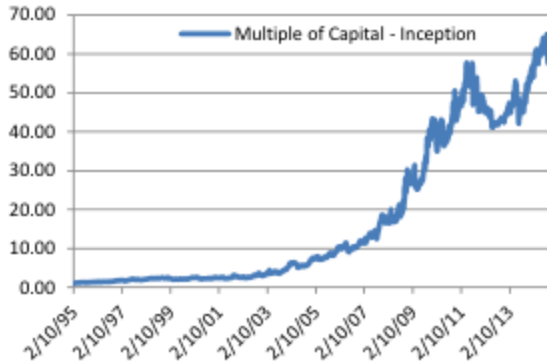


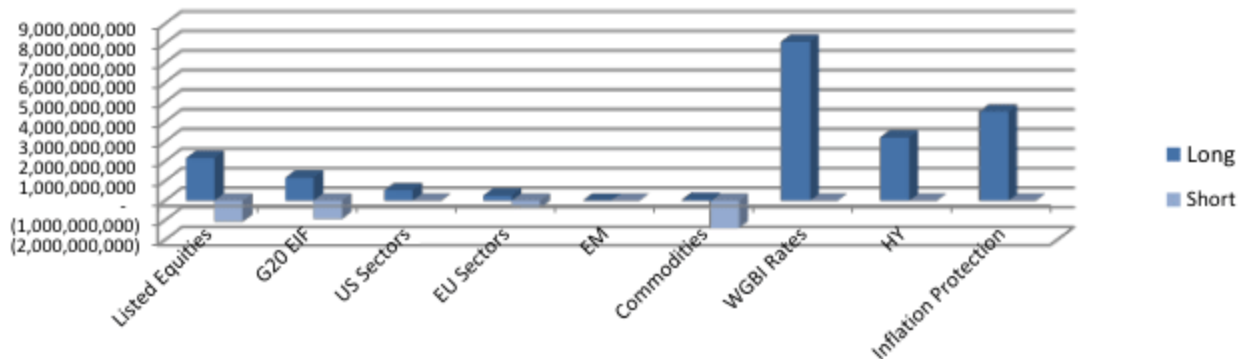
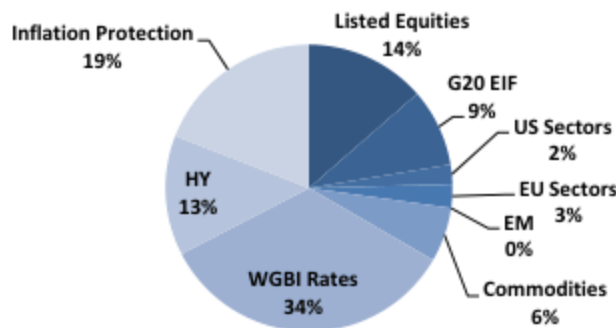
Summary

NAV	\$ 5,844,596,399	Net Exposure	\$ 16,218,326,841
Long Exposure @ Cost	\$ 19,990,983,726	Leverage (Gross @ Cost)	4.07
Short Exposure @ Cost	\$ (3,772,656,885)	Leverage Ex-Rates & Inflation Protection	1.91

Change from 8/29/2014	-10.23%	30 Period RoC	1.49%
MTD	0.17%	90 Period RoC	-6.74%
QTD	0.17%	365 Period RoC	19.06%
YTD	4.51%	Sharpe Ratio Since Inception (1995)	1.2

