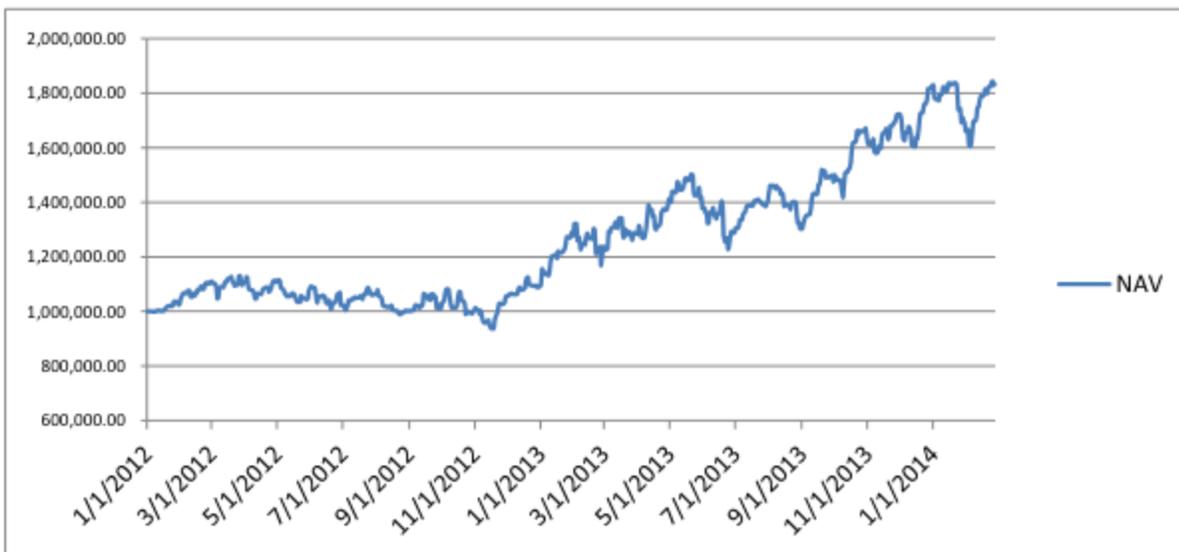


Current Date:	2/27/2014	Change on Day:	0.33%
Total Return since 1/1/12:	83.38%	MSCI World Change on Day	0.21%
T12M Return:	47.92%	No of Positions (+MTM) on Day	236
T90 Day Return:	6.49%	No of Positions (-MTM) on Day	213
T30 Day Return:	7.12%	Current No. of Positions:	456
Current Long Exposure @ Cost:	4,647,779	Current Leverage (Gross Exposures):	3.15
Current Short Exposure @ Cost:	(1,134,776)		
Net Exposure:	3,513,003		
Starting Capital:	1,000,000		
Current NAV:	1,833,771		

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:	1.30
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



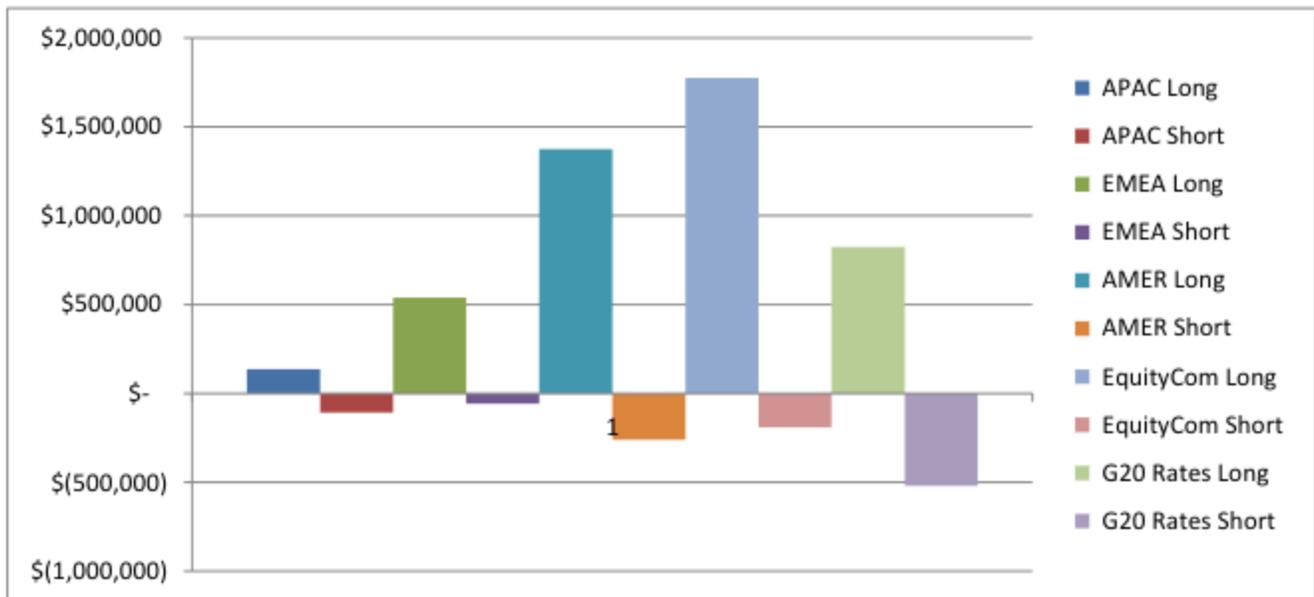
Largest Exposures 99th Percentile 1st Percentile (@ cost ex-MTM)			Largest MTM Gains (95th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
22 Positions		23.16%	53 Positions		31.87%
CO1 Comdty	(24,622)	0.43%	EDF FP Equity	5,950	0.32%
XAU Comdty	(24,757)	0.43%	PSI20 Index	6,013	0.33%
MEXBOL Index	(26,146)	0.45%	SX7E Index	6,069	0.33%
NO_TSY CREDIT	(27,378)	0.47%	MAERSKB DC Equity	6,102	0.33%
ZA_TSY CREDIT	(33,149)	0.57%	SXKP Index	6,205	0.34%
SHCOMP Index	(33,700)	0.58%	QQQ US Equity	6,314	0.34%
JP_TSY CREDIT	(59,678)	1.03%	UTX US Equity	6,329	0.35%
CH_TSY CREDIT	60,555	1.05%	SX5E Index	6,376	0.35%
SXDP Index	61,075	1.06%	HON US Equity	6,457	0.35%
SPX Index	62,272	1.08%	DAI GR Equity	6,572	0.36%
DE_TSY CREDIT	66,681	1.15%	GS US Equity	6,610	0.36%
AT_TSY CREDIT	67,328	1.16%	SXXP Index	6,702	0.37%
FR_TSY CREDIT	68,261	1.18%	ACA FP Equity	6,886	0.38%
NL_TSY CREDIT	68,398	1.18%	CMCSK US Equity	6,909	0.38%
FI_TSY CREDIT	69,620	1.20%	AMGN US Equity	6,912	0.38%
BE_TSY CREDIT	69,713	1.21%	CA_TSY CREDIT	6,934	0.38%
STBCNZL Index	73,231	1.27%	BMV US Equity	6,937	0.38%
IE_TSY CREDIT	78,270	1.35%	IT_TSY CREDIT	6,937	0.38%
AU_TSY CREDIT	(79,133)	1.37%	SMI Index	7,077	0.39%
MY_TSY CREDIT	(92,252)	1.60%	MDT US Equity	7,152	0.39%
SG_TSY CREDIT	(95,749)	1.66%	BEL20 Index	7,354	0.40%
CA_TSY CREDIT	(97,153)	1.68%	ASE Index	7,496	0.41%
			ROG VX Equity	7,497	0.41%
			PRU LN Equity	7,942	0.43%
			MMM US Equity	8,152	0.44%
			IBEX Index	8,168	0.45%
			HEX Index	8,591	0.47%
			XLY US Equity	8,728	0.48%
			DAX Index	8,765	0.48%
			ES_TSY CREDIT	9,098	0.50%
			BAYN GR Equity	9,223	0.50%
			BAC US Equity	9,345	0.51%
			SXOP Index	9,576	0.52%
			LUXXX Index	9,758	0.53%
			TMO US Equity	9,831	0.54%
			SXAP Index	9,886	0.54%
			BA US Equity	10,804	0.59%
			TYC US Equity	11,003	0.60%
			KFX Index	11,451	0.62%
			MA US Equity	11,553	0.63%

