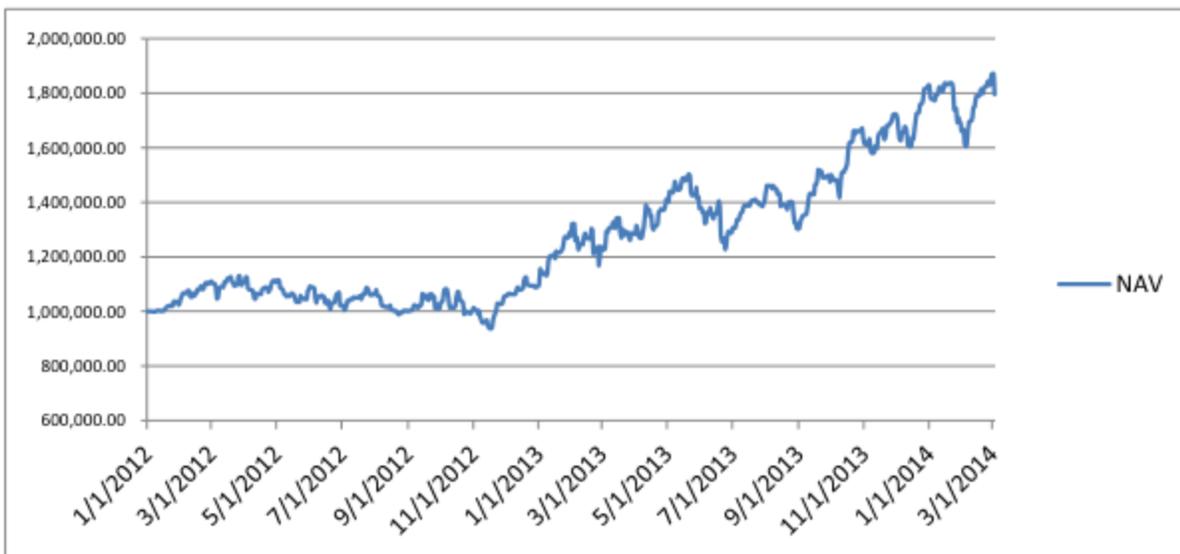


Current Date:	3/3/2014	Change on Day:	-4.03%
Total Return since 1/1/12:	79.53%	MSCI World Change on Day	-1.19%
T12M Return:	45.91%	No of Positions (+MTM) on Day	105
T90 Day Return:	7.85%	No of Positions (-MTM) on Day	333
T30 Day Return:	7.72%	Current No. of Positions:	449
Current Long Exposure @ Cost:	4,663,354	Current Leverage (Gross Exposures):	3.20
Current Short Exposure @ Cost:	(1,087,290)		
Net Exposure:	3,576,064		
Starting Capital:	1,000,000		
Current NAV:	1,795,328		

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:	1.28
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



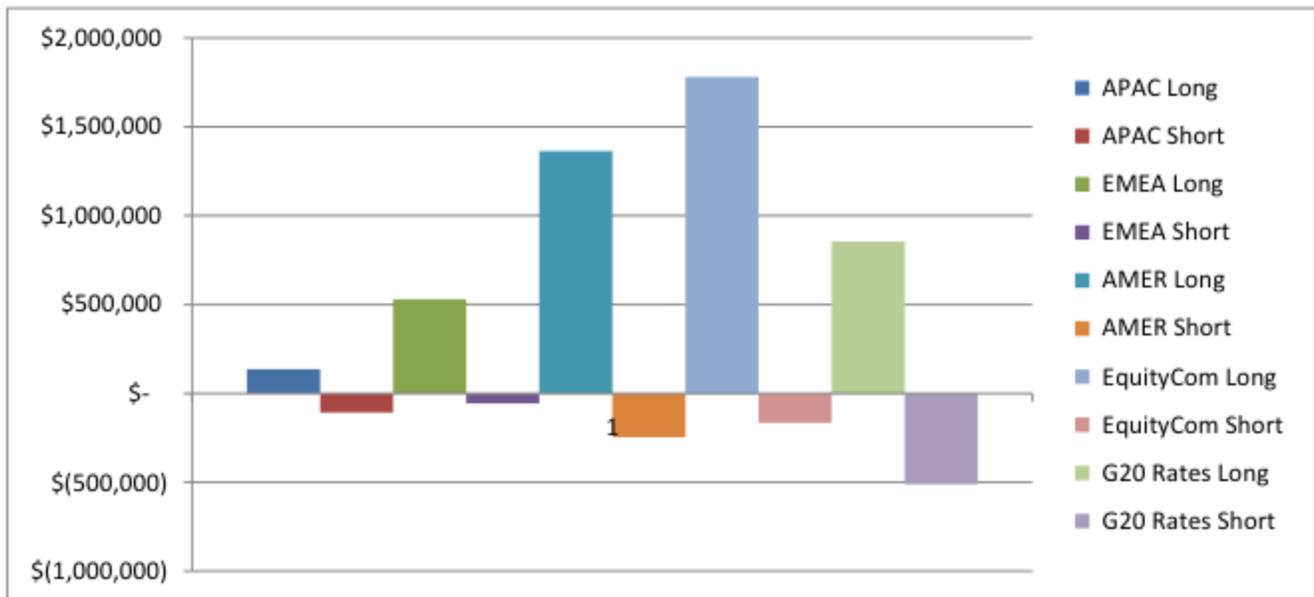
Largest Exposures Current Positions 97.5th Percentile 2,5st Percentile (@ cost ex-MTM)			Largest MTM Gains Current Positions (90th Percentile MTM Gains % NAV)		
Security	Notional	% of Total Notional	Security	MTM Gain	% Total NAV
24 Positions		24.85%	46 Positions		29.17%
XAG Curncy	(20,150)	0.35%	DAI GR Equity	6,206	0.35%
IBOV Index	(22,524)	0.39%	SMI Index	6,242	0.35%
CO1 Comdty	(24,622)	0.43%	CA_TSY CREDIT	6,244	0.35%
MEXBOL Index	(26,146)	0.45%	MAERSKB DC Equity	6,268	0.35%
NO_TSY CREDIT	(27,378)	0.48%	HON US Equity	6,336	0.35%
ZA_TSY CREDIT	(33,149)	0.58%	UTX US Equity	6,375	0.36%
SHCOMP Index	(33,700)	0.59%	GS US Equity	6,591	0.37%
JP_TSY CREDIT	(59,678)	1.04%	BEL20 Index	6,738	0.38%
DK_TSY CREDIT	60,407	1.05%	BMY US Equity	6,744	0.38%
CH_TSY CREDIT	60,555	1.05%	ACA FP Equity	6,768	0.38%
SXDP Index	61,075	1.06%	CMCSK US Equity	6,770	0.38%
SPX Index	62,272	1.08%	ROG VX Equity	6,776	0.38%
DE_TSY CREDIT	66,681	1.16%	IBEX Index	6,910	0.38%
FR_TSY CREDIT	69,707	1.21%	AMGN US Equity	6,991	0.39%
AT_TSY CREDIT	70,307	1.22%	IT_TSY CREDIT	7,436	0.41%
BE_TSY CREDIT	70,765	1.23%	HEX Index	7,455	0.42%
NL_TSY CREDIT	71,424	1.24%	MDT US Equity	7,653	0.43%
FI_TSY CREDIT	72,700	1.26%	DAX Index	7,758	0.43%
STBCNZL Index	73,231	1.27%	PRU LN Equity	7,793	0.43%
IE_TSY CREDIT	78,270	1.36%	MMM US Equity	7,817	0.44%
AU_TSY CREDIT	(79,133)	1.38%	ASE Index	7,997	0.45%
MY_TSY CREDIT	(92,252)	1.60%	SXOP Index	8,480	0.47%
SG_TSY CREDIT	(95,749)	1.67%	XLY US Equity	8,569	0.48%
CA_TSY CREDIT	(97,153)	1.69%	SXAP Index	8,934	0.50%
			LUXXX Index	8,953	0.50%
			BAYN GR Equity	9,123	0.51%
			BAC US Equity	9,201	0.51%
			ES_TSY CREDIT	9,541	0.53%
			TMO US Equity	9,557	0.53%
			KFX Index	10,725	0.60%
			BA US Equity	10,762	0.60%
			MA US Equity	11,098	0.62%
			TYC US Equity	11,299	0.63%
			SXIP Index	11,525	0.64%
			SXMP Index	11,554	0.64%
			XLV US Equity	12,610	0.70%
			CELG US Equity	13,186	0.73%
			NDX Index	13,805	0.77%
			RTY Index	14,158	0.79%
			SPX Index	16,685	0.93%