**Current Exposures**

Category % of Notional Exposure



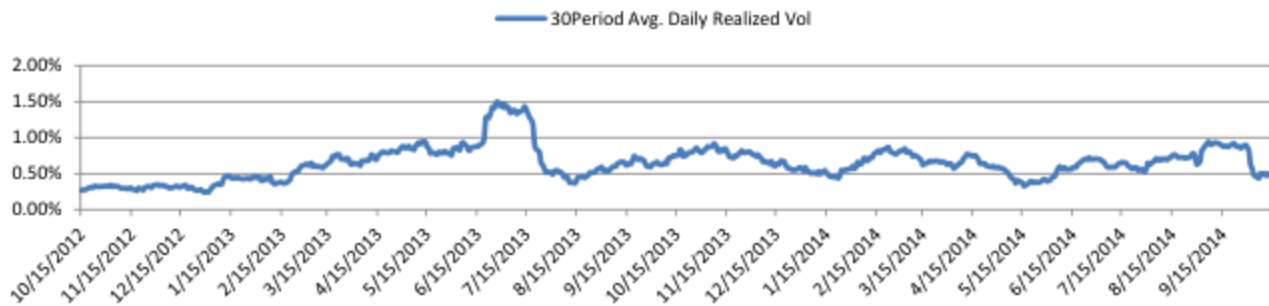
Net Exposure Changes @ Cost

	<u>Net 10/14</u>	<u>Net 8/29</u>	<u>Change</u>	<u>8/29/2013</u>
Listed Equities	1,103,552,127	1,209,171,740	(105,619,612)	1,457,647,752
G20 EIF	240,834,378	4,193,116,611	(3,952,282,233)	2,714,235,972
US Sectors	522,818,188	1,779,351,838	(1,256,533,650)	1,209,552,896
EU Sectors	(100,567,136)	171,449,738	(272,016,874)	331,545,244
EM	-	898,948,161	(898,948,161)	-
Commodities	(1,380,384,251)	(426,351,211)	(954,033,040)	285,336,068
WGBI Rates	8,085,287,375	11,896,219,183	(3,810,931,807)	4,973,688,029
HY	3,211,959,706	4,110,960,614	(899,000,907)	2,706,148,063
Inflation Protection	4,534,826,453	4,622,629,959	(87,803,506)	-

NAV Impact by Category in Percentage Points

	<u>Since 8/29</u>	<u>T12M</u>
Listed Equities	-1.74%	0.35%
G20 EIF	-4.73%	1.47%
US Sectors	-1.45%	2.56%
EU Sectors	0.10%	0.75%
EM	-0.01%	-1.18%
Commodities	1.62%	1.07%
WGBI Rates	-2.27%	9.87%
HY	-1.66%	1.31%
Inflation Protection	-0.14%	2.87%
	-10.30%	19.07%

T24M Avg. Daily Volatility of Atorus



No. of Positions by Category

	<u>Long</u>	<u>Short</u>
Listed Equities	187	80
G20 EIF	3	21
US Sectors	4	0
EU Sectors	8	8
EM	0	0
Commodities	1	11
WGBI Rates	10	0
HY	2	0
Inflation Protection	1	0



Bi-Weekly NAV Report - Simulation

Current Portfolio by Security

Security	NAV Impact (\$) Since 8/29	Current Exposure @ Cost	NAV Impact (% Points) Since 8/29
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Listed Equities