SXIP Index	12,234	0.67%
SXMP Index	12,480	0.68%
XLV US Equity	12,886	0.70%
CELG US Equity	13,304	0.73%
NDX Index	14,323	0.78%
RTY Index	14,691	0.80%
SPX Index	17,051	0.93%
SXTP Index	23,560	1.28%
SXDP Index	25,885	1.41%
ISEQ Index	26,400	1.44%
IE_TSY CREDIT	29,309	1.60%
STBCNZL Index	32,346	1.76%
GILD US Equity	34,338	1.87%

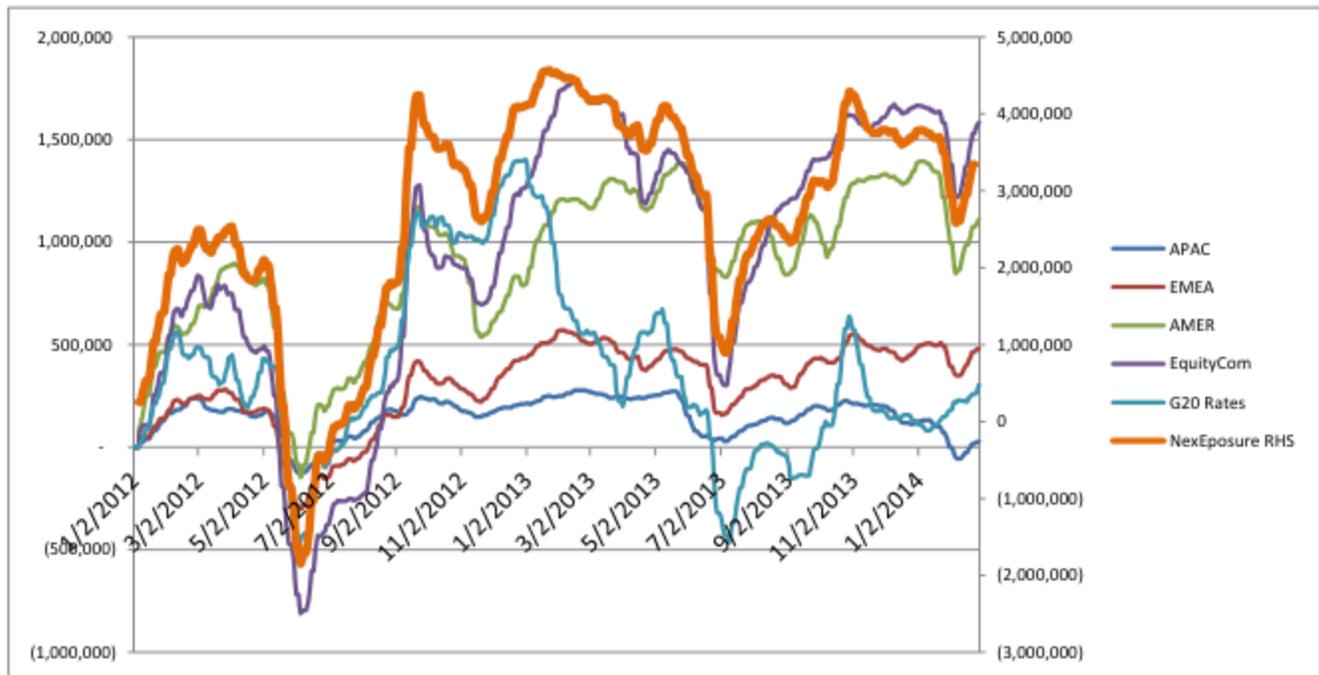
No. Names by Category

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

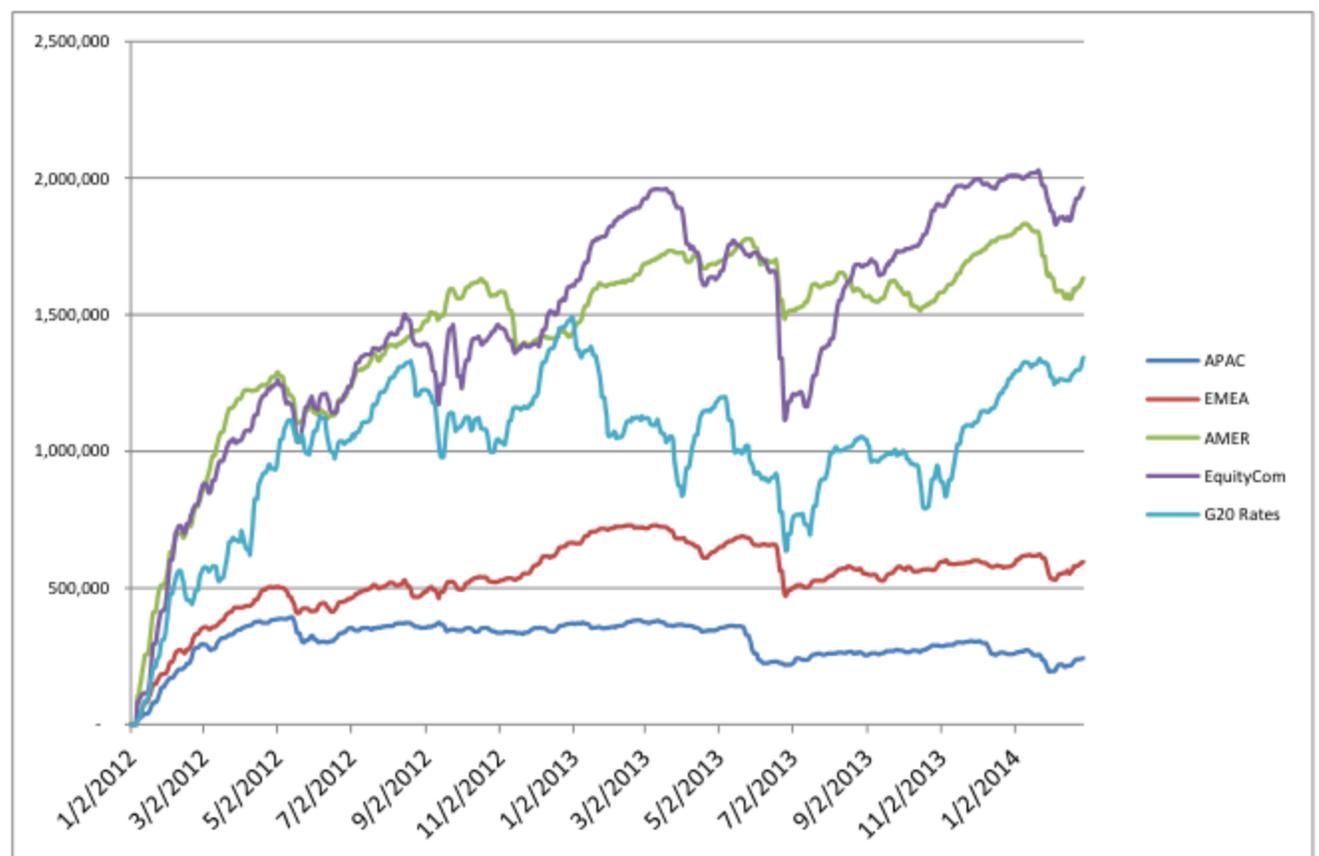
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



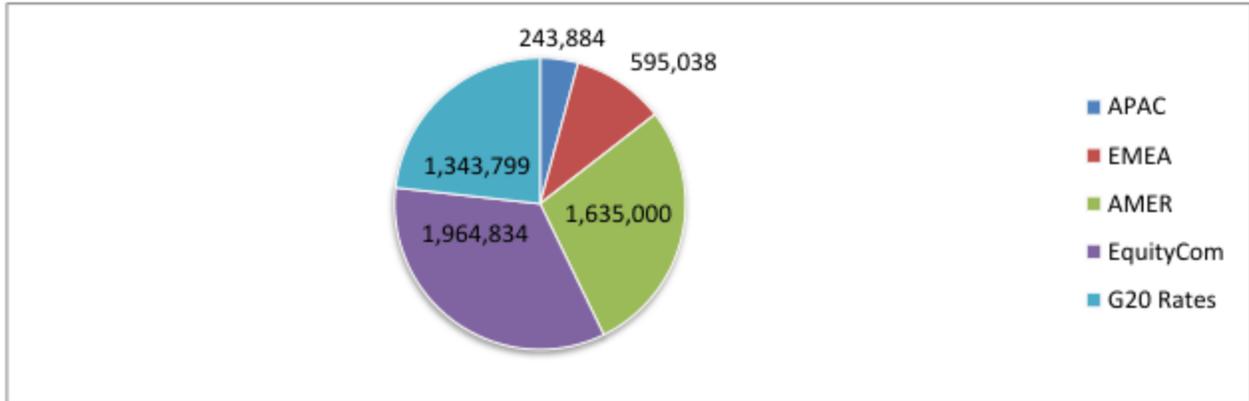
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



