	80.49	91.00	11.34	1.15%	48.59
NVS US Equity	4,417	15,510	65.07	83.60	43.29	0.66%	(74.28)
OGXP3 BZ Equity	5,054	(5,180)	4.43	0.11	21.17	4.61%	185.23
OR FP Equity	27	3,253	167.89	169.27	0.72	1.14%	(45.29)
ORA FP Equity	88	4,522	12.58	12.83	2.03	0.97%	(115.74)
ORCL US Equity	1,179	7,418	33.31	38.60	22.87	0.70%	82.77
OXY US Equity	51	4,632	94.24	95.28	1.45	0.76%	(20.34)
PBR US Equity	459	(2,814)	13.30	11.13	10.87	1.50%	115.26
PBR/A US Equity	421	(2,795)	13.87	11.78	9.96	1.51%	115.24
PCLN US Equity	1,283	3,043	956.05	1,359.28	31.09	1.36%	49.43
PCP US Equity	2,672	13,710	212.47	253.88	22.18	0.88%	(115.60)
PEP US Equity	(16)	(1,765)	78.31	79.03	-1.42	0.64%	8.91
PETR3 BZ Equity	444	(2,923)	6.54	5.55	10.59	1.43%	141.64
PETR4 BZ Equity	472	(3,123)	6.95	5.90	10.51	1.44%	130.08
PFE US Equity	4,868	21,828	26.10	31.92	27.34	0.82%	65.64
PG US Equity	52	4,762	77.33	78.17	1.42	0.77%	9.85
PHIA NA Equity	1,604	11,244	30.43	34.77	16.88	0.85%	(59.00)
PM US Equity	730	(10,166)	85.47	79.33	8.83	0.81%	70.10
PNC US Equity	574	7,645	75.28	80.93	7.90	0.95%	26.62
POT CN Equity	(70)	(3,323)	32.57	33.25	-2.10	1.00%	(4.72)
POT US Equity	(67)	(3,554)	32.66	33.28	-1.76	1.08%	(6.71)
PRU LN Equity	8,102	10,521	12.76	22.59	64.02	1.20%	(196.34)
PSA US Equity	528	9,413	158.54	167.43	9.73	0.58%	(34.18)
PSX US Equity	1,151	6,030	64.65	76.99	19.72	0.97%	(46.36)
PX US Equity	2,243	16,099	113.30	129.08	18.82	0.74%	63.95
QCOM US Equity	1,565	12,547	66.83	75.16	16.58	0.75%	21.74
QQQ US Equity	6,380	19,920	68.46	90.38	50.96	0.63%	15.93
RAI US Equity	-	906	49.76	49.76	0.00	0.67%	(0.74)
RDS/A US Equity	(20)	3,372	73.41	72.98	-0.76	0.77%	(15.20)
RDS/B US Equity	171	5,192	75.80	78.29	4.11	0.80%	(24.31)

RDSA LN Equity	230	4,065	34.51	36.47	6.90	0.82%	(29.46)
RDSA NA Equity	(22)	3,264	36.70	36.46	-0.80	0.85%	(25.87)
RDSB LN Equity	212	4,580	37.36	39.10	5.21	0.89%	(31.00)
REGN US Equity	738	4,722	292.33	338.01	8.51	1.84%	(36.65)
RIO AU Equity	11	5,779	60.05	60.17	0.21	0.92%	(185.80)
RIO LN Equity	227	5,748	54.73	56.88	3.02	1.31%	(46.82)
RIO US Equity	239	4,934	54.04	56.66	3.33	1.45%	(27.17)
ROG VX Equity	7,327	17,035	212.78	304.31	54.05	0.80%	(54.68)
RY CN Equity	1	4,764	65.13	65.14	0.04	0.68%	(27.99)
SAB LN Equity	117	4,132	46.80	48.12	2.89	0.98%	20.44
SAN FP Equity	54	(6,174)	103.67	102.77	1.16	0.75%	(41.61)
SAN SM Equity	582	7,256	8.35	9.02	9.99	0.80%	(39.95)
SAN US Equity	490	5,315	8.28	9.04	8.49	1.09%	(34.47)
SAP GR Equity	(97)	5,241	81.52	80.03	-2.62	0.71%	3.85