SXTP Index	22,537	1.26%
SXDP Index	23,874	1.33%
ISEQ Index	25,661	1.43%
IE_TSY CREDIT	30,087	1.68%
STBCNZL Index	32,687	1.82%
GILD US Equity	33,260	1.85%

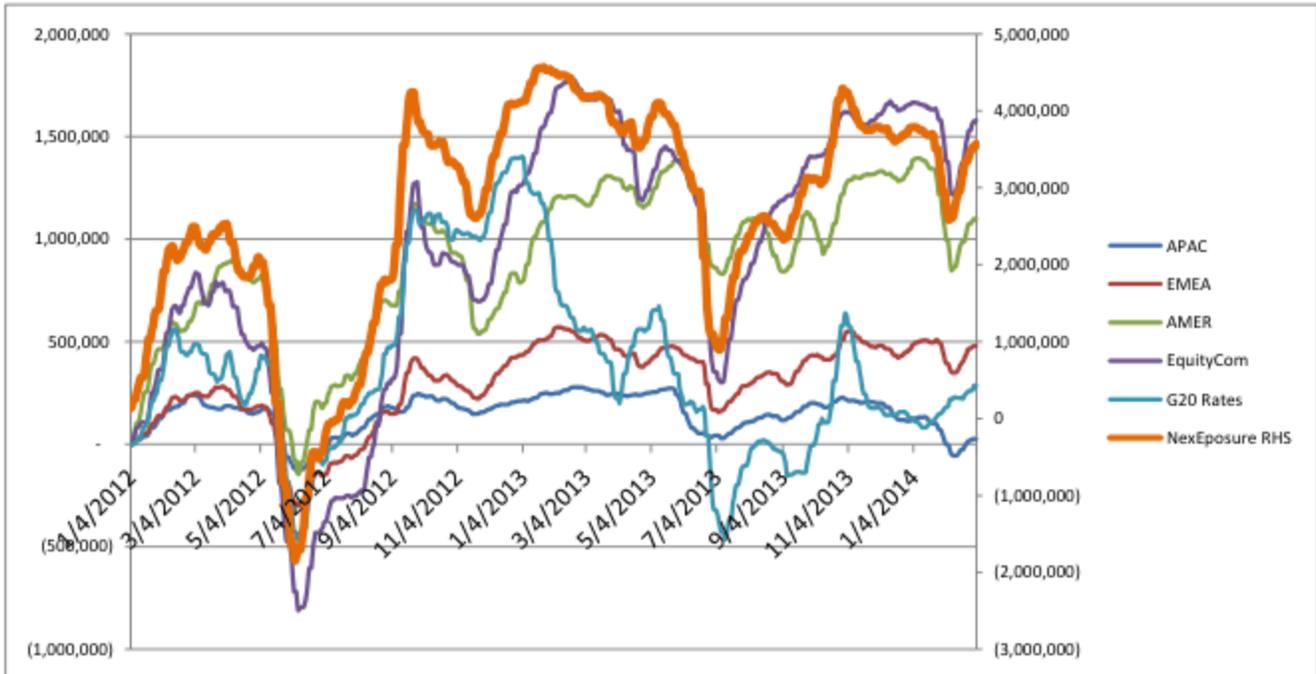
No. Names by Category

APAC Long	29
APAC Short	23
EMEA Long	79
EMEA Short	11
AMER Long	169
AMER Short	44
EquityCom Long	63
EquityCom Short	8
G20 Rates Long	14
G20 Rates Short	9
Total Long	354
Total Short	95

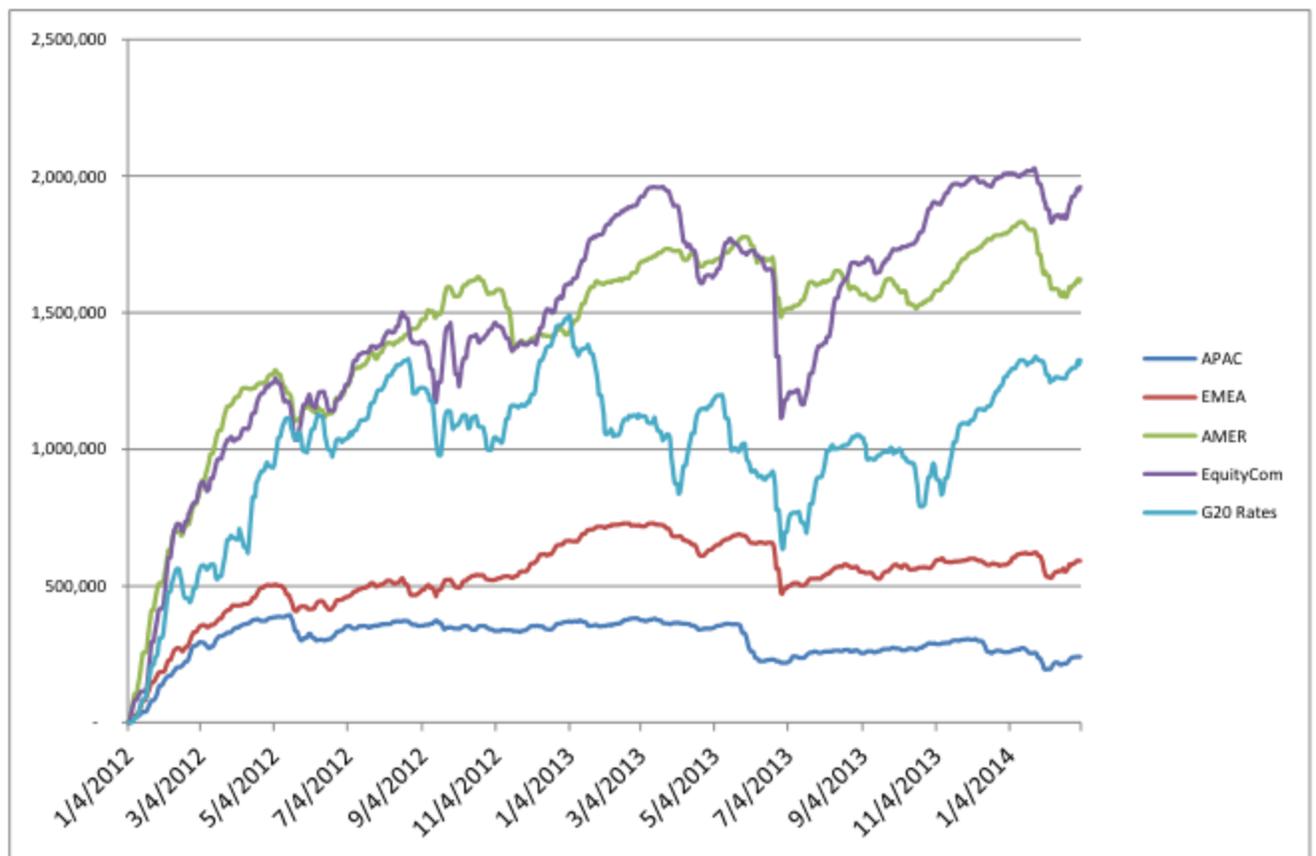
Current Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



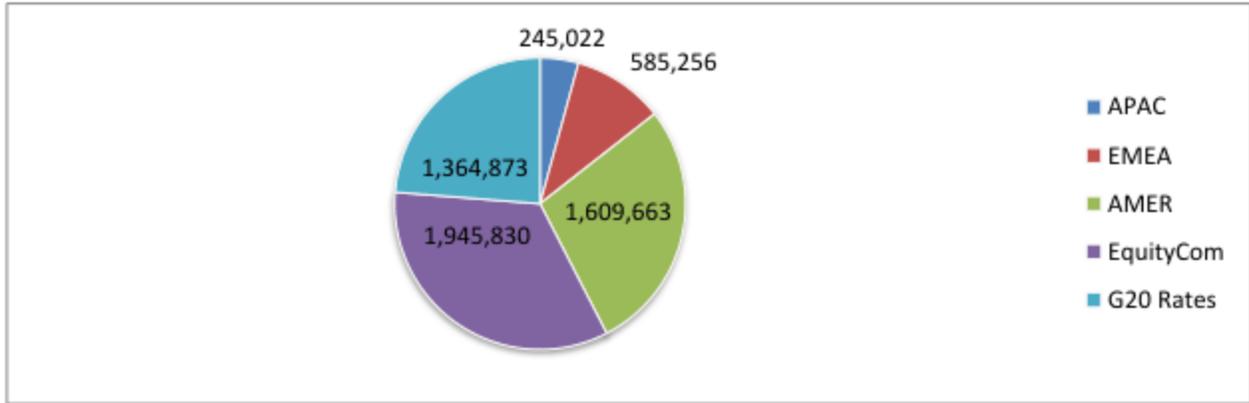
Historical Net Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