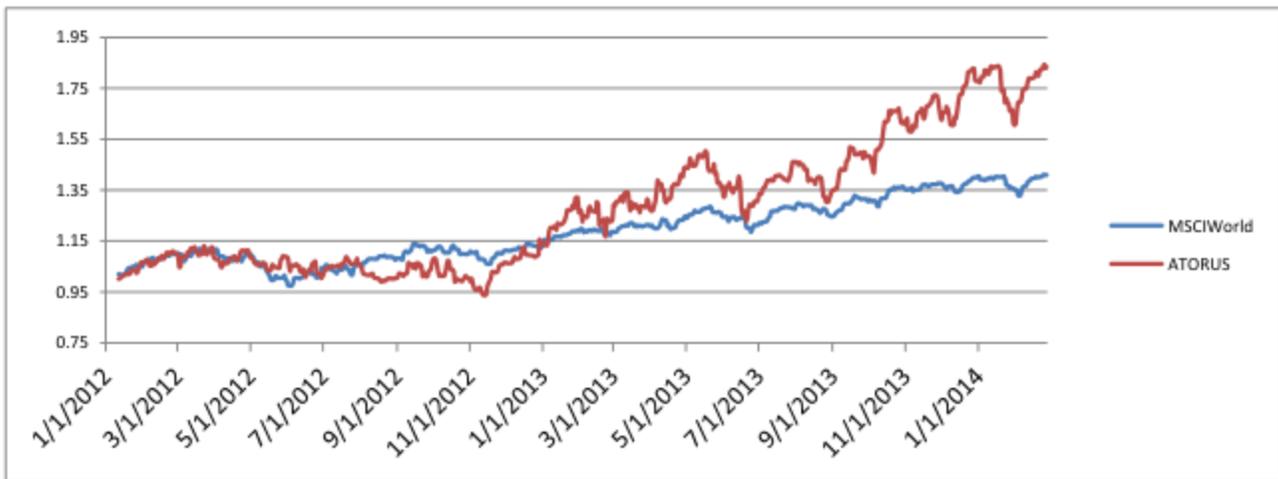
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



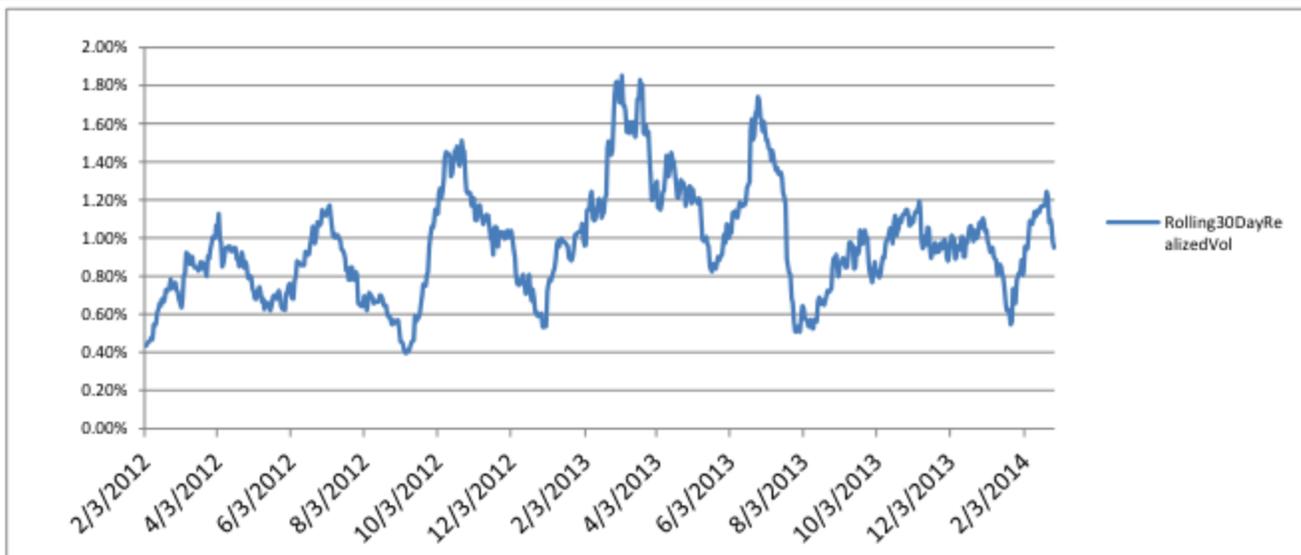
Current Gross Notional Risk by Category



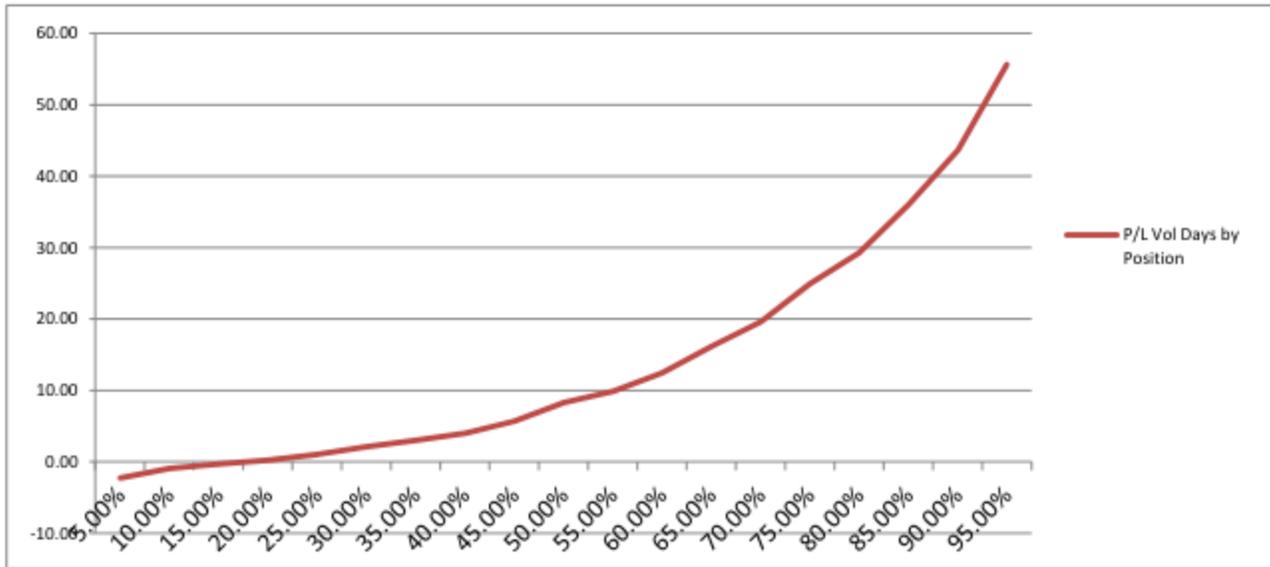
Performance Vs. MSCI World Index



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%	-7.98	MTM Gains(Losses) % of NAV "Significant"	
5.00%	-2.29	(<7 Vol Days)	1.70%
10.00%	-0.93	MTM Gains(Losses) % of NAV "Significant"	
15.00%	-0.31	(>7 Vol Days)	51.70%
20.00%	0.23		
25.00%	1.03		
30.00%	2.10		
35.00%	3.00		
40.00%	3.98		
45.00%	5.68		
50.00%	8.31		
55.00%	9.86		
60.00%	12.46		
65.00%	16.14		
70.00%	19.61		
75.00%	24.94		
80.00%	29.28		
85.00%	36.04		
90.00%	43.65		
95.00%	55.65		
100.00%	183.48		