SAP US Equity	(167)	7,101	81.56	79.68	-3.11	0.76%	(24.32)
SBUX US Equity	-	649	71.23	71.23	0.00	1.05%	(0.96)
SGO FP Equity	2,608	7,836	44.08	58.76	32.89	1.01%	(194.29)
SI US Equity	1,690	11,259	114.69	131.90	18.85	0.80%	(51.84)
SIE GR Equity	1,355	8,908	114.81	132.28	20.78	0.73%	(22.88)
SLB US Equity	1,049	6,528	79.94	92.79	19.35	0.83%	49.17
SMSN LI Equity	204	(7,260)	644.51	626.38	2.96	0.95%	(96.48)
SO US Equity	(4)	405	42.50	42.09	-2.17	0.44%	(1.42)
SPG US Equity	22	4,487	160.18	160.98	0.68	0.73%	35.24
SREN VX Equity	1,571	9,709	80.14	93.10	19.90	0.81%	(130.80)
STAN LN Equity	210	(5,283)	22.30	21.41	3.56	1.12%	7.23
STL NO Equity	242	6,281	25.39	26.37	4.00	0.96%	(34.57)
STT US Equity	(42)	2,766	68.59	67.57	-1.39	1.08%	(21.04)
SU CN Equity	(31)	4,576	33.28	33.06	-1.00	0.66%	(23.95)
SU FP Equity	283	6,518	84.31	87.97	4.53	0.96%	(127.18)
SU US Equity	(29)	4,606	33.29	33.09	-0.94	0.67%	(21.29)
SWEDA SS Equity	687	5,950	24.71	27.56	13.13	0.88%	30.24
SYNN VX Equity	(43)	(8,069)	359.52	361.43	-0.52	1.02%	86.16
T US Equity	568	(8,522)	34.31	32.02	8.52	0.78%	44.49
TD CN Equity	(35)	4,716	44.82	44.49	-1.60	0.46%	(10.95)
TEF SM Equity	16	4,395	15.61	15.67	0.51	0.71%	3.92
TEF US Equity	13	3,406	15.48	15.54	0.42	0.88%	(7.14)
TGT US Equity	602	(10,717)	63.57	60.00	5.63	1.00%	(743.10)
TJX US Equity	3,008	9,492	46.31	60.99	37.52	0.84%	40.57
TLS AU Equity	(18)	6,561	4.59	4.57	-0.40	0.67%	(86.69)
TLSN SS Equity	30	4,427	7.62	7.67	0.86	0.78%	(27.78)
TM US Equity	94	(5,170)	117.86	115.72	2.25	0.81%	35.13
TMO US Equity	9,787	10,218	63.59	124.49	106.66	0.90%	125.48
TOT US Equity	445	4,690	57.98	63.48	11.88	0.80%	2.27
TRP CN Equity	(46)	(6,953)	43.75	44.04	-1.02	0.65%	40.07
TRV US Equity	(15)	4,763	83.58	83.32	-0.41	0.75%	11.18
TSCO LN Equity	341	(7,398)	5.65	5.39	5.79	0.80%	256.81
TWC US Equity	760	5,074	119.70	137.62	17.49	0.86%	(16.82)

TWX US Equity	(42)	4,212	65.11	64.46	-1.32	0.76%	(19.17)
TXN US Equity	3,418	12,205	34.93	44.71	34.26	0.82%	111.56
TYC US Equity	11,133	24,080	29.17	42.65	68.78	0.67%	181.24
UBS US Equity	314	5,489	19.43	20.55	6.82	0.84%	(31.74)
UBSN VX Equity	255	5,158	19.51	20.47	6.77	0.73%	(63.90)
UCG IM Equity	2,372	5,391	5.58	8.04	33.13	1.33%	(57.99)
ULVR LN Equity	(78)	(1,973)	39.29	40.85	-4.43	0.89%	13.71
UNA NA Equity	(204)	(6,295)	38.14	39.38	-3.66	0.88%	31.35
UNH US Equity	1,826	10,037	64.08	75.74	21.42	0.85%	53.15
UNP US Equity	981	10,100	161.98	177.70	12.15	0.80%	(69.69)
