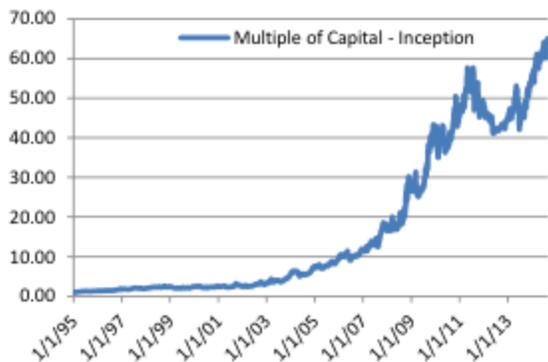
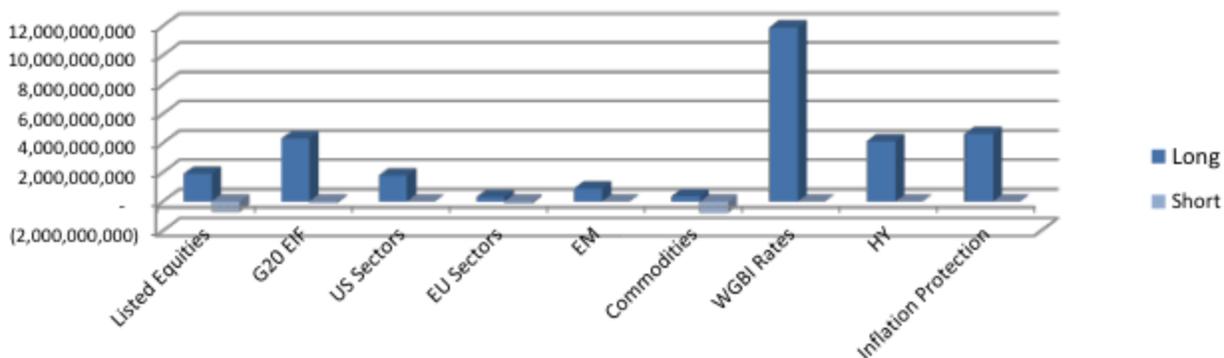
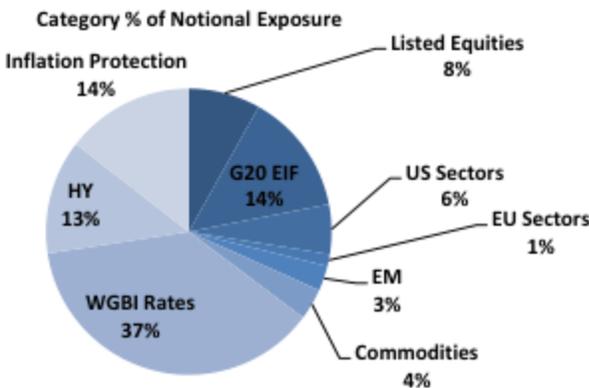




Summary			
NAV	\$ 6,515,278,216	Net Exposure	\$ 28,455,496,632
Long Exposure @ Cost	\$ 30,152,174,395	Leverage (Gross @ Cost)	4.89
Short Exposure @ Cost	\$ (1,696,677,764)	Leverage Ex-Rates & Inflation Protection	2.35
Change from 8/15/2014			
MTD	3.00%	30 Period RoC	7.28%
QTD	7.59%	90 Period RoC	5.25%
YTD	2.06%	365 Period RoC	44.80%
	16.50%	Sharpe Ratio Since Inception (1995)	1.2



**Current Exposures**





**ATORUS**  
Bi-Weekly NAV Report - Simulation

**Net Exposure Changes @ Cost**

	<i>Net 8/29</i>	<i>Net 8/15</i>	<i>Change</i>	<i>8/29/2013</i>
Listed Equities	1,209,171,740	1,287,514,321	(78,342,581)	1,508,699,313
G20 EIF	4,193,116,611	3,562,745,145	630,371,465	2,370,254,062
US Sectors	1,779,351,838	1,827,153,224	(47,801,386)	1,031,436,997
EU Sectors	171,449,738	370,388,385	(198,938,647)	501,460,827
EM	898,948,161	898,948,161	-	(432,400,344)
Commodities	(426,351,211)	(235,054,606)	(191,296,604)	(74,597,400)
WGBI Rates	11,896,219,183	11,156,628,502	739,590,681	4,339,336,544
HY	4,110,960,614	4,110,961,069	(456)	2,706,148,063
Inflation Protection	4,622,629,959	4,622,629,959	-	-

**NAV Impact by Category in Percentage Points**

	<i>Since 8/15</i>	<i>T12M</i>
Listed Equities	0.41%	4.67%
G20 EIF	1.34%	11.07%
US Sectors	0.76%	5.82%
EU Sectors	0.07%	1.50%
EM	0.18%	-2.10%
Commodities	0.02%	-1.16%
WGBI Rates	-0.41%	16.13%
HY	0.11%	5.71%
Inflation Protection	0.48%	3.34%
	2.95%	44.99%