000270 KS Equity	\$ (27,506)	\$ (13,497,683)	0.00%
005380 KS Equity	\$ (3,457,380)	\$ (2,630,308)	-0.05%
005490 KS Equity	\$ (945,429)	\$ -	-0.01%
005930 KS Equity	\$ (114,113)	\$ (13,035,497)	0.00%
1 HK Equity	\$ (542,583)	\$ 10,318,567	-0.01%
1299 HK Equity	\$ (1,260,730)	\$ -	-0.02%
13 HK Equity	\$ (223,694)	\$ 10,722,329	0.00%
16 HK Equity	\$ (252,804)	\$ 16,155,308	0.00%
27 HK Equity	\$ 2,903,388	\$ (11,436,610)	0.05%
2914 JP Equity	\$ (161,258)	\$ -	0.00%
3382 JP Equity	\$ (447,950)	\$ -	-0.01%
4063 JP Equity	\$ (210,716)	\$ 14,659,721	0.00%
4502 JP Equity	\$ 1,647,832	\$ (22,314,552)	0.03%
4689 JP Equity	\$ 1,165,215	\$ (19,890,544)	0.02%
5 HK Equity	\$ 874,736	\$ (15,450,840)	0.01%
5108 JP Equity	\$ (214,590)	\$ -	0.00%
5401 JP Equity	\$ (550,456)	\$ -	-0.01%
6301 JP Equity	\$ (325,204)	\$ 9,635,647	-0.01%
6501 JP Equity	\$ 469,206	\$ (9,731,484)	0.01%
6902 JP Equity	\$ 89,917	\$ (11,227,910)	0.00%
6954 JP Equity	\$ (477,980)	\$ 11,632,188	-0.01%
7201 JP Equity	\$ (683,388)	\$ 10,294,828	-0.01%
7203 JP Equity	\$ (195,327)	\$ 9,232,762	0.00%
7267 JP Equity	\$ 689,145	\$ (8,943,789)	0.01%
762 HK Equity	\$ (3,121,902)	\$ 21,289,995	-0.05%
7751 JP Equity	\$ (397,858)	\$ -	-0.01%
8031 JP Equity	\$ (1,369,863)	\$ 17,782,554	-0.02%
8058 JP Equity	\$ (997,245)	\$ 12,051,465	-0.02%
8306 JP Equity	\$ 901,646	\$ (12,727,074)	0.01%
8316 JP Equity	\$ 903,248	\$ (11,671,930)	0.01%
8411 JP Equity	\$ 1,281,653	\$ (17,879,977)	0.02%
8604 JP Equity	\$ 1,862,708	\$ (12,603,828)	0.03%
8801 JP Equity	\$ 2,027,496	\$ (17,726,292)	0.03%
8802 JP Equity	\$ 1,719,944	\$ (15,766,580)	0.03%
9020 JP Equity	\$ (412,541)	\$ 13,070,433	-0.01%
941 HK Equity	\$ (375,406)	\$ 17,547,278	-0.01%
9432 JP Equity	\$ (1,610,910)	\$ 9,276,532	-0.02%
9433 JP Equity	\$ (413,424)	\$ (11,030,207)	-0.01%
9437 JP Equity	\$ (723,862)	\$ 10,813,893	-0.01%
9983 JP Equity	\$ (1,436,449)	\$ (7,498,547)	-0.02%
9984 JP Equity	\$ (1,032,040)	\$ 7,935,974	-0.02%
AAL LN Equity	\$ (784,585)	\$ -	-0.01%
AAPL US Equity	\$ (208,873)	\$ 6,779,649	0.00%
ABBV US Equity	\$ (1,044,306)	\$ 18,791,038	-0.02%

ABEV US Equity	\$ 36,364	\$ (7,237,291)	0.00%
ABEV3 BZ Equity	\$ 848,701	\$ (12,649,081)	0.01%
ABI BB Equity	\$ (537,792)	\$ 12,084,004	-0.01%
ABT US Equity	\$ (231,324)	\$ -	0.00%
ABX US Equity	\$ 3,397,928	\$ (15,348,346)	0.05%
ACA FP Equity	\$ (189,642)	\$ -	0.00%
ACE US Equity	\$ (358,369)	\$ 24,982,533	-0.01%
ACN US Equity	\$ (389,345)	\$ 6,678,671	-0.01%
ADBE US Equity	\$ (2,937)	\$ 2,141,808	0.00%
ADP US Equity	\$ (874,923)	\$ (13,964,977)	-0.01%
AFL US Equity	\$ (200,124)	\$ (2,985,615)	0.00%
AGL SJ Equity	\$ (1,360,355)	\$ -	-0.02%
AGN US Equity	\$ 1,229,762	\$ 14,069,646	0.02%
AI FP Equity	\$ (872,962)	\$ 6,828,478	-0.01%
AIG US Equity	\$ (2,572,908)	\$ -	-0.04%
AIR FP Equity	\$ (302,593)	\$ -	0.00%
ALV GR Equity	\$ (768,454)	\$ 11,992,857	-0.01%
ALVG IX Equity	\$ (850,810)	\$ 11,363,207	-0.01%
AMGN US Equity	\$ (260,835)	\$ 9,870,577	0.00%
AMT US Equity	\$ (143,644)	\$ 14,229,970	0.00%
AMZN US Equity	\$ (273,782)	\$ -	0.00%
ANZ AU Equity	\$ (1,990,718)	\$ (1,472,909)	-0.03%
APA US Equity	\$ (3,065,030)	\$ -	-0.05%
APC US Equity	\$ (820,595)	\$ -	-0.01%
ASML NA Equity	\$ (1,014,105)	\$ -	-0.02%
AXP US Equity	\$ (557,674)	\$ 7,494,384	-0.01%
AZN LN Equity	\$ (498,940)	\$ 6,486,244	-0.01%
BA US Equity	\$ (637,307)	\$ 14,091,110	-0.01%
BAC US Equity	\$ (1,073,376)	\$ 13,763,585	-0.02%
BARC LN Equity	\$ (683,621)	\$ -	-0.01%
BAS GR Equity	\$ 2,736,483	\$ (16,692,560)	0.04%
BATS LN Equity	\$ (1,002,070)	\$ 14,035,707	-0.02%
BAX US Equity	\$ (1,147,357)	\$ 15,431,624	-0.02%
BAYN GR Equity	\$ (451,162)	\$ 18,750,764	-0.01%
BBAS3 BZ Equity	\$ (1,158,352)	\$ 4,693,765	-0.02%
BBDC4 BZ Equity	\$ (2,562,952)	\$ -	-0.04%
BBL US Equity	\$ (85,677)	\$ (10,801,347)	0.00%
BBVA SM Equity	\$ (1,005,579)	\$ 11,552,522	-0.02%
BCE CN Equity	\$ (876,000)	\$ 15,019,393	-0.01%
BCS US Equity	\$ 592,909	\$ (13,824,120)	0.01%
BEN US Equity	\$ (1,886,020)	\$ 7,181,474	-0.03%
BG/ LN Equity	\$ 3,557,097	\$ (16,012,097)	0.06%
BHP AU Equity	\$ (1,542,290)	\$ (12,145,227)	-0.02%
BIIB US Equity	\$ (1,448,111)	\$ 16,674,705	-0.02%
BIL SJ Equity	\$ (85,112)	\$ -	0.00%
BK US Equity	\$ (1,090,006)	\$ 14,144,228	-0.02%
BLK US Equity	\$ (1,577,087)	\$ 21,295,732	-0.02%
BLT LN Equity	\$ 27,394	\$ (9,284,677)	0.00%
BMO CN Equity	\$ (845,233)	\$ 12,276,958	-0.01%