UPS US Equity	2,856	14,806	79.87	95.28	32.99	0.58%	(37.44)
USB US Equity	2,592	14,238	34.71	41.03	28.65	0.64%	72.58
UTX US Equity	6,318	15,190	82.05	116.18	51.09	0.81%	37.37
V US Equity	4,011	3,914	111.85	226.47	104.31	0.98%	(27.18)
VALE US Equity	304	(3,908)	15.08	13.90	5.75	1.35%	19.81
VALE3 BZ Equity	360	(4,586)	15.04	13.86	5.69	1.38%	50.68
VIAB US Equity	4,009	7,376	55.90	86.28	55.24	0.98%	(25.53)
VIV FP Equity	248	2,668	26.19	28.62	11.05	0.84%	24.93
VMW US Equity	529	4,244	87.26	98.14	9.94	1.25%	85.15
VOD LN Equity	143	3,036	3.91	4.09	3.21	1.46%	(24.43)
VOD US Equity	90	3,007	39.50	40.69	2.00	1.50%	(29.74)
VOW3 GR Equity	925	6,826	228.75	259.75	10.72	1.26%	(36.73)
VRX CN Equity	942	1,611	92.95	147.32	50.49	1.16%	43.48
VRX US Equity	1,098	1,880	93.20	147.63	55.81	1.05%	59.23
VTI US Equity	584	5,134	86.91	96.79	20.62	0.55%	9.57
VWO US Equity	319	(7,247)	40.33	38.56	4.91	0.90%	26.01
VZ US Equity	245	(6,121)	48.12	46.19	4.81	0.83%	27.80
WBC AU Equity	67	3,018	29.45	30.10	2.56	0.86%	(14.38)
WES AU Equity	(76)	5,711	38.90	38.39	-1.77	0.76%	(27.58)
WFC US Equity	2,283	10,067	37.56	46.08	35.22	0.64%	2.65
WLP US Equity	2,133	10,369	74.31	89.60	19.69	1.04%	(76.96)
WMT US Equity	(5)	1,602	74.83	74.59	-0.49	0.66%	28.35
WOW AU Equity	(359)	(6,932)	31.30	32.92	-8.27	0.63%	33.22
XOM US Equity	672	10,902	90.48	96.05	8.56	0.72%	(43.33)
XTA LN Equity	2	(2,238)		#N/A N/A	0.04	2.26%	
YHOO US Equity	298	1,282	30.64	37.75	18.87	1.23%	18.92
YUM US Equity	43	5,221	72.83	73.43	0.90	0.92%	13.76
ZURN VX Equity	158	6,394	291.95	299.14	3.18	0.77%	(70.57)

#### 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	16,660	62,272	1,455.70	1,845.16	40.49	0.66%	1.71
NDX Index	13,941	46,686	2,831.19	3,676.60	38.41	0.78%	(41.89)
RTY Index	14,405	39,938	868.48	1,181.72	39.09	0.92%	359.82

SPTSX Index	(14)	19,447	12,764.14	12,754.93	-0.13	0.57%	(73.92)
MEXBOL Index	2,055	(26,146)	3,142.70	2,895.73	8.01	0.98%	535.00
IBOV Index	2,319	(22,524)	22,076.65	19,804.17	7.96	1.29%	261.10
MERVAL Index	(195)	5,530	765.68	739.61	-1.56	2.27%	(29.59)
UKX Index	3,976	39,963	10,288.22	11,311.75	15.67	0.63%	(361.45)
DAX Index	8,982	36,674	10,610.77	13,209.52	39.43	0.62%	(441.65)
CAC Index	1,375	20,042	5,625.44	6,011.46	11.40	0.60%	(209.67)
IBEX Index	8,312	38,829	11,513.85	13,978.66	26.75	0.80%	(357.52)
SMI Index	7,219	43,402	8,201.97	9,566.13	32.07	0.52%	(148.52)
FTSEMIB Index	5,212	25,079	23,089.63	27,888.28	30.12	0.69%	(286.64)