**T24M Avg. Daily Volatility of Atorus****No. of Positions by Category**

	<i>Long</i>	<i>Short</i>
Listed Equities	227	61
G20 EIF	24	6
US Sectors	9	0
EU Sectors	9	6
EM	1	0
Commodities	3	8
WGBI Rates	18	0
HY	3	0
Inflation Protection	1	0



## Bi-Weekly NAV Report - Simulation

## Current Portfolio by Security

Security	NAV Impact (\$) Since 8/15	Current Exposure @ Cost	NAV Impact (% Points) Since 8/15
<b>Listed Equities</b>			
005380 KS Equity	\$ 285,091	\$ 11,264,913	0.0045%
005490 KS Equity	\$ (57,147)	\$ 6,996,690	-0.0009%
005930 KS Equity	\$ (121,733)	\$ 5,786,839	-0.0019%
1 HK Equity	\$ (157,442)	\$ 5,355,771	-0.0025%
1299 HK Equity	\$ (141,851)	\$ 10,107,358	-0.0022%
13 HK Equity	\$ (205,051)	\$ 7,008,995	-0.0032%
16 HK Equity	\$ 48,723	\$ 7,804,146	0.0008%
27 HK Equity	\$ 370,199	\$ (10,619,404)	0.0059%
2914 JP Equity	\$ (59,528)	\$ 4,844,059	-0.0009%
3382 JP Equity	\$ (474,126)	\$ 8,046,017	-0.0075%
4063 JP Equity	\$ (69,558)	\$ 8,859,990	-0.0011%
4502 JP Equity	\$ 30,889	\$ (21,933,732)	0.0005%
4689 JP Equity	\$ 682,697	\$ (14,201,177)	0.0108%
5 HK Equity	\$ (671,073)	\$ (15,450,840)	-0.0106%
5108 JP Equity	\$ (84,584)	\$ 6,545,323	-0.0013%
5401 JP Equity	\$ (383,445)	\$ 5,717,246	-0.0061%
6301 JP Equity	\$ (49,124)	\$ 7,353,747	-0.0008%
6501 JP Equity	\$ 36,927	\$ (14,853,888)	0.0006%
6902 JP Equity	\$ 395,236	\$ (10,839,106)	0.0062%
7201 JP Equity	\$ (119,263)	\$ 6,995,080	-0.0019%
7203 JP Equity	\$ (106,097)	\$ 6,996,698	-0.0017%
762 HK Equity	\$ 672,734	\$ 14,911,104	0.0106%
7751 JP Equity	\$ (130,768)	\$ 7,291,517	-0.0021%
8031 JP Equity	\$ (203,818)	\$ 10,100,507	-0.0032%
8058 JP Equity	\$ (107,075)	\$ 6,652,555	-0.0017%
8306 JP Equity	\$ 16,353	\$ (15,813,580)	0.0003%
8316 JP Equity	\$ (56,354)	\$ (14,907,801)	-0.0009%
8411 JP Equity	\$ 137,936	\$ (14,675,970)	0.0022%
8604 JP Equity	\$ (249,298)	\$ (14,744,996)	-0.0039%
8801 JP Equity	\$ 58,027	\$ (11,005,524)	0.0009%
8802 JP Equity	\$ 343,561	\$ (12,815,272)	0.0054%
9020 JP Equity	\$ (227,489)	\$ 6,320,580	-0.0036%
941 HK Equity	\$ 225,525	\$ 5,784,807	0.0036%
9433 JP Equity	\$ 149,380	\$ (14,727,695)	0.0024%
9437 JP Equity	\$ (130,973)	\$ 6,866,665	-0.0021%
9983 JP Equity	\$ 455,302	\$ (14,462,111)	0.0072%
9984 JP Equity	\$ 290,543	\$ 5,503,786	0.0046%
AAL LN Equity	\$ (212,195)	\$ 5,309,247	-0.0034%
AAPL US Equity	\$ 319,019	\$ 6,779,649	0.0050%
ABBV US Equity	\$ 130,601	\$ 5,210,567	0.0021%
ABEV3 BZ Equity	\$ (460,767)	\$ (11,381,179)	-0.0073%
ABI BB Equity	\$ 172,868	\$ 12,084,004	0.0027%
ABT US Equity	\$ 45,613	\$ 10,180,409	0.0007%
ABX US Equity	\$ 492,728	\$ (14,565,424)	0.0078%
ACA FP Equity	\$ (861,372)	\$ (5,271,959)	-0.0136%
ACE US Equity	\$ 353,189	\$ 12,774,436	0.0056%
ACN US Equity	\$ 174,793	\$ 6,678,671	0.0028%
ADBE US Equity	\$ 289,981	\$ 3,704,318	0.0046%
ADP US Equity	\$ 109,327	\$ 7,154,945	0.0017%
AGL SJ Equity	\$ (347,765)	\$ 7,073,754	-0.0055%
AGN US Equity	\$ 165,841	\$ 4,771,484	0.0026%
AI FP Equity	\$ 141,790	\$ 10,191,763	0.0022%
AIG US Equity	\$ 962,140	\$ 26,113,341	0.0152%
AIR FP Equity	\$ (559,697)	\$ (9,673,331)	-0.0088%
ALV GR Equity	\$ 63,777	\$ 6,950,094	0.0010%
ALVG IX Equity	\$ 48,884	\$ 6,910,587	0.0008%