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	(31)	(4,506)	51.62	51.97	-0.59	1.14%	(98.49)
005380 KS Equity	75	1,799	217.13	226.14	3.10	1.34%	41.63
005490 KS Equity	54	(3,782)	273.49	269.61	1.80	0.79%	(17.34)
005930 KS Equity	170	(6,558)	1,285.62	1,252.34	2.91	0.89%	(10.60)
012330 KS Equity	943	5,282	244.69	288.37	14.82	1.20%	(33.91)
1 HK Equity	64	4,619	15.20	15.42	1.86	0.75%	40.85
1299 HK Equity	41	3,412	4.82	4.88	1.10	1.10%	30.84
13 HK Equity	2,006	12,243	11.40	13.27	19.08	0.86%	123.14
16 HK Equity	(36)	(9,935)	12.66	12.71	-0.57	0.64%	(1.25)
27 HK Equity	4	123	9.68	9.99	1.44	2.25%	3.70
2914 JP Equity	45	(4,719)	32.47	32.16	0.76	1.26%	62.88
3382 JP Equity	37	3,411	37.70	38.11	0.85	1.27%	(37.57)
4063 JP Equity	(26)	(4,536)	56.40	56.72	-0.44	1.30%	(5.24)
4502 JP Equity	51	2,102	46.69	47.82	3.38	0.72%	(1.20)
4689 JP Equity	35	1,082	6.06	6.25	2.27	1.43%	(5.12)
5 HK Equity	(59)	3,215	10.73	10.54	-2.30	0.80%	18.23
5108 JP Equity	3	3,498	36.36	36.39	0.06	1.31%	27.02
5401 JP Equity	78	(3,709)	2.99	2.92	1.39	1.52%	(1.17)
6301 JP Equity	8	(3,515)	20.64	20.59	0.15	1.49%	(9.62)
6752 JP Equity	1,686	4,145	9.01	12.68	14.39	2.83%	171.77
6902 JP Equity	2,563	9,730	41.48	52.40	21.42	1.23%	(8.13)
6954 JP Equity	617	6,393	157.65	172.86	6.01	1.61%	136.06
7201 JP Equity	(59)	(3,743)	8.85	8.99	-1.23	1.28%	(26.17)
7203 JP Equity	(28)	(3,073)	57.44	57.96	-0.72	1.25%	(11.57)
7267 JP Equity	23	(4,885)	36.43	36.26	0.39	1.22%	7.03
762 HK Equity	352	(4,155)	1.43	1.31	7.96	1.06%	(38.52)
7751 JP Equity	128	(6,865)	31.44	30.85	1.69	1.11%	(21.97)
8031 JP Equity	(2)	3,010	15.31	15.30	-0.06	1.13%	10.56
8058 JP Equity	(5)	3,003	19.28	19.25	-0.14	1.17%	(26.07)
8306 JP Equity	1	(2,979)	5.88	5.88	0.03	1.34%	23.63
8316 JP Equity	23	(1,688)	46.23	45.61	0.87	1.54%	18.30
8411 JP Equity	(77)	3,774	2.12	2.08	-1.58	1.29%	(18.61)
8604 JP Equity	(8)	(1,201)	6.77	6.82	-0.49	1.39%	6.65
8801 JP Equity	116	(2,516)	31.09	29.65	2.99	1.55%	72.23
8802 JP Equity	127	(3,308)	24.73	23.78	2.83	1.36%	92.43
9020 JP Equity	(4)	(3,967)	77.53	77.62	-0.10	1.13%	(55.33)
941 HK Equity	840	(11,351)	10.25	9.49	11.18	0.66%	(61.43)
9432 JP Equity	366	6,077	53.19	56.39	4.15	1.45%	(35.35)
9433 JP Equity	3,934	9,476	42.13	59.63	24.84	1.67%	(8.14)
9437 JP Equity	(300)	(5,749)	15.71	16.53	-4.97	1.05%	11.91
9983 JP Equity	(172)	3,177	368.00	349.12	-3.36	1.61%	(31.58)

9984 JP Equity	2,285	2,797	42.69	77.57	48.21	1.69%	(28.60)
AAPL US Equity	91	7,877	518.25	524.25	1.07	1.08%	84.19
ABB US Equity	739	10,408	23.59	25.27	7.06	1.01%	1.72
ABBN VX Equity	608	8,703	23.63	25.28	6.36	1.10%	10.58
ABBV US Equity	132	5,335	49.49	50.71	2.55	0.97%	8.02
ABEV US Equity	47	(7,232)	7.25	7.20	0.45	1.45%	(82.69)
ABEV3 BZ Equity	21	(6,923)	7.29	7.27	0.23	1.36%	(111.76)
ABI BB Equity	130	6,144	101.78	103.95	2.44	0.87%	32.49
ABT US Equity	90	4,097	38.87	39.72	2.96	0.74%	39.20
ABX CN Equity	(9)	2,002	20.95	20.86	-0.27	1.74%	15.68
ABX US Equity	(13)	2,034	20.95	20.82	-0.39	1.69%	10.15
ACA FP Equity	6,886	5,408	6.83	15.54	109.35	1.16%	106.07
ACE US Equity	107	3,677	93.86	96.58	4.46	0.65%	11.84
ACN US Equity	730	9,052	77.04	83.26	10.32	0.78%	(22.76)
ADP US Equity	85	1,193	72.36	77.55	11.70	0.61%	4.52
AFL US Equity	26	4,556	62.74	63.09	1.06	0.53%	32.36
AGN US Equity	1,529	8,057	107.54	127.95	18.93	1.00%	24.33
AI FP Equity	11	4,497	135.51	135.84	0.35	0.69%	14.69
AIG US Equity	31	4,012	48.66	49.04	0.74	1.05%	29.79
AIR FP Equity	4,772	6,526	42.47	73.53	68.77	1.06%	0.91
ALV GR Equity	2,950	7,550	125.64	174.74	42.98	0.91%	(253.20)
ALVG IX Equity	2,200	5,742	126.13	174.47	42.03	0.91%	(201.21)
AMGN US Equity	6,912	22,886	94.49	123.02	29.69	1.02%	111.05
AMT US Equity	705	10,655	76.29	81.34	7.75	0.85%	60.18
AMZN US Equity	3,462	14,103	287.66	358.27	18.83	1.30%	(141.36)
ANZ AU Equity	34	3,602	28.48	28.75	1.19	0.80%	0.63
APA US Equity	266	(6,870)	82.74	79.54	3.49	1.11%	74.01
APC US Equity	(124)	(6,360)	81.31	82.89	-2.23	0.87%	0.23
AXP US Equity	2,695	10,373	71.56	90.16	25.78	1.01%	60.08
AZN LN Equity	4,691	12,676	49.80	68.23	40.71	0.91%	87.41
AZN SS Equity	4,110	11,669	50.40	68.15	39.73	0.89%	39.11
AZN US Equity	4,570	12,432	49.96	68.32	37.76	0.97%	139.96
BA US Equity	10,804	17,951	79.84	127.90	51.94	1.16%	192.75
BAC US Equity	9,345	10,884	8.82	16.40	95.71	0.90%	162.03
BARC LN Equity	(246)	5,295	4.40	4.21	-4.01	1.16%	(18.66)
BAS GR Equity	1,189	7,333	97.30	113.07	20.51	0.79%	(58.87)
BATS LN Equity	87	4,163	52.24	53.33	2.27	0.91%	40.21
BAX US Equity	(227)	(8,047)	66.82	68.71	-4.58	0.62%	61.49
BAYN GR Equity	9,223	11,757	76.64	136.75	87.20	0.90%	(124.22)
BBAS3 BZ Equity	12	(1,954)	8.70	8.65	0.35	1.80%	(84.39)
BBD US Equity	640	(6,743)	12.96	11.73	6.95	1.37%	(210.37)
BBDC4 BZ Equity	560	(7,252)	12.74	11.76	6.04	1.28%	(250.95)
BBL US Equity	(24)	3,160	64.49	64.01	-0.66	1.13%	15.54
BBVA SM Equity	1,268	5,723	10.09	12.33	21.00	1.06%	(72.88)
BCE CN Equity	(12)	(6,644)	43.17	43.25	-0.29	0.61%	(38.20)
BCS US Equity	(262)	6,397	17.69	17.00	-3.21	1.27%	17.23
BEN US Equity	56	4,618	52.08	52.71	1.11	1.09%	27.49