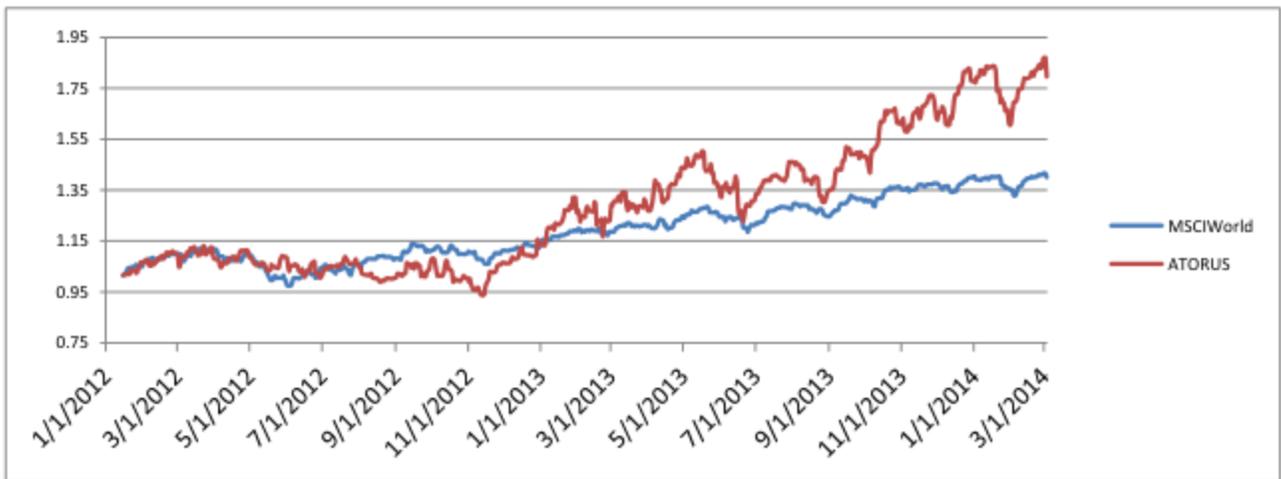
Historical Gross Exposure by Geography (Listed Equities) & Macro (Equity Indices & Commodities, G20 Gov. Credit)



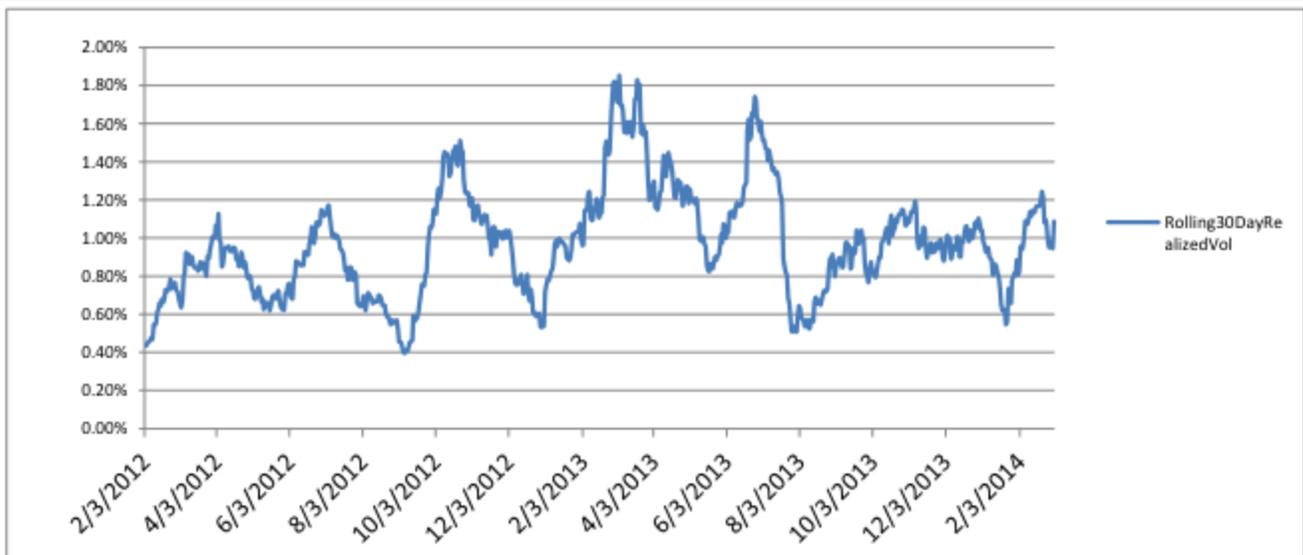
Current Gross Notional Risk by Category



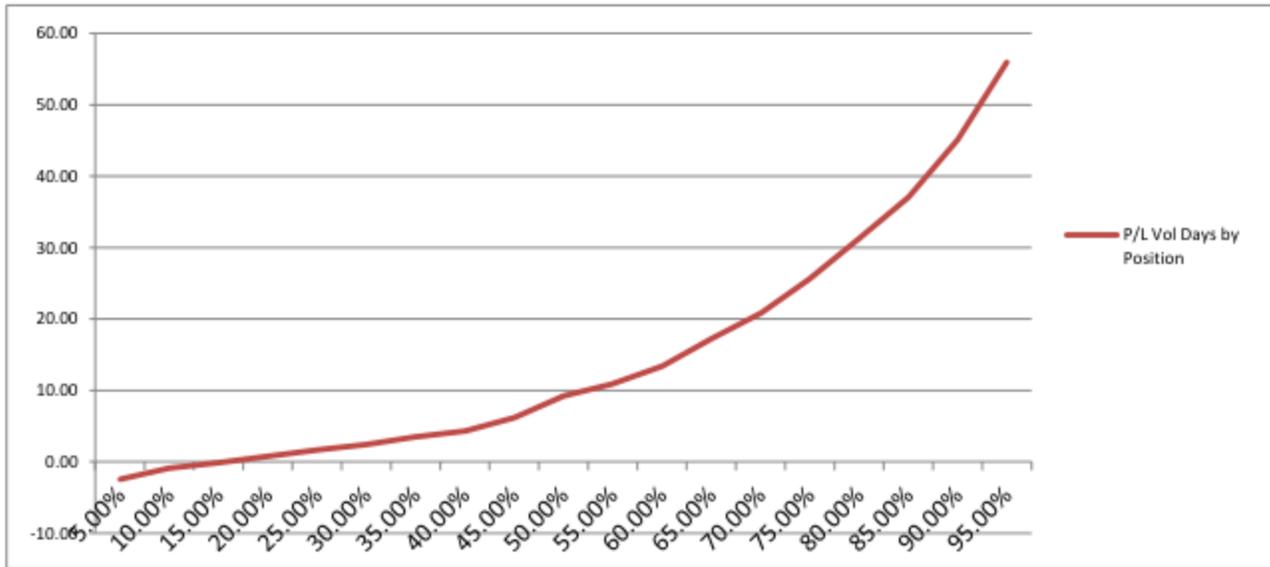
Performance Vs. MSCI World Index



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
0.00%	-10.62
5.00%	-2.84
10.00%	-1.71
15.00%	-0.71
20.00%	0.33
25.00%	1.14
30.00%	2.08
35.00%	2.87
40.00%	4.27
45.00%	5.51
50.00%	7.11
55.00%	9.20
60.00%	11.60
65.00%	14.45
70.00%	18.10
75.00%	21.26
80.00%	26.12
85.00%	33.17
90.00%	40.78
95.00%	51.92
100.00%	187.05

MTM Gains(Losses) % of NAV "Significant" (<7 Vol Days)	1.64%
MTM Gains(Losses) % of NAV "Significant" (>7 Vol Days)	50.73%