PSI20 Index	5,723	24,289	8,026.78	9,918.00	22.57	1.04%	(530.95)
ISEQ Index	25,794	40,099	4,246.25	6,977.67	81.86	0.79%	(981.60)
ICEXI Index	4,891	35,800	6.60	7.50	22.66	0.60%	35.42
AEX Index	5,299	42,240	484.27	545.02	20.01	0.63%	(527.73)
BEL20 Index	6,911	44,003	3,610.75	4,177.89	26.98	0.58%	(61.71)
LUXXX Index	9,234	39,715	1,655.49	2,040.38	33.61	0.69%	(465.32)
KFX Index	11,619	38,048	100.82	131.61	31.75	0.96%	(717.32)
HEX Index	8,513	40,933	8,513.92	10,284.68	26.27	0.79%	(566.28)
OMX Index	2,323	22,640	191.06	210.66	14.72	0.70%	(82.25)
ATX Index	3,906	28,102	3,213.33	3,659.97	16.50	0.84%	(259.14)
ASE Index	7,606	17,693	1,246.19	1,781.94	30.17	1.42%	678.61
OSEBX Index	1,805	22,138	84.29	91.16	11.53	0.71%	(75.10)
INDEXCF Index	309	(15,948)	41.62	40.81	2.10	0.92%	241.81
TOP40 Index	45	23,401	3,916.64	3,924.20	0.22	0.88%	(210.71)
SENSEX Index	(355)	(16,223)	330.60	337.84	-2.79	0.78%	(22.80)
NKY Index	655	14,214	139.54	145.97	3.48	1.32%	(137.33)
HSI Index	(66)	15,574	2,903.43	2,891.12	-0.51	0.83%	84.16
SHCOMP Index	1,098	(33,700)	344.53	333.30	3.86	0.85%	(122.63)
KOSPI Index	204	16,497	1.82	1.84	1.64	0.75%	108.58
AS51 Index	115	12,591	4,825.68	4,869.92	1.41	0.65%	(94.01)
STBCNZL Index	32,346	73,231	444.47	640.79	101.71	0.43%	1.65
EEM US Equity	263	(6,119)	40.76	39.01	4.49	0.96%	(4.91)
IYR US Equity	19	4,214	67.67	67.97	0.87	0.51%	11.86
MDY US Equity	5,031	14,269	184.03	248.91	42.57	0.83%	78.63
JNK US Equity	14	4,652	41.22	41.35	1.56	0.20%	4.52
XLF US Equity	5,162	13,610	15.57	21.48	46.89	0.81%	(26.18)
XLU US Equity	352	8,406	38.65	40.27	7.93	0.53%	(28.18)
XLK US Equity	2,180	12,860	30.80	36.02	25.91	0.65%	12.54
XLI US Equity	5,689	16,147	38.20	51.66	44.59	0.79%	21.15
XLP US Equity	87	7,329	41.38	41.87	2.08	0.57%	(7.08)
XLY US Equity	8,609	20,539	46.72	66.30	53.93	0.78%	163.58
XLE US Equity	156	4,209	84.01	87.12	4.62	0.80%	(27.39)
XLB US Equity	3,567	14,930	37.57	46.55	29.84	0.80%	140.13
XLV US Equity	12,673	24,346	38.87	59.10	65.47	0.80%	-
SXXP Index	6,632	43,407	400.51	461.70	26.74	0.57%	(392.53)
SXAP Index	10,004	28,526	520.28	702.75	39.18	0.90%	(171.16)
SXKP Index	6,401	47,032	366.14	415.97	18.63	0.73%	(731.76)

SX6P Index	4,735	34,237	352.74	401.52	21.59	0.64%	(636.59)
SXEP Index	1,390	29,339	441.65	462.58	7.35	0.64%	(145.32)
SXIP Index	12,420	28,923	222.31	317.76	55.85	0.77%	(363.92)
SXNP Index	4,938	28,384	482.69	566.66	25.98	0.67%	(268.01)
SX3P Index	413	18,170	662.20	677.26	3.42	0.66%	(43.36)