BMW GR Equity	\$ 1,236,508	\$ (15,955,828)	0.02%
BMV US Equity	\$ 478,273	\$ (14,696,495)	0.01%
BN FP Equity	\$ 1,588,980	\$ (21,946,073)	0.02%
BNP FP Equity	\$ 1,290,514	\$ (17,383,285)	0.02%
BNS CN Equity	\$ (984,253)	\$ 9,905,299	-0.02%
BP/ LN Equity	\$ 1,229,451	\$ (17,564,423)	0.02%
BRK/B US Equity	\$ 22,798	\$ 10,383,019	0.00%
BSBR US Equity	\$ (440,729)	\$ 11,115,921	-0.01%
BTI SJ Equity	\$ (483,602)	\$ 6,733,337	-0.01%
BUD US Equity	\$ (332,376)	\$ 6,922,003	-0.01%
BX US Equity	\$ (1,257,478)	\$ 12,402,149	-0.02%
C US Equity	\$ (105,438)	\$ 10,074,681	0.00%
CAT US Equity	\$ (758,066)	\$ 48,382	-0.01%
CBA AU Equity	\$ (1,302,238)	\$ (4,426,196)	-0.02%
CBS US Equity	\$ (565,342)	\$ -	-0.01%
CCL US Equity	\$ (1,090,233)	\$ 9,274,071	-0.02%
CELG US Equity	\$ (1,338,464)	\$ 21,516,841	-0.02%
CFR VX Equity	\$ (399,940)	\$ (10,331,543)	-0.01%
CL US Equity	\$ (85,763)	\$ 11,513,963	0.00%
CM CN Equity	\$ (832,677)	\$ 10,202,719	-0.01%
CMCSK US Equity	\$ (356,782)	\$ -	-0.01%
CNI US Equity	\$ (1,576,371)	\$ 16,417,090	-0.02%
CNQ CN Equity	\$ (1,031,005)	\$ -	-0.02%
CNR CN Equity	\$ (1,403,673)	\$ -	-0.02%
COF US Equity	\$ (250,733)	\$ 10,303,430	0.00%
CON GR Equity	\$ 2,153,497	\$ (15,449,653)	0.03%
COP US Equity	\$ (3,302,304)	\$ 211,889	-0.05%
COST US Equity	\$ 278,867	\$ 9,987,806	0.00%
COV US Equity	\$ 445,404	\$ 7,794,060	0.01%
CRM US Equity	\$ (499,517)	\$ 9,997,045	-0.01%
CS FP Equity	\$ (299,759)	\$ -	0.00%
CSCO US Equity	\$ (962,708)	\$ 15,460,918	-0.01%
CSGN VX Equity	\$ 886,914	\$ (15,944,295)	0.01%
CSL AU Equity	\$ (1,099,154)	\$ 12,076,396	-0.02%
CTSH US Equity	\$ (26,603)	\$ (13,893,892)	0.00%
CVE CN Equity	\$ (1,547,160)	\$ -	-0.02%
CVS US Equity	\$ 254,368	\$ 12,234,142	0.00%
CVX US Equity	\$ (892,361)	\$ 2,254,638	-0.01%
D US Equity	\$ (174,070)	\$ 9,973,915	0.00%
DAI GR Equity	\$ 1,323,987	\$ (19,105,746)	0.02%
DBK GR Equity	\$ (267,017)	\$ -	0.00%
DD US Equity	\$ (326,047)	\$ 11,384,369	-0.01%
DE US Equity	\$ (417,762)	\$ (14,027,930)	-0.01%
DEO US Equity	\$ (333,558)	\$ -	-0.01%
DG FP Equity	\$ 1,973,128	\$ (16,641,198)	0.03%
DGE LN Equity	\$ 1,015,521	\$ (14,282,371)	0.02%
DHR US Equity	\$ (573,518)	\$ 9,647,450	-0.01%
DIS US Equity	\$ (1,433,826)	\$ 22,721,440	-0.02%
DISCA US Equity	\$ 1,730,605	\$ (9,489,546)	0.03%