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)	52.75	51.97	1.30	1.14%	-
005380 KS Equity	87	1,799	217.13	227.61	3.68	1.31%	(1.75)
005490 KS Equity	188	(3,782)	273.49	259.92	5.69	0.87%	73.72
005930 KS Equity	245	(6,558)	1,285.62	1,237.63	4.20	0.89%	81.66
012330 KS Equity	957	5,282	244.69	289.03	14.24	1.27%	(61.63)
1 HK Equity	103	4,619	15.20	15.54	2.68	0.83%	(50.70)
1299 HK Equity	8	3,412	4.82	4.83	0.22	1.09%	(39.38)
13 HK Equity	2,331	12,243	11.40	13.57	20.56	0.93%	44.05
16 HK Equity	165	(9,935)	12.66	12.45	2.32	0.72%	260.97
27 HK Equity	4	123	9.68	9.98	1.37	2.26%	(1.89)
2914 JP Equity	230	(4,719)	32.47	30.88	3.65	1.33%	95.12
3382 JP Equity	(46)	3,411	37.69	37.19	-1.03	1.32%	(8.82)
4063 JP Equity	64	(4,536)	56.40	55.61	1.06	1.33%	72.25
4502 JP Equity	29	2,102	46.69	47.34	1.95	0.72%	(10.70)
4689 JP Equity	10	1,082	6.06	6.11	0.60	1.48%	(25.63)
5 HK Equity	(62)	2,572	10.73	10.47	-2.97	0.81%	(25.94)
5108 JP Equity	(75)	3,498	36.34	35.58	-1.64	1.31%	(31.00)
5401 JP Equity	164	(3,709)	2.99	2.85	3.00	1.48%	69.68
6301 JP Equity	(45)	(3,515)	20.64	20.90	-0.84	1.52%	(8.32)
6752 JP Equity	1,565	4,145	9.01	12.42	13.83	2.73%	(40.23)
6902 JP Equity	2,516	9,730	41.48	52.21	20.38	1.27%	(228.60)
6954 JP Equity	466	6,393	157.65	169.15	4.61	1.58%	(162.23)
7201 JP Equity	11	(3,743)	8.85	8.82	0.24	1.23%	37.62
7203 JP Equity	42	(3,073)	57.44	56.66	1.09	1.24%	29.19
7267 JP Equity	51	(4,885)	36.43	36.05	0.87	1.21%	(36.67)
762 HK Equity	208	(4,155)	1.43	1.36	4.70	1.06%	(127.45)
7751 JP Equity	202	(6,865)	31.44	30.51	2.66	1.11%	100.72
8031 JP Equity	(26)	2,408	15.31	15.14	-0.94	1.13%	(18.27)
8058 JP Equity	(49)	3,003	19.27	18.96	-1.37	1.20%	(16.16)
8306 JP Equity	82	(2,979)	5.88	5.72	1.98	1.39%	34.91
8316 JP Equity	113	(2,505)	45.91	43.85	2.82	1.60%	52.44
8411 JP Equity	(115)	3,019	2.12	2.04	-2.88	1.32%	(18.83)
8604 JP Equity	40	(2,202)	6.77	6.65	1.28	1.43%	29.28
8801 JP Equity	142	(2,516)	31.09	29.33	3.62	1.56%	14.18
8802 JP Equity	213	(3,308)	24.73	23.13	4.49	1.43%	48.18
9020 JP Equity	32	(3,967)	77.53	76.91	0.73	1.11%	11.00
941 HK Equity	790	(11,351)	10.25	9.54	10.96	0.63%	(62.04)
9432 JP Equity	196	6,077	53.19	54.91	2.29	1.41%	(87.57)
9433 JP Equity	3,989	9,476	42.13	59.87	24.49	1.72%	(133.27)
9437 JP Equity	(211)	(5,749)	15.71	16.29	-3.38	1.08%	92.88
9983 JP Equity	(195)	3,177	367.69	346.47	-3.87	1.58%	11.14

9984 JP Equity	1,598	2,238	42.69	73.19	39.64	1.80%	(134.22)
AAPL US Equity	124	7,877	518.25	526.44	1.57	1.01%	(15.81)
ABB US Equity	605	10,408	23.59	24.96	5.54	1.05%	(231.39)
ABBN VX Equity	501	8,703	23.63	24.99	5.34	1.08%	(185.56)
ABBV US Equity	69	5,335	49.49	50.13	1.22	1.07%	(113.93)
ABEV US Equity	233	(7,232)	7.25	7.02	2.20	1.46%	160.83
ABEV3 BZ Equity	66	(6,923)		#N/A N/A	0.70	1.37%	
ABI BB Equity	2	6,721	102.03	102.06	0.04	0.88%	(167.11)
ABT US Equity	35	4,097	38.87	39.20	1.10	0.79%	(64.62)
ABX CN Equity	(25)	2,002	20.95	20.69	-0.75	1.68%	16.36
ABX US Equity	(23)	2,034	20.95	20.72	-0.65	1.75%	23.89
ACA FP Equity	6,768	5,408	6.83	15.39	101.18	1.24%	(381.78)
ACE US Equity	101	3,677	93.86	96.43	3.88	0.71%	(49.35)
ACN US Equity	621	9,052	77.04	82.33	9.15	0.75%	(122.02)
ADP US Equity	72	1,193	72.36	76.74	9.41	0.64%	(17.93)
AFL US Equity	82	4,556	62.74	63.87	3.15	0.57%	(16.25)
AGN US Equity	1,394	8,432	108.28	126.18	18.49	0.89%	(125.97)
AI FP Equity	(32)	4,497	135.50	134.55	-0.90	0.78%	(92.92)
AIG US Equity	56	4,012	48.66	49.35	1.30	1.08%	(36.51)
AIR FP Equity	4,425	6,526	42.47	71.27	58.76	1.15%	(340.82)
ALV GR Equity	2,846	7,550	125.64	173.01	36.51	1.03%	(295.54)
ALVG IX Equity	2,143	5,742	126.13	173.21	36.54	1.02%	(198.00)
AMGN US Equity	6,991	22,886	94.49	123.35	28.47	1.07%	(409.46)
AMT US Equity	681	10,655	76.29	81.17	7.71	0.83%	(22.61)
AMZN US Equity	3,448	14,103	287.66	357.98	17.67	1.38%	(232.59)
ANZ AU Equity	(8)	3,602	28.48	28.42	-0.28	0.77%	(35.54)
APA US Equity	223	(6,870)	82.74	80.05	2.95	1.10%	(41.35)
APC US Equity	(250)	(6,360)	81.31	84.51	-4.53	0.87%	(23.19)
AXP US Equity	2,646	10,373	71.56	89.82	23.99	1.06%	(218.84)
AZN LN Equity	4,224	12,676	49.80	66.40	35.43	0.94%	(462.11)
AZN SS Equity	3,689	11,669	50.40	66.33	33.27	0.95%	(476.31)
AZN US Equity	4,178	12,432	49.96	66.75	34.63	0.97%	(329.09)
BA US Equity	10,762	17,951	79.84	127.71	49.91	1.20%	(330.98)
BAC US Equity	9,201	10,884	8.82	16.28	102.21	0.83%	(294.05)
BARC LN Equity	(341)	5,295	4.39	4.13	-5.57	1.15%	(108.71)
BAS GR Equity	989	7,333	97.30	110.43	14.73	0.92%	(303.17)
BATS LN Equity	95	4,163	52.24	53.43	2.27	1.00%	(77.60)
BAX US Equity	(235)	(8,047)	66.82	68.77	-4.58	0.64%	67.77
BAYN GR Equity	9,123	11,757	76.64	136.10	76.30	1.02%	(563.11)
BBAS3 BZ Equity	(26)	(1,954)		#N/A N/A	-0.71	1.84%	
BBD US Equity	812	(6,743)	12.96	11.40	8.74	1.38%	193.14
BBDC4 BZ Equity	571	(7,252)		#N/A N/A	6.05	1.30%	
BBL US Equity	(44)	2,528	64.47	63.37	-1.65	1.05%	(33.67)
BBVA SM Equity	1,112	5,723	10.09	12.06	17.52	1.11%	(179.26)
BCE CN Equity	(27)	(6,644)	43.17	43.35	-0.63	0.64%	53.09
BCS US Equity	(380)	6,397	17.66	16.67	-4.83	1.23%	(115.30)
BEN US Equity	7	3,695	52.08	52.17	0.15	1.16%	(72.93)