BG/ LN Equity	(141)	(3,003)	17.35	18.17	-3.30	1.42%	22.22
BHP AU Equity	(21)	5,172	34.61	34.47	-0.42	0.97%	(21.61)
BHP US Equity	6	4,501	69.12	69.22	0.15	0.94%	4.92
BIIB US Equity	426	1,066	245.93	344.16	28.24	1.41%	(12.86)
BIL SJ Equity	(54)	2,952	32.55	31.96	-1.55	1.18%	13.24
BK US Equity	39	2,921	31.29	31.70	1.46	0.91%	37.16
BLK US Equity	127	1,171	274.17	303.85	11.04	0.98%	22.34
BLT LN Equity	(52)	3,437	32.41	31.93	-1.59	0.96%	(4.18)
BMO CN Equity	37	6,957	65.40	65.75	0.84	0.64%	7.81
BMW GR Equity	818	5,076	98.63	114.51	18.88	0.85%	(26.80)
BMJ US Equity	6,937	13,669	35.71	53.83	41.49	1.22%	31.63
BN FP Equity	14	(3,684)	70.54	70.27	0.40	0.96%	(7.21)
BNP FP Equity	1,688	5,498	61.78	80.75	28.03	1.10%	(7.80)
BNS CN Equity	(26)	4,379	57.47	57.13	-0.81	0.73%	2.07
BP/ LN Equity	807	9,797	7.76	8.40	12.27	0.67%	(45.37)
BRK/B US Equity	2	4,878	114.00	114.04	0.07	0.60%	16.14
BSBR US Equity	1,489	(8,171)	6.18	5.06	12.57	1.45%	(190.71)
BUD US Equity	125	6,259	101.80	103.84	2.31	0.87%	(12.26)
BX US Equity	258	2,976	30.31	32.94	8.05	1.08%	17.51
C US Equity	(28)	1,966	49.08	48.38	-1.23	1.18%	8.31
CA FP Equity	384	1,959	30.49	36.46	20.58	0.95%	(6.29)
CAT US Equity	1,141	10,300	87.23	96.89	10.32	1.07%	(51.35)
CBA AU Equity	(26)	6,284	67.73	67.46	-0.54	0.77%	(16.04)
CBS US Equity	430	1,267	49.35	66.08	27.80	1.22%	7.88
CCL US Equity	922	7,821	36.20	40.47	11.96	0.99%	67.03
CELG US Equity	13,304	15,111	85.54	160.84	78.09	1.13%	(101.20)
CFR VX Equity	1	3,567	99.44	99.47	0.04	1.04%	9.18
CL US Equity	956	18,685	58.99	62.01	9.66	0.53%	(26.25)
CM CN Equity	91	5,611	81.17	82.49	3.05	0.53%	71.21
CMCSA US Equity	4,491	17,408	40.65	51.13	27.62	0.93%	231.95
CMCSK US Equity	6,909	18,900	36.26	49.52	39.53	0.92%	246.25
CNI US Equity	1,160	12,873	51.38	56.01	13.65	0.66%	3.28
CNQ CN Equity	159	6,397	35.48	36.36	2.55	0.98%	(62.29)
CNR CN Equity	1,156	12,425	51.30	56.07	14.96	0.62%	21.18
COF US Equity	414	6,077	67.68	72.29	7.16	0.95%	93.27
COP US Equity	88	(7,980)	66.64	65.91	1.59	0.69%	35.57
COST US Equity	26	5,201	115.40	115.98	0.75	0.68%	(5.67)
COV LN Equity	186	2,442		#N/A N/A	25.05	0.30%	
COV US Equity	782	6,347	63.38	71.19	14.76	0.83%	21.54
CRM US Equity	307	2,054	56.89	65.39	11.59	1.29%	59.14
CS FP Equity	2,227	6,734	19.39	25.80	32.67	1.01%	(109.09)
CSCO US Equity	(34)	(4,977)	21.79	21.94	-0.77	0.87%	(24.62)
CSX US Equity	819	8,914	25.07	27.38	8.71	1.06%	21.31
CVE CN Equity	1,025	(10,449)	28.70	25.88	14.09	0.70%	(61.55)
CVS US Equity	1,522	10,312	62.75	72.01	20.59	0.72%	(43.00)
CVX US Equity	(210)	(8,207)	112.39	115.26	-3.63	0.70%	5.23
D US Equity	1,942	12,240	60.05	69.58	23.64	0.67%	(74.43)

DAI GR Equity	6,572	13,908	62.20	91.60	45.94	1.03%	(104.77)
DBK GR Equity	104	4,052	46.61	47.81	2.38	1.08%	(30.18)
DD US Equity	2,560	12,305	54.46	65.79	25.50	0.82%	93.91
DDAIF US Equity	3,765	8,377	63.20	91.61	38.35	1.17%	(31.42)
DE US Equity	(75)	8,122	85.64	84.86	-1.51	0.61%	54.61
DELL US Equity	14	6,715		#N/A N/A	2.65	0.08%	
DG FP Equity	4,362	9,889	51.34	73.98	46.62	0.95%	175.02
DGE LN Equity	(9)	990	31.46	31.17	-0.37	2.53%	0.45
DHR US Equity	4,430	14,097	58.57	76.97	49.94	0.63%	14.26
DIS US Equity	1,728	9,908	68.36	80.28	17.16	1.02%	(2.58)
DISCA US Equity	(8)	3,650	82.02	81.84	-0.21	1.04%	7.66
DNB NO Equity	1,229	9,735	15.77	17.76	17.48	0.72%	212.05
DOW US Equity	2,253	6,446	35.84	48.36	30.27	1.15%	88.53
DPW GR Equity	164	547	28.24	36.68	32.64	0.92%	(4.69)
DTE GR Equity	5,126	13,640	12.22	16.81	35.21	1.07%	(158.74)
DTV US Equity	2,414	9,495	60.49	75.87	32.76	0.78%	111.35
DUK US Equity	(118)	(8,822)	69.60	70.53	-2.80	0.48%	42.26
DVN US Equity	249	7,132	61.93	64.09	4.39	0.80%	45.21
EBAY US Equity	524	5,059	52.95	58.44	10.25	1.01%	109.40
ECL US Equity	209	5,177	102.22	106.34	5.47	0.74%	41.92
EDF FP Equity	5,950	9,189	23.45	38.63	67.77	0.96%	29.81
EMC US Equity	531	8,839	24.88	26.37	6.86	0.88%	41.97
EMR US Equity	(17)	(678)	63.75	65.37	-3.48	0.73%	(0.61)
ENB CN Equity	(78)	(7,004)	41.70	42.16	-2.28	0.49%	49.85
ENEL IM Equity	1,297	7,503	4.32	5.06	17.36	1.00%	(16.65)
ENI IM Equity	13	7,309	23.75	23.79	0.26	0.71%	(5.53)
EOAN GR Equity	15	2,996	18.77	18.86	0.53	0.93%	(2.28)
EOG US Equity	1,642	5,573	143.99	186.42	28.80	1.02%	6.73
EPD US Equity	839	10,466	62.42	67.42	11.13	0.72%	182.07
ERICB SS Equity	263	6,004	12.27	12.80	5.29	0.83%	(30.97)
ESRX US Equity	1,114	9,815	66.69	74.26	15.19	0.75%	18.25
ETN US Equity	220	4,809	72.24	75.54	4.41	1.04%	(11.60)
F US Equity	(122)	(3,621)	14.82	15.32	-3.46	0.98%	(5.42)
FB US Equity	1,512	2,630	44.06	69.38	37.19	1.55%	(40.33)
FCX US Equity	(18)	2,977	33.56	33.35	-0.52	1.18%	4.16
FDX US Equity	542	5,338	120.94	133.21	10.89	0.93%	13.37
FOX US Equity	19	3,520	31.89	32.07	0.67	0.81%	0.28
FOXA US Equity	31	3,246	32.65	32.97	1.04	0.92%	(1.35)
FP FP Equity	520	8,334	59.78	63.51	8.79	0.71%	(5.59)
G IM Equity	243	5,607	21.32	22.24	4.89	0.89%	(52.93)
GE US Equity	2,285	16,425	22.32	25.42	14.80	0.94%	134.39
GILD US Equity	34,338	13,861	24.02	83.54	183.48	1.35%	(221.90)
GIS US Equity	158	13,333	49.12	49.70	2.23	0.53%	(48.98)
GLE FP Equity	1,043	3,248	49.51	65.42	24.91	1.29%	15.34
GLEN LN Equity	(11)	395	5.63	5.48	-2.15	1.25%	(1.96)
GLW US Equity	2,191	11,376	16.17	19.29	18.08	1.06%	27.06
GM US Equity	741	2,560	28.27	36.46	25.04	1.16%	(24.35)