DOW US Equity	\$ (3,459,358)	\$ 16,146,033	-0.05%
DPW GR Equity	\$ 1,648,049	\$ (14,245,877)	0.03%
DTE GR Equity	\$ 1,401,365	\$ (15,541,868)	0.02%
DTV US Equity	\$ (549,768)	\$ 22,644,099	-0.01%
DUK US Equity	\$ 675,934	\$ 11,017,551	0.01%
DVN US Equity	\$ (1,039,269)	\$ -	-0.02%
EBAY US Equity	\$ 562,322	\$ (9,531,802)	0.01%
ECL US Equity	\$ (826,787)	\$ 12,403,113	-0.01%
EMC US Equity	\$ (610,504)	\$ 10,080,491	-0.01%
EMR US Equity	\$ 1,163,592	\$ (15,199,359)	0.02%
ENB CN Equity	\$ (2,495,838)	\$ 17,207,564	-0.04%
ENEL IM Equity	\$ 1,164,231	\$ (10,391,929)	0.02%
ENI IM Equity	\$ (1,046,744)	\$ 3,786,373	-0.02%
EOAN GR Equity	\$ (1,385,065)	\$ 14,091,076	-0.02%
EOG US Equity	\$ (545,912)	\$ -	-0.01%
EPD US Equity	\$ 2,377,927	\$ (9,517,849)	0.04%
ERICB SS Equity	\$ (508,661)	\$ 6,657,387	-0.01%
ESRX US Equity	\$ (256,268)	\$ 5,532,920	0.00%
ETN US Equity	\$ 2,306,034	\$ (17,608,728)	0.04%
EXC US Equity	\$ 254,215	\$ 7,452,678	0.00%
F US Equity	\$ (1,042,003)	\$ -	-0.02%
FB US Equity	\$ (117,309)	\$ 5,419,281	0.00%
FCX US Equity	\$ (609,252)	\$ -	-0.01%
FDX US Equity	\$ 840,202	\$ -	0.01%
FOX US Equity	\$ (646,906)	\$ -	-0.01%
FOXA US Equity	\$ (800,350)	\$ -	-0.01%
FP FP Equity	\$ (399,748)	\$ -	-0.01%
G IM Equity	\$ 521,894	\$ (14,458,804)	0.01%
GD US Equity	\$ 355,200	\$ -	0.01%
GE US Equity	\$ (451,243)	\$ 7,260,056	-0.01%
GILD US Equity	\$ (1,265,025)	\$ 14,652,979	-0.02%
GIS US Equity	\$ (835,974)	\$ 20,249,737	-0.01%
GLE FP Equity	\$ (273,098)	\$ -	0.00%
GLEN LN Equity	\$ (1,715,922)	\$ -	-0.03%
GM US Equity	\$ 2,028,283	\$ (14,923,450)	0.03%
GOOG US Equity	\$ (437,813)	\$ 7,561,702	-0.01%
GS US Equity	\$ (94,724)	\$ 11,185,288	0.00%
GSK LN Equity	\$ 1,735,598	\$ (15,934,862)	0.03%
GSZ FP Equity	\$ 1,460,234	\$ (16,022,514)	0.02%
HAL US Equity	\$ (403,703)	\$ -	-0.01%
HD US Equity	\$ (140,220)	\$ -	0.00%
HMB SS Equity	\$ (1,656,050)	\$ 17,630,918	-0.03%
HON US Equity	\$ (1,095,461)	\$ 125,980	-0.02%
HPQ US Equity	\$ (1,391,700)	\$ 9,795,798	-0.02%
HSBA LN Equity	\$ 750,512	\$ (14,210,942)	0.01%
IBE SM Equity	\$ (435,748)	\$ 7,008,362	-0.01%
IBM US Equity	\$ (47,894)	\$ (4,133)	0.00%
IMT LN Equity	\$ (266,969)	\$ 5,818,770	0.00%
INGA NA Equity	\$ (471,443)	\$ 16,148,517	-0.01%