BG/ LN Equity	(128)	(3,003)	17.35	18.09	-2.94	1.45%	25.81
BHP AU Equity	(190)	5,931	34.40	33.34	-3.27	0.98%	(175.36)
BHP US Equity	(61)	4,501	69.11	68.18	-1.53	0.89%	(62.38)
BIIB US Equity	394	1,066	245.93	336.83	25.07	1.47%	(28.37)
BIL SJ Equity	(122)	2,362	32.47	30.88	-4.33	1.19%	(76.07)
BK US Equity	42	3,723	31.43	31.78	1.22	0.92%	(22.27)
BLK US Equity	109	1,171	274.17	299.65	9.43	0.99%	(27.02)
BLT LN Equity	(66)	2,750	32.40	31.65	-2.50	0.95%	(42.06)
BMO CN Equity	(59)	8,370	65.44	64.98	-1.00	0.70%	(163.52)
BMW GR Equity	722	5,076	98.63	112.65	15.03	0.95%	(159.32)
BMY US Equity	6,744	13,669	35.71	53.33	39.98	1.23%	(281.43)
BN FP Equity	94	(3,684)	70.54	68.73	2.58	0.99%	97.22
BNP FP Equity	1,538	5,498	61.78	79.06	24.29	1.15%	(228.33)
BNS CN Equity	(68)	4,379	57.46	56.58	-1.95	0.80%	(72.29)
BP/ LN Equity	612	9,797	7.76	8.25	8.81	0.71%	(226.21)
BRK/B US Equity	76	4,878	114.00	115.77	2.51	0.62%	17.39
BSBR US Equity	1,779	(8,171)	6.18	4.84	14.07	1.55%	222.62
BUD US Equity	22	6,846	102.05	102.38	0.34	0.96%	(159.63)
BX US Equity	238	2,976	30.31	32.74	6.73	1.19%	(69.91)
C US Equity	(41)	1,573	49.05	47.81	-2.43	1.07%	(26.81)
CA FP Equity	346	1,959	30.49	35.87	17.08	1.03%	(58.56)
CAT US Equity	1,047	10,300	87.23	96.09	9.85	1.03%	(108.43)
CBA AU Equity	(130)	6,284	67.71	66.33	-2.82	0.73%	(47.53)
CBS US Equity	422	1,267	49.35	65.81	25.18	1.32%	(32.88)
CCL US Equity	540	7,821	36.20	38.70	6.21	1.11%	(234.78)
CELG US Equity	13,186	15,111	85.54	160.17	74.39	1.17%	(336.55)
CFR VX Equity	(72)	3,973	99.42	97.64	-1.75	1.04%	(77.09)
CL US Equity	1,016	18,685	58.99	62.20	9.13	0.60%	(199.72)
CM CN Equity	160	5,611	81.17	83.48	4.72	0.60%	(32.61)
CMCSA US Equity	4,409	17,408	40.65	50.94	28.57	0.89%	(327.03)
CMCSK US Equity	6,770	18,900	36.26	49.25	39.81	0.90%	(439.58)
CNI US Equity	1,204	12,873	51.38	56.18	14.42	0.65%	(132.10)
CNQ CN Equity	251	6,397	35.48	36.87	3.95	0.99%	19.60
CNR CN Equity	1,167	12,425	51.30	56.11	14.28	0.66%	(164.23)
COF US Equity	414	6,077	67.68	72.29	6.62	1.03%	(102.67)
COP US Equity	27	(7,980)	66.64	66.42	0.49	0.69%	11.90
COST US Equity	13	6,551	115.59	115.82	0.28	0.71%	(57.72)
COV LN Equity	183	2,442		#N/A N/A	22.97	0.33%	
COV US Equity	776	6,347	63.38	71.14	13.54	0.90%	(86.75)
CRM US Equity	146	2,054	56.89	60.94	5.11	1.39%	(89.88)
CS FP Equity	2,052	6,734	19.39	25.30	28.29	1.08%	(260.29)
CSCO US Equity	56	(4,977)	21.79	21.54	1.31	0.86%	76.43
CSX US Equity	889	8,914	25.07	27.57	11.14	0.90%	(66.07)
CVE CN Equity	803	(10,449)	28.70	26.49	10.05	0.77%	3.74
CVS US Equity	1,630	10,312	62.75	72.67	20.56	0.77%	(74.77)
CVX US Equity	(189)	(8,207)	112.39	114.97	-3.23	0.71%	50.36
D US Equity	1,755	12,240	60.05	68.66	21.23	0.68%	(155.27)

DAI GR Equity	6,206	13,908	62.20	89.96	39.02	1.14%	(594.74)
DBK GR Equity	50	4,052	46.61	47.19	1.22	1.01%	(103.82)
DD US Equity	2,580	12,305	54.46	65.88	24.55	0.85%	(139.09)
DDAIF US Equity	3,498	8,377	63.20	89.59	34.05	1.23%	(393.00)
DE US Equity	114	8,122	85.65	86.85	2.06	0.68%	80.42
DELL US Equity	(3)	6,715		#N/A N/A	-0.57	0.07%	
DG FP Equity	4,046	9,889	51.34	72.34	40.46	1.01%	(412.09)
DGE LN Equity	(28)	1,190	31.44	30.72	-0.90	2.58%	(24.59)
DHR US Equity	4,116	14,097	58.57	75.67	44.34	0.66%	(276.50)
DIS US Equity	1,626	9,908	68.36	79.58	15.41	1.06%	(197.89)
DISCA US Equity	8	3,650	82.02	82.21	0.20	1.13%	(54.90)
DNB NO Equity	1,253	9,735	15.77	17.80	15.37	0.84%	(214.79)
DOW US Equity	2,253	6,446	35.84	48.36	29.72	1.18%	(83.66)
DPW GR Equity	152	547	28.24	36.10	26.25	1.06%	(23.64)
DTE GR Equity	4,791	13,640	12.22	16.51	31.22	1.13%	(468.07)
DTV US Equity	2,706	9,785	60.88	77.72	35.10	0.79%	45.81
DUK US Equity	(90)	(8,822)	69.60	70.31	-2.03	0.50%	71.01
DVN US Equity	272	7,132	61.93	64.29	4.83	0.79%	(11.81)
EBAY US Equity	489	5,707	53.54	58.12	8.34	1.03%	(92.98)
ECL US Equity	274	6,372	103.19	107.63	5.78	0.75%	0.52
EDF FP Equity	6,129	9,189	23.45	39.08	67.07	0.99%	(159.63)
EMC US Equity	449	9,291	24.95	26.15	5.97	0.81%	(96.23)
EMR US Equity	(7)	(678)	63.75	64.38	-1.32	0.75%	11.25
ENB CN Equity	(85)	(7,004)	41.70	42.20	-2.40	0.51%	37.48
ENEL IM Equity	1,143	7,503	4.32	4.98	13.99	1.09%	(241.69)
ENI IM Equity	(25)	7,309	23.75	23.67	-0.45	0.77%	(132.34)
EOAN GR Equity	(22)	2,996	18.77	18.63	-0.76	0.98%	(66.21)
EOG US Equity	1,796	5,573	143.99	190.39	32.12	1.00%	60.52
EPD US Equity	791	10,799	62.55	67.13	10.33	0.71%	(0.66)
ERICB SS Equity	166	6,004	12.27	12.61	2.92	0.94%	(176.06)
ESRX US Equity	1,183	9,815	66.69	74.73	15.61	0.77%	(80.76)
ETN US Equity	53	5,260	72.48	73.22	0.94	1.08%	(136.71)
F US Equity	(83)	(3,621)	14.82	15.15	-2.40	0.95%	41.97
FB US Equity	1,389	2,630	44.06	67.32	33.19	1.59%	(74.49)
FCX US Equity	(62)	2,977	33.54	32.86	-1.77	1.17%	10.53
FDX US Equity	543	5,338	120.94	133.24	11.24	0.90%	(5.61)
FOX US Equity	33	3,520	31.89	32.20	1.15	0.82%	(35.78)
FOXA US Equity	47	3,246	32.65	33.13	1.59	0.92%	(32.05)
FP FP Equity	564	8,334	59.78	63.82	8.74	0.77%	(119.84)
G IM Equity	110	4,486	21.32	21.84	2.57	0.95%	(121.40)
GE US Equity	1,625	13,140	22.32	25.08	13.03	0.95%	(255.12)
GILD US Equity	33,260	13,861	24.02	81.68	187.05	1.28%	(877.81)
GIS US Equity	185	13,333	49.12	49.80	2.49	0.56%	(74.05)
GLE FP Equity	874	3,248	49.51	62.83	18.66	1.44%	(225.42)
GLEN LN Equity	-	587	5.42	5.42	0.00	1.18%	(9.46)
GLW US Equity	1,997	11,376	16.17	19.01	16.25	1.08%	(176.44)
GM US Equity	712	2,560	28.27	36.14	25.22	1.10%	(7.44)