AMZN US Equity	\$ (260,498)	\$ (116,824)	-0.0041%
ANZ AU Equity	\$ 234,475	\$ 15,902,635	0.0037%
APA US Equity	\$ 332,331	\$ 10,223,534	0.0053%
APC US Equity	\$ 247,684	\$ 5,883,566	0.0039%
AXP US Equity	\$ 379,874	\$ 7,494,384	0.0060%
AZN LN Equity	\$ 584,114	\$ 6,486,244	0.0092%
BAC US Equity	\$ (818,121)	\$ (14,384,073)	-0.0129%
BARC LN Equity	\$ (565,533)	\$ (22,615,274)	-0.0089%
BAS GR Equity	\$ 40,835	\$ (13,369,457)	0.0006%
BATS LN Equity	\$ 122,677	\$ 7,106,060	0.0019%
BAX US Equity	\$ 102,781	\$ 15,431,624	0.0016%
BAYN GR Equity	\$ 363,649	\$ 7,532,095	0.0057%
BBAS3 BZ Equity	\$ 1,591,875	\$ 11,561,885	0.0252%
BBDC4 BZ Equity	\$ 837,786	\$ 7,297,768	0.0132%
BBL US Equity	\$ (516,952)	\$ 5,283,434	-0.0082%
BCE CN Equity	\$ 242,992	\$ 14,552,197	0.0038%
BCS US Equity	\$ (273,688)	\$ (11,473,082)	-0.0043%
BEN US Equity	\$ 268,949	\$ 8,705,882	0.0043%
BG/ LN Equity	\$ (427,683)	\$ (17,461,358)	-0.0068%
BHP AU Equity	\$ (596,944)	\$ 14,402,431	-0.0094%
BIIB US Equity	\$ 9,822	\$ 5,812,228	0.0002%
BIL SJ Equity	\$ (541,324)	\$ 5,311,042	-0.0086%
BLK US Equity	\$ 659,814	\$ 18,129,031	0.0104%
BLT LN Equity	\$ (465,599)	\$ 5,408,786	-0.0074%
BMO CN Equity	\$ 482,839	\$ 10,528,191	0.0076%
BMW GR Equity	\$ (106,632)	\$ 6,711,617	-0.0017%
BMV US Equity	\$ (294,051)	\$ (14,696,495)	-0.0046%
BN FP Equity	\$ 194,352	\$ (14,936,445)	0.0031%
BNP FP Equity	\$ (632,271)	\$ (14,525,049)	-0.0100%
BNS CN Equity	\$ (12,898)	\$ 9,905,299	-0.0002%
BRK/B US Equity	\$ 157,056	\$ 6,922,016	0.0025%
BSBR US Equity	\$ 112,190	\$ 5,019,537	0.0018%
BTI SJ Equity	\$ 8,289	\$ 6,733,341	0.0001%
BUD US Equity	\$ 104,266	\$ 6,922,003	0.0016%
BX US Equity	\$ 82,426	\$ 8,450,645	0.0013%
C US Equity	\$ 396,067	\$ 7,748,558	0.0063%
CAT US Equity	\$ 158,860	\$ 4,837,203	0.0025%
CBA AU Equity	\$ 234,392	\$ 7,176,126	0.0037%
CBS US Equity	\$ (78,431)	\$ 6,407,482	-0.0012%
CCL US Equity	\$ 191,502	\$ 9,915,109	0.0030%
CELG US Equity	\$ 288,653	\$ 5,300,577	0.0046%
CFR VX Equity	\$ (12,675)	\$ 6,538,224	-0.0002%
CL US Equity	\$ 108,241	\$ 11,513,963	0.0017%
CM CN Equity	\$ 303,455	\$ 10,202,719	0.0048%
CMCSK US Equity	\$ 49,523	\$ 12,754,538	0.0008%
CNI US Equity	\$ 234,074	\$ 7,281,700	0.0037%
CNQ CN Equity	\$ 68,401	\$ 3,674,239	0.0011%
CNR CN Equity	\$ 199,822	\$ 7,345,029	0.0032%
COF US Equity	\$ 346,619	\$ 10,303,430	0.0055%
COP US Equity	\$ 165,374	\$ 22,013,443	0.0026%
COST US Equity	\$ 141,629	\$ 6,664,774	0.0022%
COV US Equity	\$ (21,923)	\$ 6,875,846	-0.0003%
CRM US Equity	\$ 489,971	\$ 4,554,284	0.0077%
CS FP Equity	\$ (283,946)	\$ (10,838,007)	-0.0045%
CSCO US Equity	\$ 167,402	\$ 7,401,870	0.0026%
CSGN VX Equity	\$ 26,485	\$ (3,216,938)	0.0004%
CSL AU Equity	\$ 586,998	\$ 10,982,666	0.0093%
CVE CN Equity	\$ 290,649	\$ 7,113,966	0.0046%
CVS US Equity	\$ 84,115	\$ 12,234,142	0.0013%
CVX US Equity	\$ 223,979	\$ 6,631,314	0.0035%
D US Equity	\$ 242,909	\$ 9,973,915	0.0038%
DAI GR Equity	\$ (44,144)	\$ (11,133,082)	-0.0007%
DBK GR Equity	\$ (901,065)	\$ (6,702,592)	-0.0142%