GOOG US Equity	5,257	12,428	857.75	1,220.60	49.78	0.85%	(24.84)
GS US Equity	6,610	13,671	110.98	164.63	60.63	0.80%	318.34
GSK LN Equity	412	4,319	25.71	28.16	9.53	1.00%	17.71
GSZ FP Equity	326	5,466	23.77	25.19	6.08	0.98%	270.65
HAL US Equity	836	5,145	47.69	55.44	16.18	1.00%	5.60
HD US Equity	3,021	13,333	66.67	81.77	32.74	0.69%	(31.92)
HMB SS Equity	538	6,110	40.79	44.38	9.68	0.91%	(42.17)
HON US Equity	6,457	11,930	61.10	94.17	88.63	0.61%	20.53
HPQ US Equity	1,259	6,863	25.14	29.75	19.34	0.95%	(62.76)
HSBA LN Equity	(47)	1,529	10.86	10.54	-1.26	2.44%	14.63
IBE SM Equity	1,403	7,143	5.51	6.59	35.65	0.55%	7.92
IBM US Equity	(23)	(8,393)	184.74	185.24	-0.39	0.69%	(32.07)
IMT LN Equity	1,402	10,924	35.95	40.56	11.78	1.09%	15.91
INTC US Equity	340	9,784	23.81	24.64	4.26	0.82%	(86.01)
ISP IM Equity	3,250	5,631	1.92	3.03	50.89	1.13%	(22.81)
ITUB US Equity	168	(5,909)	13.81	13.42	1.97	1.44%	(134.00)
ITUB4 BZ Equity	50	(6,366)	13.59	13.49	0.59	1.33%	(154.94)
ITW US Equity	2,973	14,011	67.84	82.23	31.83	0.67%	(42.89)
ITX SM Equity	248	(4,648)	149.71	141.73	5.68	0.94%	69.90
JCI US Equity	4,501	9,883	34.13	49.67	42.04	1.08%	(80.01)
JNJ US Equity	3,994	12,630	69.31	91.24	43.46	0.73%	30.12
JPM US Equity	692	8,516	52.29	56.54	9.84	0.83%	(30.55)
KMB US Equity	164	7,934	106.69	108.89	3.06	0.68%	(16.64)
KMI US Equity	614	(6,752)	35.17	31.97	10.58	0.86%	72.27
KO US Equity	147	(6,962)	38.83	38.01	3.13	0.67%	(28.64)
LBTYA US Equity	3	2,272	84.93	85.06	0.18	0.87%	7.06
LBTYK US Equity	144	1,975	78.04	83.73	8.37	0.87%	5.75
LIN GR Equity	266	8,087	198.03	204.55	4.44	0.74%	(2.05)
LLOY LN Equity	3,618	7,073	0.89	1.35	54.49	0.94%	52.46
LLY US Equity	24	2,312	58.64	59.26	1.14	0.93%	26.91
LMT US Equity	625	2,016	122.48	160.44	29.28	1.06%	(26.06)
LNKD US Equity	(88)	(833)	192.19	212.53	-5.46	1.94%	7.55
LOW US Equity	358	5,142	47.46	50.76	7.48	0.93%	24.15
LVS US Equity	2,607	6,808	61.33	84.82	26.23	1.46%	128.77
LYB US Equity	1,090	2,297	59.29	87.43	43.84	1.08%	14.83
MA US Equity	11,553	17,711	47.01	77.67	52.13	1.25%	227.33
MAERSKB DC Equity	6,102	14,148	8,212.58	11,754.35	38.59	1.12%	(655.31)
MC FP Equity	40	3,466	183.43	185.53	1.21	0.94%	14.67
MCD US Equity	(5)	(6,973)	94.88	94.94	-0.15	0.47%	87.56
MCK US Equity	134	1,886	162.57	174.15	9.27	0.77%	(16.65)
MDLZ US Equity	2,443	13,641	28.68	33.82	22.51	0.80%	(75.88)
MDT US Equity	7,152	20,811	43.22	58.08	43.28	0.79%	110.21
MET US Equity	978	7,556	44.37	50.11	11.90	1.09%	24.29
MFC CN Equity	4,264	8,003	12.38	18.97	52.10	1.02%	55.08
MHS US Equity	1,755	13,962		#N/A N/A	11.02	1.14%	
MMM US Equity	8,152	21,331	96.89	133.92	53.88	0.71%	226.39
MO US Equity	22	3,964	35.61	35.80	0.80	0.70%	28.74

MON US Equity	342	11,917	106.02	109.06	3.76	0.76%	52.74
MOS US Equity	(118)	(2,505)	46.15	48.32	-4.84	0.97%	(14.77)
MRK US Equity	1,461	10,017	49.24	56.42	17.60	0.83%	37.70
MS US Equity	158	1,649	27.57	30.21	8.08	1.19%	21.69
MSFT US Equity	575	7,177	34.82	37.61	9.26	0.87%	22.97
MUV2 GR Equity	714	7,645	197.70	216.16	15.98	0.58%	(22.92)
NAB AU Equity	(3)	6,672	31.16	31.14	-0.05	0.85%	(6.20)
NCM AU Equity	2,184	(4,077)	21.94	10.19	25.33	2.12%	67.26
NEE US Equity	3,595	14,649	72.62	90.44	34.33	0.71%	(55.35)
NEM US Equity	2,382	(7,392)	34.95	23.69	17.33	1.86%	(46.98)
NESN VX Equity	760	9,821	69.64	75.02	9.84	0.79%	43.83
NG/ LN Equity	2,114	12,114	11.82	13.89	25.17	0.69%	84.10
NKE US Equity	912	4,704	65.15	77.79	21.88	0.89%	(60.62)
NOK US Equity	4,193	4,498	3.96	7.66	63.81	1.46%	21.96
NOV US Equity	(59)	3,707	75.77	74.57	-1.94	0.83%	15.55
NOVN VX Equity	5,332	18,291	63.81	82.41	40.40	0.72%	(451.29)
NOVOB DC Equity	1,657	8,410	39.64	47.46	15.30	1.29%	49.50
NSC US Equity	1,174	9,590	80.49	90.35	10.52	1.16%	(77.59)
NVS US Equity	4,125	15,510	65.07	82.37	37.64	0.71%	(287.87)
OGXP3 BZ Equity	5,053	(5,180)	4.43	0.11	21.31	4.58%	(18.86)
OR FP Equity	12	3,253	167.89	168.53	0.36	1.08%	(14.27)
ORA FP Equity	10	4,555	12.58	12.61	0.22	1.00%	(77.50)
ORCL US Equity	1,237	7,418	33.31	38.86	23.73	0.70%	58.02
OXY US Equity	54	4,632	94.24	95.34	1.54	0.76%	2.95
PBR US Equity	413	(2,814)	13.30	11.35	9.56	1.54%	(62.88)
PBR/A US Equity	396	(2,795)	13.87	11.90	9.34	1.52%	(33.23)
PCLN US Equity	1,278	3,043	956.05	1,357.58	31.07	1.35%	(5.37)
PCP US Equity	2,829	13,710	212.47	256.32	23.26	0.89%	158.53
PEP US Equity	(16)	(2,708)	78.56	79.04	-0.96	0.63%	(0.32)
PETR3 BZ Equity	394	(2,923)	6.54	5.66	9.32	1.45%	(66.74)
PETR4 BZ Equity	433	(3,123)	6.95	5.98	9.63	1.44%	(52.34)
PFE US Equity	5,005	21,828	26.10	32.09	28.00	0.82%	138.10
PG US Equity	38	4,762	77.33	77.96	1.07	0.75%	(13.38)
PHIA NA Equity	1,238	8,995	30.43	34.62	16.03	0.86%	(44.42)
PM US Equity	579	(10,166)	85.47	80.61	6.60	0.86%	(172.34)
PNC US Equity	602	7,645	75.28	81.21	8.25	0.95%	28.01
POT CN Equity	(90)	(3,323)	32.57	33.45	-2.89	0.93%	(19.03)
POT US Equity	(83)	(3,554)	32.66	33.42	-2.24	1.04%	(14.87)
PRU LN Equity	7,942	10,521	12.76	22.40	64.60	1.17%	(158.32)
PSA US Equity	492	9,413	158.54	166.82	9.43	0.55%	(36.47)
PSX US Equity	968	6,030	64.65	75.03	15.43	1.04%	(178.03)
PX US Equity	2,313	16,099	113.30	129.57	19.13	0.75%	70.07
QCOM US Equity	1,525	12,547	66.83	74.95	16.22	0.75%	(39.11)
QQQ US Equity	6,314	19,920	68.46	90.16	51.62	0.61%	(65.37)
RAI US Equity	3	1,919	49.83	49.91	0.24	0.68%	6.00
RDS/A US Equity	(29)	4,217	73.28	72.77	-0.89	0.77%	(11.77)
RDS/B US Equity	144	5,192	75.80	77.90	3.43	0.81%	(26.24)