GOOG US Equity	4,968	12,428	857.75	1,200.64	45.98	0.87%	(228.53)
GS US Equity	6,591	13,671	110.98	164.48	62.62	0.77%	(240.63)
GSK LN Equity	324	4,874	25.93	27.66	8.58	0.78%	(61.06)
GSZ FP Equity	308	5,466	23.77	25.11	5.22	1.08%	(147.31)
HAL US Equity	940	5,408	48.07	56.43	15.92	1.09%	(51.96)
HD US Equity	2,959	13,333	66.67	81.46	30.26	0.73%	(149.28)
HMB SS Equity	490	6,110	40.79	44.06	7.85	1.02%	(150.67)
HON US Equity	6,336	11,930	61.10	93.55	86.64	0.61%	(183.50)
HPQ US Equity	1,189	6,863	25.14	29.49	18.38	0.94%	(141.00)
HSBA LN Equity	(59)	1,223	10.85	10.35	-5.45	0.89%	(22.81)
IBE SM Equity	1,336	7,236	5.52	6.54	30.79	0.60%	(130.01)
IBM US Equity	41	(8,393)	184.74	183.84	0.72	0.67%	63.60
IMT LN Equity	1,330	10,924	35.95	40.32	10.93	1.11%	(139.46)
INTC US Equity	266	9,784	23.81	24.46	3.54	0.77%	(112.07)
ISP IM Equity	3,162	5,653	1.92	3.00	47.16	1.19%	(194.01)
ITUB US Equity	401	(5,909)	13.81	12.87	4.52	1.50%	209.10
ITUB4 BZ Equity	94	(6,366)		#N/A N/A	1.13	1.31%	
ITW US Equity	2,892	14,011	67.84	81.84	30.21	0.68%	(173.90)
ITX SM Equity	258	(4,648)	149.71	141.41	5.59	0.99%	70.29
JCI US Equity	4,194	9,883	34.13	48.61	37.56	1.13%	(251.81)
JNJ US Equity	4,013	12,630	69.31	91.34	41.54	0.76%	(121.75)
JPM US Equity	617	8,516	52.29	56.08	8.75	0.83%	(136.37)
KMB US Equity	173	7,934	106.69	109.01	2.92	0.75%	(94.44)
KMI US Equity	682	(6,752)	35.17	31.62	11.33	0.89%	52.03
KO US Equity	140	(6,962)	38.83	38.05	2.88	0.70%	34.68
LBTYA US Equity	3	2,272	86.99	87.10	0.05	2.49%	(30.97)
LBTYK US Equity	115	1,975	78.63	83.22	2.29	2.55%	(35.97)
LIN GR Equity	172	8,087	198.03	202.24	2.57	0.83%	(177.55)
LLOY LN Equity	3,584	7,073	0.89	1.35	49.25	1.03%	(229.85)
LLY US Equity	12	2,868	58.84	59.08	0.48	0.83%	(30.84)
LMT US Equity	666	2,016	122.48	162.93	31.82	1.04%	6.64
LNKD US Equity	(43)	(833)	192.19	202.03	-2.70	1.90%	15.94
LOW US Equity	274	6,486	47.99	50.01	4.49	0.94%	(23.30)
LVS US Equity	2,675	6,808	61.33	85.43	27.15	1.45%	37.20
LYB US Equity	1,109	2,297	59.29	87.92	44.86	1.08%	(15.98)
MA US Equity	11,098	17,711	47.01	76.46	48.34	1.30%	(560.89)
MAERSKB DC Equity	6,268	14,148	8,212.58	11,850.89	36.23	1.22%	(413.78)
MC FP Equity	(45)	3,466	183.40	181.05	-1.33	0.98%	(85.06)
MCD US Equity	40	(6,973)	94.88	94.34	1.19	0.48%	61.08
MCK US Equity	156	1,949	162.99	176.00	10.13	0.79%	(9.75)
MDLZ US Equity	2,416	13,641	28.68	33.76	22.28	0.80%	(101.74)
MDT US Equity	7,653	20,811	43.22	59.12	43.22	0.85%	(93.58)
MET US Equity	970	7,556	44.37	50.06	11.60	1.11%	(129.82)
MFC CN Equity	4,125	8,003	12.38	18.75	46.24	1.11%	(259.02)
MHS US Equity	1,862	13,445		#N/A N/A	12.27	1.13%	
MMM US Equity	7,817	21,331	96.89	132.40	49.86	0.74%	(503.05)
MO US Equity	91	4,559	35.71	36.42	2.74	0.73%	22.05

MON US Equity	567	11,917	106.02	111.07	6.11	0.78%	158.74
MOS US Equity	(76)	(1,253)	46.15	48.95	-6.71	0.91%	(7.44)
MRK US Equity	1,439	10,685	49.65	56.34	14.80	0.91%	(164.32)
MS US Equity	155	1,649	27.57	30.16	7.98	1.18%	(32.11)
MSFT US Equity	597	7,177	34.82	37.72	9.63	0.86%	(105.14)
MUV2 GR Equity	588	7,645	197.70	212.91	11.23	0.69%	(197.62)
NAB AU Equity	(79)	6,672	31.15	30.79	-1.41	0.83%	(50.58)
NCM AU Equity	1,689	(3,262)	21.94	10.58	25.25	2.05%	(206.20)
NEE US Equity	3,587	14,649	72.62	90.40	32.11	0.76%	(188.12)
NEM US Equity	2,356	(7,392)	34.95	23.81	16.10	1.98%	(248.69)
NESN VX Equity	705	9,821	69.64	74.63	8.71	0.82%	(131.76)
NG/ LN Equity	2,027	12,114	11.82	13.80	24.24	0.69%	(160.45)
NKE US Equity	871	5,145	66.10	77.29	18.57	0.91%	(79.04)
NOK US Equity	4,059	4,498	3.96	7.54	59.99	1.50%	(169.74)
NOV US Equity	63	4,672	75.96	76.98	1.45	0.92%	21.15
NOVN VX Equity	5,255	18,291	63.81	82.14	35.20	0.82%	(411.76)
NOVOB DC Equity	1,493	9,100	40.13	46.71	12.73	1.29%	(191.39)
NSC US Equity	1,324	9,590	80.49	91.61	12.49	1.11%	(35.41)
NVS US Equity	3,928	15,510	65.07	81.55	33.05	0.77%	(390.27)
OGXP3 BZ Equity	5,052	(5,180)		#N/A N/A	21.30	4.58%	
OR FP Equity	(24)	3,253	167.88	166.66	-0.65	1.11%	(50.58)
ORA FP Equity	(105)	4,555	12.58	12.29	-2.21	1.04%	(87.65)
ORCL US Equity	1,176	7,533	33.38	38.59	21.27	0.73%	(109.03)
OXY US Equity	86	4,632	94.24	96.00	2.31	0.81%	(31.21)
PBR US Equity	497	(2,814)	13.30	10.95	11.59	1.52%	79.71
PBR/A US Equity	494	(2,795)	13.87	11.42	11.38	1.55%	86.55
PCLN US Equity	1,198	3,043	956.05	1,332.45	29.80	1.32%	(62.56)
PCP US Equity	2,787	13,710	212.47	255.66	21.90	0.93%	(215.43)
PEP US Equity	(18)	(1,625)	78.56	79.42	-1.66	0.66%	7.44
PETR3 BZ Equity	418	(2,923)		#N/A N/A	9.81	1.46%	
PETRA BZ Equity	474	(3,123)		#N/A N/A	10.33	1.47%	
PFE US Equity	4,891	21,828	26.10	31.95	27.70	0.81%	(180.41)
PG US Equity	19	4,762	77.33	77.65	0.51	0.81%	(57.70)
PHIA NA Equity	848	7,196	30.43	34.01	12.12	0.97%	(225.84)
PM US Equity	616	(10,166)	85.47	80.29	7.11	0.85%	105.15
PNC US Equity	560	7,645	75.28	80.80	8.06	0.91%	(123.01)
POT CN Equity	(89)	(3,323)	32.57	33.44	-3.17	0.85%	(0.27)
POT US Equity	(92)	(3,554)	32.66	33.50	-2.74	0.94%	(8.61)
PRU LN Equity	7,793	10,521	12.76	22.22	60.75	1.22%	(406.04)
PSA US Equity	575	9,413	158.54	168.22	10.58	0.58%	(29.43)
PSX US Equity	951	6,030	64.65	74.84	15.80	1.00%	(1.75)
PX US Equity	2,367	16,099	113.30	129.96	19.55	0.75%	(78.35)
QCOM US Equity	1,266	12,547	66.83	73.57	13.07	0.77%	(298.54)
QQQ US Equity	6,113	19,920	68.46	89.47	49.83	0.62%	(276.74)
RAI US Equity	151	3,506	50.60	52.78	5.12	0.84%	151.51
RDS/A US Equity	(73)	4,217	73.26	72.02	-2.13	0.81%	(59.09)
RDS/B US Equity	87	5,192	75.80	77.07	2.01	0.84%	(71.20)