DD US Equity	\$ 91,166	\$ 6,930,302	0.0014%
DE US Equity	\$ (56,192)	\$ 7,364,099	-0.0009%
DEO US Equity	\$ 136,048	\$ 11,401,900	0.0022%
DG FP Equity	\$ (227,512)	\$ (8,888,700)	-0.0036%
DGE LN Equity	\$ 71,244	\$ 3,908,314	0.0011%
DHR US Equity	\$ 191,007	\$ 9,647,450	0.0030%
DIS US Equity	\$ 77,631	\$ 10,577,659	0.0012%
DISCA US Equity	\$ (12,175)	\$ (3,218,749)	-0.0002%
DOW US Equity	\$ 197,847	\$ 7,030,443	0.0031%
DPW GR Equity	\$ (431,931)	\$ (14,245,825)	-0.0068%
DTE GR Equity	\$ 54,362	\$ (6,204,511)	0.0009%
DTV US Equity	\$ 290,925	\$ 10,840,713	0.0046%
DUK US Equity	\$ 308,832	\$ 8,033,216	0.0049%
DVN US Equity	\$ 206,120	\$ 7,213,060	0.0033%
ECL US Equity	\$ 245,126	\$ 11,861,387	0.0039%
EMC US Equity	\$ (68,596)	\$ 10,080,491	-0.0011%
EMR US Equity	\$ 129,834	\$ 699,396	0.0021%
ENB CN Equity	\$ 83,667	\$ 23,206,725	0.0013%
ENEL IM Equity	\$ 76,252	\$ 1,483,781	0.0012%
EOG US Equity	\$ 241,982	\$ 6,856,616	0.0038%
ERICB SS Equity	\$ 129,339	\$ 6,657,387	0.0020%
ESRX US Equity	\$ 69,843	\$ 5,532,920	0.0011%
ETN US Equity	\$ (42,523)	\$ (15,497,149)	-0.0007%
EXC US Equity	\$ 377,868	\$ 7,452,678	0.0060%
F US Equity	\$ 37,553	\$ 6,631,322	0.0006%
FB US Equity	\$ 62,931	\$ 3,868,646	0.0010%
FCX US Equity	\$ 46,661	\$ 6,652,557	0.0007%
FDX US Equity	\$ (58,750)	\$ 10,066,629	-0.0009%
FOX US Equity	\$ (53,959)	\$ 6,291,074	-0.0009%
FOXA US Equity	\$ (97,196)	\$ 7,675,291	-0.0015%
FP FP Equity	\$ 442,496	\$ 10,949,649	0.0070%
G IM Equity	\$ (114,553)	\$ (14,458,827)	-0.0018%
GD US Equity	\$ 806,329	\$ 11,704,354	0.0127%
GE US Equity	\$ 91,475	\$ 7,260,056	0.0014%
GILD US Equity	\$ 31,596	\$ 3,818,054	0.0005%
GIS US Equity	\$ 140,885	\$ 10,493,208	0.0022%
GLE FP Equity	\$ (969,320)	\$ (149,227)	-0.0153%
GM US Equity	\$ (286,729)	\$ (14,344,155)	-0.0045%
GOOG US Equity	\$ (61,576)	\$ 6,049,376	-0.0010%
GS US Equity	\$ 508,640	\$ 7,456,467	0.0080%
GSK LN Equity	\$ (298,581)	\$ (12,728,854)	-0.0047%
GSZ FP Equity	\$ (391,387)	\$ (1,591,591)	-0.0062%
HAL US Equity	\$ (84,489)	\$ 8,250,314	-0.0013%
HD US Equity	\$ 860,097	\$ 8,006,929	0.0136%
HMB SS Equity	\$ 53,755	\$ 9,711,416	0.0008%
HON US Equity	\$ 169,782	\$ 12,597,159	0.0027%
HPQ US Equity	\$ 286,758	\$ 7,281,708	0.0045%
IBE SM Equity	\$ 102,214	\$ 7,008,361	0.0016%
IBM US Equity	\$ (15,799)	\$ (19,943)	-0.0002%
IMT LN Equity	\$ 188,914	\$ 5,818,770	0.0030%
INGA NA Equity	\$ 249,806	\$ 8,951,938	0.0039%
INTC US Equity	\$ 121,248	\$ 5,386,533	0.0019%
ISP IM Equity	\$ 107,637	\$ (11,009,476)	0.0017%
ITUB4 BZ Equity	\$ 1,256,068	\$ 7,406,978	0.0199%
ITW US Equity	\$ 142,996	\$ 10,094,602	0.0023%
ITX SM Equity	\$ (27,252)	\$ (2,483,854)	-0.0004%
JCI US Equity	\$ 186,250	\$ 6,023,219	0.0029%
JNJ US Equity	\$ 218,283	\$ 6,921,994	0.0035%
JPM US Equity	\$ 376,803	\$ 8,943,674	0.0060%
KMB US Equity	\$ 25,284	\$ 10,264,554	0.0004%
KMP US Equity	\$ 156,636	\$ 577,295	0.0025%
KO US Equity	\$ (290,382)	\$ (14,252,035)	-0.0046%
KRFT US Equity	\$ 591,247	\$ 8,640,618	0.0093%