SXDP Index	26,135	61,075	609.16	869.83	67.35	0.64%	(235.28)
SX4P Index	3,287	25,840	917.36	1,034.04	18.32	0.69%	(251.90)
SX8P Index	2,617	17,778	343.07	393.58	20.76	0.71%	(59.31)
SXOP Index	9,339	40,520	380.28	467.92	27.32	0.84%	(437.33)
SXQP Index	219	20,335	796.99	805.55	1.43	0.75%	(210.37)
SXRP Index	578	29,339	434.81	443.37	3.36	0.59%	(435.85)
SXMP Index	12,680	35,766	261.12	353.69	53.66	0.66%	(629.31)
SXTP Index	22,888	39,247	172.05	272.39	87.26	0.67%	(349.06)
SX7E Index	5,979	18,604	159.25	210.43	32.50	0.99%	(291.36)
SX5E Index	6,439	39,732	3,703.93	4,304.21	26.02	0.62%	(403.65)
SPGSCITR Index	(17)	12,631	4,971.14	4,964.55	-0.28	0.47%	11.14
XAG Curncy	1,360	(20,150)	22.78	21.24	6.19	1.09%	609.39
CO1 Comdty	(140)	(24,622)	108.90	109.52	-1.05	0.54%	(2.24)
CL1 Comdty	1,042	23,341	98.21	102.59	5.76	0.77%	181.98
NG1 Comdty	4,792	16,608	3.77	4.86	6.25	4.62%	(1,012.08)
XAU Comdty	2,060	(24,757)	109.35	100.25	12.15	0.68%	356.33
IBOXHY Index	2,855	53,418	220.12	231.89	48.92	0.11%	76.16
US_TSY CREDIT	19	21,936	760.27	760.92	0.65	0.13%	28.60
CA_TSY CREDIT	6,684	(97,153)	1,269.35	1,182.02	20.14	0.34%	114.95
MX_TSY CREDIT	73	(13,747)	209.03	207.92	1.14	0.46%	61.54
AU_TSY CREDIT	1,326	(79,133)	1,457.62	1,433.19	4.04	0.42%	422.74
JP_TSY CREDIT	716	(59,678)	822.00	812.14	3.25	0.37%	71.31
MY_TSY CREDIT	781	(92,252)	167.43	166.01	3.24	0.26%	(354.40)
SG_TSY CREDIT	700	(95,749)	219.11	217.51	3.59	0.20%	53.18
AT_TSY CREDIT	2,353	65,839	354.93	367.61	12.58	0.28%	(125.91)
BE_TSY CREDIT	3,156	68,662	473.68	495.45	17.04	0.27%	(123.00)
FI_TSY CREDIT	2,294	68,080	346.31	357.98	12.29	0.27%	(147.13)
FR_TSY CREDIT	2,742	66,815	1,665.92	1,734.28	14.94	0.27%	(118.12)
DE_TSY CREDIT	1,907	66,681	1,235.81	1,271.15	10.07	0.28%	(136.78)
IE_TSY CREDIT	28,845	78,270	336.92	461.09	123.35	0.30%	(481.03)
IT_TSY CREDIT	6,694	54,111	1,612.63	1,812.14	37.07	0.33%	(166.64)
NL_TSY CREDIT	2,219	66,885	1,318.51	1,362.25	12.11	0.27%	(130.12)
ES_TSY CREDIT	8,931	50,187	392.28	462.09	54.32	0.33%	(234.47)
DK_TSY CREDIT	2,191	60,407	725.64	751.97	12.10	0.30%	(64.03)
NO_TSY CREDIT	(290)	(27,378)	333.32	336.85	-2.35	0.45%	120.09
PL_TSY CREDIT	752	22,143	420.32	434.59	6.60	0.51%	(230.51)
ZA_TSY CREDIT	1,491	(33,149)	83.13	79.39	5.00	0.90%	345.58
SE_TSY CREDIT	(405)	(21,138)	452.11	460.77	-7.18	0.27%	32.35
CH_TSY CREDIT	2,835	60,555	1,000.12	1,046.95	14.40	0.33%	(229.25)
GB_TSY CREDIT	673	56,841	1,489.15	1,506.79	3.78	0.31%	(91.84)