RDSA LN Equity	170	4,065	34.51	35.96	5.39	0.78%	(57.61)
RDSA NA Equity	(67)	4,084	36.62	36.03	-2.12	0.77%	(60.03)
RDSB LN Equity	133	4,580	37.36	38.45	3.51	0.83%	(66.23)
REGN US Equity	736	5,633	298.72	337.76	7.82	1.67%	69.51
RIO AU Equity	(107)	5,779	60.03	58.94	-1.99	0.93%	(107.75)
RIO LN Equity	98	5,748	54.73	55.66	1.38	1.23%	(177.77)
RIO US Equity	158	4,934	54.04	55.77	2.26	1.42%	(143.44)
ROG VX Equity	6,776	17,035	212.78	297.42	42.89	0.93%	(879.98)
RY CN Equity	(37)	4,764	65.12	64.62	-1.06	0.74%	(63.52)
SAB LN Equity	122	4,132	46.80	48.19	2.99	0.99%	(51.23)
SAN FP Equity	149	(6,174)	103.67	101.16	2.87	0.84%	160.21
SAN SM Equity	388	7,256	8.35	8.79	6.20	0.86%	(206.12)
SAN US Equity	351	5,315	8.28	8.83	6.20	1.07%	(144.66)
SAP GR Equity	(208)	5,241	81.42	78.31	-4.80	0.83%	(138.62)
SAP US Equity	(321)	7,101	81.44	77.92	-5.45	0.83%	(200.03)
SBUX US Equity	28	(1,875)	71.41	70.35	1.34	1.10%	16.50
SGO FP Equity	2,318	7,836	44.08	57.12	25.21	1.17%	(452.53)
SI US Equity	1,358	11,259	114.69	128.52	14.11	0.85%	(435.43)
SIE GR Equity	1,083	8,908	114.81	128.77	13.76	0.88%	(322.03)
SLB US Equity	930	6,528	79.94	91.33	15.34	0.93%	(156.90)
SMSN LI Equity	317	(7,260)	644.51	616.36	4.60	0.95%	108.41
SO US Equity	-	925	42.17	42.17	0.00	0.48%	(2.85)
SPG US Equity	32	4,487	160.18	161.34	0.98	0.74%	3.86
SREN VX Equity	1,414	9,709	80.14	91.80	18.13	0.80%	(191.46)
STAN LN Equity	362	(5,283)	22.30	20.77	5.85	1.17%	79.97
STL NO Equity	382	6,281	25.39	26.94	5.99	1.02%	125.49
STT US Equity	(35)	691	68.42	65.09	-4.43	1.16%	(7.99)
SU CN Equity	(11)	4,576	33.28	33.20	-0.37	0.68%	(6.29)
SU FP Equity	250	6,518	84.31	87.55	3.86	1.00%	(122.02)
SU US Equity	(9)	4,606	33.29	33.23	-0.29	0.67%	5.82
SWEDA SS Equity	655	5,950	24.71	27.43	10.79	1.02%	(179.24)
SYNN VX Equity	(213)	(8,069)	359.52	369.00	-2.47	1.07%	(107.56)
T US Equity	613	(8,928)	34.20	31.85	9.22	0.75%	44.40
TD CN Equity	14	4,716	44.82	44.96	0.56	0.55%	(44.60)
TEF SM Equity	(56)	1,405	15.58	14.98	-4.67	0.85%	(29.46)
TEF US Equity	(42)	1,363	15.47	15.00	-3.31	0.93%	(18.12)
TGT US Equity	263	(10,717)	63.57	62.01	2.28	1.07%	36.81
TJX US Equity	2,940	9,492	46.52	60.93	36.31	0.85%	(51.37)
TLS AU Equity	(92)	6,561	4.58	4.52	-2.15	0.65%	(7.15)
TLSN SS Equity	(77)	3,542	7.61	7.45	-2.33	0.93%	(113.65)
TM US Equity	187	(5,170)	117.86	113.59	4.35	0.83%	88.49
TMO US Equity	9,557	10,218	63.59	123.06	105.84	0.88%	(257.02)
TOT US Equity	454	5,540	58.81	63.63	9.36	0.88%	(98.92)
TRP CN Equity	(44)	(6,953)	43.75	44.03	-0.94	0.67%	43.94
TRV US Equity	(28)	4,763	83.58	83.09	-0.78	0.75%	(45.20)
TSCO LN Equity	353	(7,398)	5.65	5.38	5.43	0.88%	174.49
TWC US Equity	814	5,234	120.22	138.91	18.39	0.85%	(66.23)

TWX US Equity	89	4,212	65.11	66.48	2.37	0.89%	(42.19)
TXN US Equity	3,376	12,205	34.93	44.59	34.70	0.80%	(127.30)
TYC US Equity	11,299	24,080	29.17	42.85	66.50	0.71%	450.24
UBS US Equity	323	5,489	19.43	20.58	5.47	1.07%	(224.85)
UBSN VX Equity	316	5,158	19.51	20.70	6.46	0.95%	(178.76)
UCG IM Equity	1,920	5,391	5.58	7.57	25.55	1.39%	(317.93)
ULVR LN Equity	(56)	(2,960)	39.29	40.03	-1.98	0.95%	61.22
UNA NA Equity	(93)	(6,295)	38.14	38.70	-1.55	0.95%	146.77
UNH US Equity	2,033	10,037	64.08	77.06	25.38	0.80%	(9.41)
UNP US Equity	1,072	10,433	162.47	179.16	13.18	0.78%	(74.41)
UPS US Equity	2,880	14,806	79.87	95.41	34.41	0.57%	(60.17)
USB US Equity	2,447	14,238	34.71	40.68	27.02	0.64%	(227.65)
UTX US Equity	6,375	15,190	82.05	116.49	52.87	0.79%	(121.66)
V US Equity	3,841	3,914	111.85	221.62	98.55	1.00%	(161.29)
VALE US Equity	314	(3,908)	15.08	13.87	5.65	1.42%	79.80
VALE3 BZ Equity	276	(4,586)	#N/A	N/A	4.14	1.45%	
VIAB US Equity	3,986	7,376	55.90	86.11	51.51	1.05%	(216.96)
VIV FP Equity	193	2,668	26.19	28.08	7.85	0.92%	(49.61)
VMW US Equity	382	4,244	87.26	95.11	8.04	1.12%	(65.85)
VOD LN Equity	10	(475)	4.17	4.08	1.42	1.54%	10.57
VOD US Equity	11	(453)	41.67	40.69	1.47	1.59%	10.85
VOW3 GR Equity	717	6,826	228.75	252.78	7.48	1.41%	(224.62)
VRX CN Equity	858	1,611	92.95	142.46	43.73	1.22%	(56.17)
VRX US Equity	996	1,880	93.20	142.61	47.03	1.13%	(77.63)
VTI US Equity	567	5,134	86.91	96.51	19.22	0.57%	(59.31)
VWO US Equity	389	(7,247)	40.33	38.17	5.50	0.98%	155.48
VZ US Equity	109	(6,121)	48.12	47.26	2.18	0.82%	31.37
WBC AU Equity	23	3,018	29.45	29.67	0.91	0.83%	(25.10)
WES AU Equity	(141)	8,616	38.64	38.01	-2.11	0.78%	(58.93)
WFC US Equity	2,285	10,067	37.56	46.08	36.69	0.62%	(93.74)
WLP US Equity	2,137	10,369	74.31	89.63	21.47	0.96%	(172.56)
WMT US Equity	(27)	4,005	74.59	74.09	-1.03	0.66%	(36.34)
WOW AU Equity	(87)	(6,932)	31.30	31.69	-1.79	0.70%	60.50
XOM US Equity	608	10,902	90.48	95.52	7.23	0.77%	(95.68)
XTA LN Equity	(36)	(2,238)	#N/A	N/A	-0.72	2.21%	
YHOO US Equity	315	1,282	30.64	38.17	19.20	1.28%	(29.15)
YUM US Equity	41	5,221	72.83	73.41	0.86	0.91%	(38.80)
ZURN VX Equity	203	6,394	291.95	301.23	3.99	0.80%	(106.65)

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	16,685	62,272	1,455.70	1,845.73	41.00	0.65%	(582.58)
NDX Index	13,805	46,686	2,831.19	3,668.37	40.29	0.73%	(453.83)
RTY Index	14,158	39,938	868.48	1,176.36	39.37	0.90%	(304.97)