LBTYA US Equity	\$ 28,507	\$ (14,127,050)	0.0005%
LBTYK US Equity	\$ (86,039)	\$ 11,603,793	-0.0014%
LIN GR Equity	\$ 47,428	\$ 7,208,530	0.0007%
LLOY LN Equity	\$ (5,510)	\$ 3,887,645	-0.0001%
LLY US Equity	\$ 321,681	\$ 7,418,558	0.0051%
LNKD US Equity	\$ (33,853)	\$ 2,644,387	-0.0005%
LOW US Equity	\$ 363,273	\$ 6,831,026	0.0057%
LVS US Equity	\$ (38,476)	\$ 841,589	-0.0006%
MA US Equity	\$ 57,764	\$ 7,052,053	0.0009%
MC FP Equity	\$ 48,421	\$ (3,216,938)	0.0008%
MCD US Equity	\$ 53,553	\$ 6,827,844	0.0008%
MDLZ US Equity	\$ 75,155	\$ 7,008,356	0.0012%
MDT US Equity	\$ 112,878	\$ 12,061,102	0.0018%
MET US Equity	\$ 399,003	\$ 9,662,909	0.0063%
MFC CN Equity	\$ 222,697	\$ 7,066,677	0.0035%
MMM US Equity	\$ 216,604	\$ 12,119,727	0.0034%
MO US Equity	\$ 143,449	\$ 6,724,159	0.0023%
MON US Equity	\$ (472,716)	\$ 11,629,223	-0.0075%
MRK US Equity	\$ 161,589	\$ 5,923,078	0.0026%
MS US Equity	\$ 416,503	\$ 6,878,848	0.0066%
MSFT US Equity	\$ 217,547	\$ 11,868,665	0.0034%
MUV2 GR Equity	\$ (66,085)	\$ (11,131,331)	-0.0010%
NAB AU Equity	\$ 258,157	\$ 14,097,677	0.0041%
NDA SS Equity	\$ (40,617)	\$ 6,429,934	-0.0006%
NEM US Equity	\$ 71,461	\$ (1,076,584)	0.0011%
NESN VX Equity	\$ 123,028	\$ 10,861,111	0.0019%
NG/ LN Equity	\$ 146,334	\$ 6,921,998	0.0023%
NKE US Equity	\$ 154,458	\$ 7,105,767	0.0024%
NOK US Equity	\$ 537,473	\$ 6,679,748	0.0085%
NOV US Equity	\$ 568,786	\$ 11,030,617	0.0090%
NOVN VX Equity	\$ 500,119	\$ 12,476,405	0.0079%
NOVOB DC Equity	\$ 231,681	\$ 7,106,056	0.0037%
NVS US Equity	\$ 436,181	\$ 13,516,872	0.0069%
OR FP Equity	\$ (52,655)	\$ 11,049,617	-0.0008%
ORA FP Equity	\$ 117,790	\$ 4,873,849	0.0019%
ORCL US Equity	\$ 214,701	\$ 6,921,991	0.0034%
OXY US Equity	\$ 353,774	\$ 11,043,557	0.0056%
PBR US Equity	\$ 749,496	\$ 4,344,826	0.0118%
PCLN US Equity	\$ (175,812)	\$ 8,410,800	-0.0028%
PCP US Equity	\$ 17,416	\$ (9,490,382)	0.0003%
PEP US Equity	\$ 72,919	\$ 10,371,955	0.0012%
PETR3 BZ Equity	\$ 1,308,302	\$ 3,916,282	0.0207%
PFE US Equity	\$ 144,135	\$ 5,766,364	0.0023%
PG US Equity	\$ 126,747	\$ 7,626,008	0.0020%
PHIA NA Equity	\$ (281,739)	\$ (14,156,411)	-0.0045%
PM US Equity	\$ (179,718)	\$ (14,605,136)	-0.0028%
POT CN Equity	\$ 95,765	\$ 10,958,523	0.0015%
POT US Equity	\$ 65,889	\$ 11,300,734	0.0010%
PRU LN Equity	\$ 166,901	\$ 7,291,516	0.0026%
PRU US Equity	\$ 193,812	\$ 7,570,680	0.0031%
PSA US Equity	\$ (5,281)	\$ 11,297,654	-0.0001%
PSX US Equity	\$ 432,974	\$ 11,879,385	0.0068%
PX US Equity	\$ 101,916	\$ 6,681,033	0.0016%
QCOM US Equity	\$ 276,925	\$ (1,591,595)	0.0044%
RAI US Equity	\$ 95,558	\$ 4,286,427	0.0015%
RB/ LN Equity	\$ (185,711)	\$ 13,383,377	-0.0029%
RDS/B US Equity	\$ 166,734	\$ 11,880,011	0.0026%
RDSB LN Equity	\$ 112,622	\$ 7,320,392	0.0018%
REGN US Equity	\$ 19,076	\$ 3,178,240	0.0003%
RI FP Equity	\$ (438,420)	\$ (13,649,885)	-0.0069%
RIO AU Equity	\$ (244,582)	\$ 6,646,073	-0.0039%
RIO LN Equity	\$ (287,426)	\$ 4,789,732	-0.0045%
ROG VX Equity	\$ 178,786	\$ 12,817,863	0.0028%