RDSA LN Equity	213	4,065	34.48	36.28	6.45	0.81%	(21.72)
RDSA NA Equity	(34)	4,084	36.63	36.32	-1.00	0.84%	(15.22)
RDSB LN Equity	193	4,580	37.36	38.94	4.76	0.88%	(19.55)
REGN US Equity	750	5,026	294.77	338.79	9.12	1.64%	13.27
RIO AU Equity	(21)	5,779	60.05	59.83	-0.40	0.91%	(31.87)
RIO LN Equity	257	5,748	54.73	57.17	3.73	1.20%	30.83
RIO US Equity	320	4,934	54.04	57.55	4.36	1.49%	81.92
ROG VX Equity	7,497	17,035	212.78	306.43	54.03	0.81%	171.06
RY CN Equity	(10)	4,764	65.13	64.98	-0.32	0.69%	(11.78)
SAB LN Equity	120	4,132	46.80	48.16	3.04	0.95%	3.16
SAN FP Equity	36	(6,174)	103.67	103.06	0.77	0.75%	(18.05)
SAN SM Equity	565	7,256	8.35	9.00	9.60	0.81%	(17.69)
SAN US Equity	482	5,315	8.28	9.03	8.57	1.06%	(8.40)
SAP GR Equity	(130)	5,241	81.50	79.53	-3.47	0.71%	(32.12)
SAP US Equity	(177)	7,101	81.55	79.57	-3.41	0.73%	(9.79)
SBUX US Equity	(7)	(622)	71.23	72.01	-1.03	1.07%	(6.79)
SGO FP Equity	2,617	7,836	44.08	58.81	33.23	1.00%	8.34
SI US Equity	1,619	11,259	114.69	131.17	18.10	0.79%	(71.26)
SIE GR Equity	1,269	8,908	114.81	131.17	18.75	0.76%	(85.50)
SLB US Equity	997	6,528	79.94	92.15	18.38	0.83%	(51.80)
SMSN LI Equity	227	(7,260)	644.51	624.37	3.28	0.95%	24.05
SO US Equity	(4)	270	42.49	41.90	-3.17	0.45%	(1.26)
SPG US Equity	1	4,487	160.18	160.20	0.02	0.74%	(21.76)
SREN VX Equity	1,501	9,709	80.14	92.53	19.35	0.80%	(68.94)
STAN LN Equity	228	(5,283)	22.30	21.34	3.86	1.12%	19.30
STL NO Equity	208	6,281	25.39	26.23	3.43	0.97%	(33.93)
STT US Equity	(31)	2,074	68.59	67.59	-1.37	1.07%	0.81
SU CN Equity	(38)	4,576	33.28	33.01	-1.24	0.67%	(7.47)
SU FP Equity	286	6,518	84.31	88.01	4.80	0.91%	2.95
SU US Equity	(43)	4,606	33.29	32.98	-1.44	0.65%	(14.36)
SWEDA SS Equity	675	5,950	24.71	27.51	13.04	0.87%	(12.72)
SYNN VX Equity	(64)	(8,069)	359.52	362.39	-0.78	1.03%	(21.22)
T US Equity	562	(8,522)	34.31	32.05	8.46	0.78%	(6.50)
TD CN Equity	(20)	4,716	44.82	44.63	-0.89	0.47%	15.23
TEF SM Equity	(32)	2,810	15.60	15.42	-1.47	0.77%	(43.61)
TEF US Equity	(39)	2,725	15.48	15.26	-1.55	0.91%	(47.69)
TGT US Equity	537	(10,717)	63.57	60.39	4.97	1.01%	(72.66)
TJX US Equity	2,925	9,492	46.31	60.59	37.39	0.82%	(81.89)
TLS AU Equity	(29)	6,561	4.59	4.57	-0.67	0.66%	(11.43)
TLSN SS Equity	(12)	4,427	7.62	7.60	-0.34	0.78%	(40.83)
TM US Equity	99	(5,170)	117.86	115.61	2.40	0.80%	4.87
TMO US Equity	9,831	10,218	63.59	124.76	108.37	0.89%	43.79
TOT US Equity	437	4,973	58.26	63.38	11.58	0.76%	(8.84)
TRP CN Equity	(61)	(6,953)	43.75	44.14	-1.36	0.65%	(14.87)
TRV US Equity	(0)	4,763	83.58	83.58	0.00	0.74%	14.69
TSCO LN Equity	208	(7,398)	5.65	5.49	3.29	0.85%	(143.99)
TWC US Equity	812	5,154	119.96	138.86	19.90	0.79%	53.76

TWX US Equity	3	4,212	65.11	65.16	0.09	0.78%	45.50
TXN US Equity	3,399	12,205	34.93	44.65	36.17	0.77%	(19.40)
TYC US Equity	11,003	24,080	29.17	42.49	67.18	0.68%	(129.80)
UBS US Equity	448	5,489	19.43	21.02	8.91	0.92%	136.87
UBSN VX Equity	381	5,158	19.51	20.95	9.52	0.77%	128.18
UCG IM Equity	2,268	5,391	5.58	7.93	31.16	1.35%	(103.17)
ULVR LN Equity	(98)	(2,960)	39.29	40.59	-3.76	0.88%	18.23
UNA NA Equity	(192)	(6,295)	38.14	39.30	-3.58	0.85%	11.07
UNH US Equity	1,867	10,037	64.08	76.00	21.89	0.85%	41.20
UNP US Equity	1,000	10,100	161.98	178.01	12.46	0.79%	19.46
UPS US Equity	2,867	14,806	79.87	95.34	33.80	0.57%	10.80
USB US Equity	2,588	14,238	34.71	41.02	28.92	0.63%	(4.84)
UTX US Equity	6,329	15,190	82.05	116.24	52.49	0.79%	10.93
V US Equity	4,011	3,914	111.85	226.47	104.51	0.98%	0.24
VALE US Equity	220	(3,908)	15.08	14.23	3.98	1.42%	(96.04)
VALE3 BZ Equity	231	(4,586)	15.04	14.28	3.52	1.43%	(146.82)
VIAB US Equity	4,059	7,376	55.90	86.66	56.83	0.97%	49.60
VIV FP Equity	214	2,668	26.19	28.29	9.18	0.87%	(33.64)
VMW US Equity	484	4,244	87.26	97.21	9.69	1.18%	(45.00)
VOD LN Equity	72	1,518	3.91	4.10	3.27	1.46%	0.85
VOD US Equity	63	1,503	39.50	41.15	2.81	1.49%	17.95
VOW3 GR Equity	861	6,826	228.75	257.59	9.89	1.27%	(64.10)
VRX CN Equity	971	1,611	92.95	148.96	51.47	1.17%	28.60
VRX US Equity	1,121	1,880	93.20	148.79	57.39	1.04%	23.53
VTI US Equity	592	5,134	86.91	96.92	20.95	0.55%	7.83
VWO US Equity	233	(7,247)	40.33	39.04	3.47	0.93%	(92.96)
VZ US Equity	131	(6,121)	48.12	47.09	2.44	0.88%	(121.12)
WBC AU Equity	62	3,018	29.45	30.06	2.44	0.84%	(4.45)
WES AU Equity	(112)	6,679	38.79	38.14	-2.17	0.78%	(41.67)
WFC US Equity	2,240	10,067	37.56	45.92	35.12	0.63%	(42.84)
WLP US Equity	2,098	10,369	74.31	89.35	19.35	1.05%	(35.23)
WMT US Equity	(8)	2,403	74.70	74.44	-0.54	0.65%	(5.02)
WOW AU Equity	(322)	(6,932)	31.30	32.75	-7.43	0.62%	33.19
XOM US Equity	627	10,902	90.48	95.69	7.87	0.73%	(44.03)
XTA LN Equity	2	(2,238)		#N/A N/A	0.04	2.26%	
YHOO US Equity	320	1,282	30.64	38.27	19.87	1.25%	22.30
YUM US Equity	64	5,221	72.83	73.73	1.35	0.91%	21.57
ZURN VX Equity	200	6,394	291.95	301.07	4.35	0.72%	42.63

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	17,051	62,272	1,455.70	1,854.29	42.70	0.64%	392.49
NDX Index	14,323	46,686	2,831.19	3,699.80	41.79	0.73%	384.96
RTY Index	14,691	39,938	868.48	1,187.94	41.07	0.90%	287.70