SPTSX Index	61	19,447	12,764.15	12,804.27	0.55	0.57%	(85.33)
MEXBOL Index	2,127	(26,146)	3,142.70	2,887.09	8.22	0.99%	443.51
IBOV Index	1,938	(22,524)		#N/A N/A	6.03	1.43%	
MERVAL Index	(229)	5,530		#N/A N/A	-1.80	2.31%	
UKX Index	3,436	39,963	10,288.22	11,172.76	12.44	0.69%	(832.49)
DAX Index	7,758	36,674	10,610.77	12,855.37	25.99	0.81%	(1,751.21)
CAC Index	957	20,042	5,625.44	5,893.94	6.56	0.73%	(664.93)
IBEX Index	6,910	39,644	11,555.30	13,569.38	19.92	0.87%	(1,321.05)
SMI Index	6,242	44,078	8,219.62	9,383.58	23.16	0.61%	(1,281.84)
FTSEMIB Index	4,397	25,266	23,118.99	27,141.91	21.02	0.83%	(1,140.16)
PSI20 Index	5,596	24,289	8,026.78	9,876.25	18.98	1.21%	(920.08)
ISEQ Index	25,661	40,099	4,246.25	6,963.64	66.37	0.96%	(1,933.51)
ICEXI Index	5,250	35,800	6.60	7.56	22.21	0.66%	(349.25)
AEX Index	4,269	42,240	484.27	533.22	13.66	0.74%	(1,444.06)
BEL20 Index	6,738	44,003	3,610.75	4,163.68	21.01	0.73%	(1,335.27)
LUXXX Index	8,953	39,715	1,655.49	2,028.69	28.32	0.80%	(1,051.21)
KFX Index	10,725	38,048	100.82	129.24	25.87	1.09%	(1,424.89)
HEX Index	7,455	40,933	8,513.92	10,064.61	20.16	0.90%	(1,525.65)
OMX Index	1,793	23,118	191.41	206.26	9.02	0.86%	(858.12)
ATX Index	1,862	28,102	3,213.33	3,426.28	6.49	1.02%	(1,232.98)
ASE Index	7,997	17,693		#N/A N/A	31.63	1.43%	
OSEBX Index	1,871	22,138	84.29	91.41	10.80	0.78%	(331.01)
INDEXCF Index	2,426	(15,948)	41.62	35.29	11.01	1.38%	2,288.78
TOP40 Index	(52)	25,595	3,920.65	3,912.70	-0.21	0.95%	(496.94)
SENSEX Index	(312)	(16,223)	330.60	336.97	-2.41	0.80%	222.57
NKY Index	502	14,214	139.54	144.47	2.75	1.28%	(94.13)
HSI Index	(22)	15,574	2,903.47	2,899.46	-0.15	0.90%	(227.64)
SHCOMP Index	680	(33,700)	344.53	337.58	2.24	0.90%	(307.52)
KOSPI Index	102	16,497	1.82	1.83	0.79	0.78%	(159.59)
AS51 Index	(50)	12,591	4,825.61	4,806.59	-0.59	0.67%	(47.55)
STBCNZL Index	32,687	73,231		#N/A N/A	106.61	0.42%	
EEM US Equity	297	(6,119)	40.76	38.78	4.64	1.05%	113.76
IYR US Equity	45	4,214	67.67	68.40	2.19	0.49%	3.12
MDY US Equity	5,032	14,269	184.03	248.92	43.81	0.80%	(113.31)
JNK US Equity	(2)	5,353	41.26	41.25	-0.13	0.23%	(36.08)
XLF US Equity	5,206	13,610	15.57	21.53	48.99	0.78%	(147.41)
XLU US Equity	304	8,406	38.65	40.05	6.47	0.56%	(86.13)
XLK US Equity	2,154	12,860	30.80	35.96	26.89	0.62%	(161.09)
XLI US Equity	5,710	16,147	38.20	51.71	45.86	0.77%	(146.94)
XLP US Equity	132	7,329	41.38	42.12	2.94	0.61%	(40.52)
XLY US Equity	8,569	20,539	46.72	66.21	53.41	0.78%	(274.36)
XLE US Equity	155	4,209	84.01	87.09	4.67	0.79%	(27.88)
XLB US Equity	3,734	14,930	37.57	46.97	32.43	0.77%	(43.61)
XLV US Equity	12,610	24,346	38.87	59.00	65.92	0.79%	(273.57)
SXXP Index	5,773	43,407	400.51	453.78	19.34	0.69%	(1,365.13)
SXAP Index	8,934	28,526	520.28	683.23	30.36	1.03%	(1,374.25)
SXKP Index	4,949	47,032	366.14	404.66	12.97	0.81%	(1,497.99)

SX6P Index	4,665	34,237	352.74	400.80	18.23	0.75%	(821.45)
SXEP Index	1,008	29,339	441.65	456.82	4.65	0.74%	(601.85)
SXIP Index	11,525	28,923	222.31	310.89	45.22	0.88%	(1,229.79)
SXNP Index	4,521	28,384	482.69	559.58	20.00	0.80%	(920.59)
SX3P Index	165	18,170	662.20	668.20	1.29	0.70%	(402.66)
SXDP Index	23,874	61,075	609.16	847.28	54.17	0.72%	(2,374.69)
SX4P Index	2,814	25,840	917.36	1,017.26	12.77	0.85%	(919.75)
SX8P Index	2,234	17,778	343.07	386.17	15.69	0.80%	(621.62)
SXOP Index	8,480	40,520	380.28	459.87	21.25	0.98%	(1,531.59)
SXQP Index	(6)	20,335	796.99	796.76	-0.03	0.84%	(459.51)
SXRP Index	191	29,339	434.81	437.64	0.99	0.66%	(690.74)
SXMP Index	11,554	35,766	261.12	345.47	42.79	0.75%	(1,309.60)
SXTP Index	22,537	39,247	172.05	270.85	71.08	0.81%	(1,639.86)
SX7E Index	5,185	18,886	159.85	203.73	26.08	1.05%	(1,046.11)
SX5E Index	5,257	40,148	3,709.25	4,194.96	17.52	0.75%	(1,602.77)
SPGSCITR Index	256	15,946	4,965.67	5,045.42	3.08	0.52%	263.76
XAG Curncy	1,196	(20,150)	22.78	21.43	5.85	1.01%	(200.61)
CO1 Comdty	(520)	(24,622)	108.90	111.20	-3.49	0.60%	(470.69)
CL1 Comdty	1,674	27,846	98.97	104.92	7.64	0.79%	670.44
NG1 Comdty	3,192	16,608	3.77	4.49	3.95	4.87%	(502.64)
XAU Comdty				101.00			
IBOXHY Index	2,927	53,418	220.12	232.18	49.70	0.11%	(23.07)
US_TSY CREDIT	116	49,855	761.27	763.04	1.69	0.14%	105.00
CA_TSY CREDIT	6,244	(97,153)	1,269.35	1,187.76	17.58	0.37%	100.88
MX_TSY CREDIT	25	(13,747)	209.03	208.64	0.41	0.45%	42.77
AU_TSY CREDIT	961	(79,133)	1,457.62	1,439.92	3.17	0.38%	(60.12)
JP_TSY CREDIT	142	(59,678)	822.10	820.14	0.62	0.38%	(432.72)
MY_TSY CREDIT	991	(92,252)	167.43	165.63	4.33	0.25%	129.30
SG_TSY CREDIT	875	(95,749)	219.11	217.11	4.42	0.21%	190.99
AT_TSY CREDIT	3,113	70,307	355.88	371.64	14.83	0.30%	104.85
BE_TSY CREDIT	4,073	70,765	474.42	501.72	19.70	0.29%	91.10
FI_TSY CREDIT	3,043	72,700	347.20	361.73	14.48	0.29%	46.09
FR_TSY CREDIT	3,470	69,707	1,669.12	1,752.20	17.13	0.29%	24.23
DE_TSY CREDIT	2,651	66,681	1,235.81	1,284.95	13.39	0.30%	72.92
IE_TSY CREDIT	30,087	78,270	336.92	466.44	125.57	0.31%	(183.21)
IT_TSY CREDIT	7,436	54,111	1,612.81	1,834.44	37.49	0.37%	(64.68)
NL_TSY CREDIT	3,004	71,424	1,321.89	1,377.48	14.45	0.29%	64.89
ES_TSY CREDIT	9,541	50,187	392.13	466.68	53.54	0.36%	(141.73)
DK_TSY CREDIT	2,871	60,407	725.64	760.13	15.37	0.31%	54.99
NO_TSY CREDIT	(515)	(27,378)	333.32	339.58	-4.00	0.47%	118.92
PL_TSY CREDIT	727	22,143	420.32	434.12	5.65	0.58%	(284.07)
ZA_TSY CREDIT	1,531	(33,149)	83.13	79.29	5.18	0.89%	303.48
SE_TSY CREDIT	(401)	(12,683)	452.11	466.39	-10.62	0.30%	26.54
CH_TSY CREDIT	3,811	60,555	1,000.12	1,063.07	18.00	0.35%	219.32
GB_TSY CREDIT	1,300	56,841	1,489.15	1,523.22	7.12	0.32%	141.96