RY CN Equity	\$ 191,304	\$ 12,269,655	0.0030%
SAN SM Equity	\$ 178,616	\$ 5,225,187	0.0028%
SAP GR Equity	\$ 155,079	\$ 7,052,901	0.0025%
SBUX US Equity	\$ 77,686	\$ 6,779,644	0.0012%
SCCO US Equity	\$ 277,085	\$ 8,499,684	0.0044%
SCHW US Equity	\$ 291,550	\$ 9,552,374	0.0046%
SGO FP Equity	\$ (248,925)	\$ (6,114,786)	-0.0039%
SIE GR Equity	\$ 207,595	\$ (3,171,669)	0.0033%
SLB US Equity	\$ 221,176	\$ 6,866,665	0.0035%
SMSN LI Equity	\$ (74,244)	\$ 4,711,932	-0.0012%
SNY US Equity	\$ (619,371)	\$ (12,537,031)	-0.0098%
SPG US Equity	\$ 151,112	\$ 23,287,329	0.0024%
SREN VX Equity	\$ 75,198	\$ 1,363,124	0.0012%
STAN LN Equity	\$ 106,558	\$ (20,769,669)	0.0017%
STL NO Equity	\$ 5,337	\$ 7,337,626	0.0001%
TD CN Equity	\$ 147,537	\$ 10,296,214	0.0023%
TEF US Equity	\$ 86,797	\$ 9,594,376	0.0014%
TLS AU Equity	\$ 163,093	\$ 8,277,345	0.0026%
TMO US Equity	\$ (116,854)	\$ 10,348,938	-0.0018%
TOT US Equity	\$ 146,456	\$ 4,452,892	0.0023%
TRV US Equity	\$ 287,962	\$ 10,006,691	0.0046%
TWC US Equity	\$ 24,930	\$ 11,878,578	0.0004%
TXN US Equity	\$ 105,407	\$ 7,929,083	0.0017%
TYC US Equity	\$ 189,215	\$ 11,404,746	0.0030%
UCG IM Equity	\$ 91,113	\$ (9,559,407)	0.0014%
UN US Equity	\$ 110,190	\$ 7,273,864	0.0017%
UNH US Equity	\$ 717,640	\$ 11,614,718	0.0113%
UNP US Equity	\$ 377,922	\$ 11,046,742	0.0060%
UPS US Equity	\$ 33,369	\$ 7,171,985	0.0005%
USB US Equity	\$ 160,397	\$ 6,815,690	0.0025%
V US Equity	\$ 165,907	\$ 14,587,253	0.0026%
VIAB US Equity	\$ (8,833)	\$ 7,942,271	-0.0001%
VIV FP Equity	\$ (198,476)	\$ (15,070,227)	-0.0031%
VMW US Equity	\$ (126,935)	\$ 4,752,586	-0.0020%
VOD LN Equity	\$ (958,570)	\$ (23,954,231)	-0.0152%
VTI US Equity	\$ 359,061	\$ 13,347,228	0.0057%
WBC AU Equity	\$ 216,217	\$ 6,830,300	0.0034%
WES AU Equity	\$ 162,611	\$ 7,353,555	0.0026%
WFC US Equity	\$ 323,640	\$ 13,151,371	0.0051%
WMT US Equity	\$ 150,299	\$ 7,084,489	0.0024%
WPL AU Equity	\$ 247,935	\$ 7,256,001	0.0039%
XOM US Equity	\$ 42,579	\$ 10,296,920	0.0007%
ZURN VX Equity	\$ 82,383	\$ 7,401,898	0.0013%