SPTSX Index	3	19,447	12,764.15	12,765.82	0.02	0.55%	16.61
MEXBOL Index	1,809	(26,146)	3,142.70	2,925.21	6.94	1.00%	(284.60)
IBOV Index	1,617	(22,524)	22,076.65	20,491.89	5.28	1.36%	(838.31)
MERVAL Index	(243)	5,530	765.16	733.00	-1.96	2.24%	(47.26)
UKX Index	4,169	39,963	10,288.22	11,361.57	16.18	0.64%	194.41
DAX Index	8,765	36,674	10,610.77	13,146.56	37.86	0.63%	(216.57)
CAC Index	1,434	20,042	5,625.44	6,027.89	11.90	0.60%	58.71
IBEX Index	8,168	39,237	11,534.65	13,936.00	26.41	0.79%	(144.69)
SMI Index	7,077	44,078	8,219.62	9,539.30	31.60	0.51%	(143.47)
FTSEMIB Index	5,184	25,266	23,118.99	27,862.09	30.87	0.66%	(28.59)
PSI20 Index	6,013	24,289	8,026.78	10,014.08	23.32	1.06%	293.54
ISEQ Index	26,400	40,099	4,246.25	7,041.91	81.40	0.81%	612.27
ICEXI Index	5,518	35,800	6.60	7.61	24.13	0.64%	637.08
AEX Index	5,391	42,240	484.27	546.08	20.43	0.62%	92.73
BEL20 Index	7,354	44,003	3,610.75	4,214.23	27.68	0.60%	446.67
LUXXX Index	9,758	39,715	1,655.49	2,062.22	33.85	0.73%	529.68
KFX Index	11,451	38,048	100.82	131.16	30.99	0.97%	(168.14)
HEX Index	8,591	40,933	8,513.92	10,300.76	26.39	0.80%	77.42
OMX Index	2,236	23,118	191.41	209.93	13.75	0.70%	(87.90)
ATX Index	3,587	28,102	3,213.33	3,623.47	14.91	0.86%	(315.96)
ASE Index	7,496	17,693	1,246.19	1,774.16	30.11	1.41%	(109.95)
OSEBX Index	1,884	22,138	84.29	91.46	12.09	0.70%	78.93
INDEXCF Index	572	(15,948)	41.62	40.13	3.74	0.96%	278.78
TOP40 Index	284	25,595	3,920.67	3,964.17	1.23	0.91%	263.58
SENSEX Index	(355)	(16,223)		#N/A N/A	-2.79	0.78%	
NKY Index	676	14,214	139.54	146.18	3.75	1.27%	20.73
HSI Index	203	15,574	2,903.48	2,941.36	1.49	0.88%	274.14
SHCOMP Index	1,027	(33,700)	344.53	334.03	3.70	0.82%	(75.93)
KOSPI Index	302	16,497	1.82	1.85	2.40	0.76%	98.49
AS51 Index	67	12,591	4,825.68	4,851.36	0.80	0.66%	(48.22)
STBCNZL Index	32,346	73,231		#N/A N/A	101.71	0.43%	
EEM US Equity	151	(6,119)	40.76	39.75	2.52	0.98%	(118.94)
IYR US Equity	14	4,214	67.67	67.90	0.69	0.49%	(4.35)
MDY US Equity	5,122	14,269	184.03	250.08	44.59	0.80%	91.14
JNK US Equity	23	4,652	41.22	41.43	2.50	0.20%	9.04
XLF US Equity	5,259	13,610	15.57	21.59	48.40	0.80%	96.63
XLU US Equity	330	8,406	38.65	40.17	7.38	0.53%	(21.69)
XLK US Equity	2,301	12,860	30.80	36.31	28.63	0.62%	122.06
XLI US Equity	5,816	16,147	38.20	51.96	46.51	0.77%	127.54
XLP US Equity	121	7,329	41.38	42.06	2.89	0.57%	33.81
XLY US Equity	8,728	20,539	46.72	66.57	55.76	0.76%	119.18
XLE US Equity	161	4,209	84.01	87.21	5.00	0.76%	4.51
XLB US Equity	3,714	14,930	37.57	46.92	31.88	0.78%	148.19
XLV US Equity	12,886	24,346	38.87	59.44	68.55	0.77%	214.19
SXXP Index	6,702	43,407	400.51	462.35	27.06	0.57%	70.02
SXAP Index	9,886	28,526	520.28	700.59	38.83	0.89%	(118.26)
SXKP Index	6,205	47,032	366.14	414.44	18.33	0.72%	(195.59)

SX6P Index	5,269	34,237	352.74	407.02	22.63	0.68%	541.68
SXEP Index	1,285	29,339	441.65	460.99	6.69	0.65%	(105.08)
SXIP Index	12,234	28,923	222.31	316.34	55.61	0.76%	(184.50)
SXNP Index	5,045	28,384	482.69	568.49	26.13	0.68%	107.49
SX3P Index	420	18,170	662.20	677.52	3.59	0.64%	7.11
SXDP Index	25,885	61,075	609.16	867.33	67.49	0.63%	(249.53)
SX4P Index	3,201	25,840	917.36	1,030.98	17.76	0.70%	(85.82)
SX8P Index	2,582	17,778	343.07	392.90	21.46	0.68%	(34.84)
SXOP Index	9,576	40,520	380.28	470.15	27.63	0.86%	238.31
SXQP Index	300	20,335	796.99	808.73	1.94	0.76%	81.34
SXRP Index	685	29,339	434.81	444.96	4.05	0.58%	107.92
SXMP Index	12,480	35,766	261.12	352.24	53.57	0.65%	(199.03)
SXTP Index	23,560	39,247	172.05	275.33	87.26	0.69%	678.67
SX7E Index	6,069	18,745	159.55	211.20	34.49	0.94%	91.80
SX5E Index	6,376	40,148	3,709.25	4,298.32	26.14	0.61%	(63.66)
SPGSCITR Index	(67)	15,946	4,965.58	4,944.88	-0.87	0.48%	(62.92)
XAG Curncy	1,332	(20,150)	22.78	21.27	6.11	1.08%	(32.57)
CO1 Comdty	(14)	(24,622)	108.90	108.96	-0.10	0.56%	125.83
CL1 Comdty	996	23,341	98.21	102.40	5.67	0.75%	(45.07)
NG1 Comdty	3,276	16,608	3.77	4.51	4.13	4.78%	(1,408.90)
XAU Comdty	2,049	(24,757)	109.12	100.09	12.08	0.69%	42.78
IBOXHY Index	2,903	53,418	220.12	232.09	49.67	0.11%	48.53
US_TSY CREDIT	47	31,907	760.78	761.90	1.13	0.13%	41.15
CA_TSY CREDIT	6,934	(97,153)	1,269.35	1,178.75	20.94	0.34%	287.95
MX_TSY CREDIT	60	(13,747)	209.03	208.12	0.98	0.44%	(13.28)
AU_TSY CREDIT	1,119	(79,133)	1,457.62	1,437.01	3.62	0.39%	(213.90)
JP_TSY CREDIT	624	(59,678)	822.10	813.51	2.83	0.37%	(101.72)
MY_TSY CREDIT	1,029	(92,252)	167.43	165.56	4.30	0.26%	252.86
SG_TSY CREDIT	582	(95,749)	219.11	217.78	2.99	0.20%	(119.58)
AT_TSY CREDIT	2,616	67,328	355.23	369.03	13.54	0.29%	270.18
BE_TSY CREDIT	3,514	69,713	474.03	497.92	18.29	0.28%	365.06
FI_TSY CREDIT	2,560	69,620	346.59	359.33	13.27	0.28%	272.20
FR_TSY CREDIT	3,050	68,261	1,667.46	1,741.97	15.91	0.28%	316.20
DE_TSY CREDIT	2,151	66,681	1,235.81	1,275.68	11.33	0.28%	245.30
IE_TSY CREDIT	29,309	78,270	336.92	463.09	122.01	0.31%	466.63
IT_TSY CREDIT	6,937	54,111	1,612.72	1,819.48	37.57	0.34%	247.27
NL_TSY CREDIT	2,484	68,398	1,319.56	1,367.48	13.09	0.28%	272.13
ES_TSY CREDIT	9,098	50,187	392.28	463.40	54.89	0.33%	168.07
DK_TSY CREDIT	2,458	60,407	725.64	755.17	13.50	0.30%	267.52
NO_TSY CREDIT	(406)	(27,378)	334.30	339.26	-3.31	0.45%	(192.97)
PL_TSY CREDIT	802	22,143	420.32	435.54	6.97	0.52%	50.16
ZA_TSY CREDIT	1,267	(33,149)	83.13	79.95	4.22	0.91%	(242.77)
SE_TSY CREDIT	(428)	(21,138)	452.11	461.26	-7.98	0.25%	(22.02)
CH_TSY CREDIT	3,074	60,555	1,007.73	1,058.89	15.71	0.32%	725.66
GB_TSY CREDIT	997	56,841	1,489.15	1,515.27	5.46	0.32%	325.50