**G20 EIF**

SPX Index	\$ 26,645,102	\$ 1,150,332,644	0.4212%
NDX Index	\$ 18,512,403	\$ 838,600,574	0.2927%
RTY Index	\$ 25,103,092	\$ 1,126,421,946	0.3968%
SPTSX Index	\$ 1,980,974	\$ 80,651,482	0.0313%
UKX Index	\$ 3,583,155	\$ 273,013,169	0.0566%
CAC Index	\$ 988,594	\$ (28,433,880)	0.0156%
DAX Index	\$ 1,642,487	\$ -	0.0260%
IBEX Index	\$ -	\$ -	0.0000%
SMI Index	\$ 1,990,660	\$ 104,326,498	0.0315%
FTSEMIB Index	\$ 491,705	\$ 4,770,570	0.0078%
PSI20 Index	\$ (412,106)	\$ (2,836,352)	-0.0065%
ISEQ Index	\$ (24,825)	\$ (4,510,285)	-0.0004%
AEX Index	\$ 525,360	\$ 19,986,834	0.0083%
BEL20 Index	\$ 69,610	\$ 7,411,076	0.0011%
LUXXX Index	\$ (15,056)	\$ 7,925,655	-0.0002%
KFX Index	\$ 37,081	\$ 5,594,176	0.0006%
HEX Index	\$ 93,636	\$ 6,473,209	0.0015%

OMX Index	\$ 206,077	\$ 34,311,269	0.0033%
ATX Index	\$ 50,581	\$ (10,672,506)	0.0008%
ASE Index	\$ (14,581)	\$ (5,589,486)	-0.0002%
OSEBX Index	\$ 41,095	\$ 5,253,994	0.0006%
INDEXCF Index	\$ 1,859,879	\$ (48,877,071)	0.0294%
TOP40 Index	\$ (464,690)	\$ 30,439,928	-0.0073%
SENSEX Index	\$ (275,895)	\$ -	-0.0044%
NKY Index	\$ (2,205,329)	\$ 223,158,161	-0.0349%
MEXBOL Index	\$ 97,374	\$ 4,776,670	0.0015%
IBOV Index	\$ 1,527,485	\$ 17,335,857	0.0241%
MERVAL Index	\$ 327,235	\$ 3,067,643	0.0052%
NZSE50FG Index	\$ 58,580	\$ 4,388,521	0.0009%
HSI Index	\$ (395,881)	\$ 15,377,116	-0.0063%
SHCOMP Index	\$ (299,671)	\$ 61,473,863	-0.0047%
KOSPI Index	\$ 1,880,091	\$ 207,243,630	0.0297%
AS51 Index	\$ 907,964	\$ 61,701,702	0.0144%
<b>EM</b>			
MXEF Index	\$ 11,303,633	\$ 898,948,161	0.1787%
<b>US Sectors</b>			
XLF US Equity	\$ 10,117,134	\$ 293,137,463	0.1599%
XLU US Equity	\$ 3,895,467	\$ 122,913,720	0.0616%
XLK US Equity	\$ 9,738,421	\$ 372,982,455	0.1540%
XLI US Equity	\$ 2,871,205	\$ 130,576,369	0.0454%
XLP US Equity	\$ 2,005,204	\$ 148,220,518	0.0317%
XLY US Equity	\$ 3,950,891	\$ 200,392,602	0.0625%
XLE US Equity	\$ 3,647,047	\$ 151,975,804	0.0577%
XLB US Equity	\$ 2,912,622	\$ 178,561,679	0.0460%
XLV US Equity	\$ 8,755,592	\$ 180,591,229	0.1384%
<b>EU Sectors</b>			
SXXP Index	\$ 635,702	\$ 34,196,623	0.0100%
SXAP Index	\$ 550,033	\$ (17,933,236)	0.0087%
SXKP Index	\$ 472,507	\$ 24,399,299	0.0075%
SX6P Index	\$ -	\$ -	0.0000%
SXEP Index	\$ (76,919)	\$ -	-0.0012%
SXIP Index	\$ -	\$ -	0.0000%
SXNP Index	\$ 317,006	\$ (10,315,813)	0.0050%
SX3P Index	\$ 932,102	\$ 70,545,951	0.0147%
SXDP Index	\$ 918,774	\$ 23,352,604	0.0145%
SX4P Index	\$ 541,439	\$ 23,376,053	0.0086%
SX8P Index	\$ 784,105	\$ 23,761,831	0.0124%
SXOP Index	\$ (165,163)	\$ (45,784,370)	-0.0026%
SXQP Index	\$ (61,756)	\$ 70,469,571	-0.0010%
SXRP Index	\$ 278,051	\$ (10,315,597)	0.0044%
SXMP Index	\$ 311,386	\$ 23,031,025	0.0049%
SXTP Index	\$ 58,216	\$ (5,139,447)	0.0009%
SX7E Index	\$ (1,685,675)	\$ (39,316,166)	-0.0266%
SX5E Index	\$ 814,849	\$ 7,121,411	0.0129%
<b>Commodities</b>			
CO1 Comdty	\$ (861,288)	\$ 278,565,729	-0.0136%
CL1 Comdty	\$ 4,117,415	\$ (289,078,088)	0.0651%
NG1 Comdty	\$ (5,206,674)	\$ (67,574,270)	-0.0823%
LP1 Comdty	\$ (379,891)	\$ (113,392,744)	-0.0060%
GC1 Comdty	\$ 1,487,166	\$ (112,087,671)	0.0235%
QS1 Comdty	\$ (66,912)	\$ 45,316,423	-0.0011%
HO1 Comdty	\$ 85,782	\$ 25,993,299	0.0014%
XB1 Comdty	\$ (921,393)	\$ (53,634,506)	-0.0146%
S 1 Comdty	\$ 490,467	\$ (20,137,007)	0.0078%
LA1 Comdty	\$ 1,029,920	\$ -	0.0163%
C1 Comdty	\$ 845,304	\$ (55,205,694)	0.0134%
SI1 Comdty	\$ 367,724	\$ (65,116,681)	0.0058%
<b>High Yield Credit Indices</b>			
IBOXHY Index	\$ 7,665,342	\$ 1,524,185,326	0.1212%
IBOXMJA Index	\$ (10,187,448)	\$ 1,030,103,820	-0.1611%

IBXLLTR Index	\$ 9,195,859	\$ 1,556,671,468	0.1454%
<b>Global Inflation Protection</b>			
IBXILHU Index	\$ 30,520,579	\$ 4,622,629,959	0.4825%
<b>WGBI Rates</b>			
US_TSY CREDIT	\$ 4,506,401	\$ 5,191,292,138	0.0712%
CA_TSY CREDIT	\$ 738,921	\$ 97,471,575	0.0117%
MX_TSY CREDIT	\$ 65,472	\$ 103,669,045	0.0010%
AU_TSY CREDIT	\$ 592,194	\$ 135,094,883	0.0094%
JP_TSY CREDIT	\$ -	\$ -	0.0000%
MY_TSY CREDIT	\$ 47,672	\$ 24,733,034	0.0008%
SG_TSY CREDIT	\$ -	\$ -	0.0000%
AT_TSY CREDIT	\$ (2,776,952)	\$ 382,965,363	-0.0439%
BE_TSY CREDIT	\$ (3,277,552)	\$ 428,549,867	-0.0518%
FI_TSY CREDIT	\$ (886,378)	\$ 105,859,757	-0.0140%
FR_TSY CREDIT	\$ (16,040,498)	\$ 1,806,717,988	-0.2536%
DE_TSY CREDIT	\$ (5,329,705)	\$ 566,129,156	-0.0843%
IE_TSY CREDIT	\$ (569,803)	\$ 44,414,318	-0.0090%
IT_TSY CREDIT	\$ (2,850,116)	\$ 411,188,067	-0.0451%
NL_TSY CREDIT	\$ (3,085,541)	\$ 382,976,659	-0.0488%
ES_TSY CREDIT	\$ (6,307,815)	\$ 403,312,692	-0.0997%
DK_TSY CREDIT	\$ (196,398)	\$ 37,849,891	-0.0031%
NO_TSY CREDIT	\$ (22,569)	\$ 60,394,400	-0.0004%
PL_TSY CREDIT	\$ -	\$ -	0.0000%
ZA_TSY CREDIT	\$ -	\$ -	0.0000%
SE_TSY CREDIT	\$ -	\$ -	0.0000%
CH_TSY CREDIT	\$ (312,159)	\$ 25,469,822	-0.0049%
GB_TSY CREDIT	\$ 9,826,697	\$ 1,688,130,530	0.1553%