INTC US Equity	\$ (360,618)	\$ 11,086,028	-0.01%
ISP IM Equity	\$ (20,501)	\$ (10,632,822)	0.00%
ITUB US Equity	\$ (1,376,255)	\$ -	-0.02%
ITUB4 BZ Equity	\$ (2,936,058)	\$ -	-0.05%
ITW US Equity	\$ (910,729)	\$ 10,094,602	-0.01%
ITX SM Equity	\$ 933,758	\$ (18,053,346)	0.01%
JCI US Equity	\$ (1,681,974)	\$ 140,365	-0.03%
JNJ US Equity	\$ (398,614)	\$ 6,921,994	-0.01%
JPM US Equity	\$ (633,820)	\$ 21,415,340	-0.01%
KMB US Equity	\$ (136,389)	\$ 10,264,554	0.00%
KMI US Equity	\$ (2,732,425)	\$ 8,166,882	-0.04%
KMP US Equity	\$ (283,736)	\$ 2,886,470	0.00%
KO US Equity	\$ (836,515)	\$ -	-0.01%
KRFT US Equity	\$ (702,619)	\$ 10,347,982	-0.01%
LBTYA US Equity	\$ 540,270	\$ (12,086,041)	0.01%
LBTYK US Equity	\$ (320,636)	\$ 11,603,793	0.00%
LIN GR Equity	\$ (329,016)	\$ -	-0.01%
LLOY LN Equity	\$ (349,942)	\$ 10,146,619	-0.01%
LLY US Equity	\$ (92,036)	\$ 10,127,260	0.00%
LMT US Equity	\$ 753,973	\$ 23,896,936	0.01%
LNKD US Equity	\$ (1,178,087)	\$ 8,970,350	-0.02%
LOW US Equity	\$ (202,225)	\$ -	0.00%
LVS US Equity	\$ 516,863	\$ -	0.01%
LYB US Equity	\$ (2,630,155)	\$ 9,401,030	-0.04%
MA US Equity	\$ (742,488)	\$ 13,629,923	-0.01%
MC FP Equity	\$ 1,691,121	\$ (16,280,156)	0.03%
MCD US Equity	\$ 458,944	\$ (13,403,619)	0.01%
MCK US Equity	\$ (469,190)	\$ -	-0.01%
MDLZ US Equity	\$ (576,276)	\$ 7,008,356	-0.01%
MDT US Equity	\$ (31,361)	\$ 12,061,102	0.00%
MET US Equity	\$ (914,023)	\$ 96,628	-0.01%
MFC CN Equity	\$ (764,974)	\$ 7,066,677	-0.01%
MMM US Equity	\$ (783,583)	\$ 12,119,727	-0.01%
MO US Equity	\$ 605,355	\$ 10,086,240	0.01%
MON US Equity	\$ (816,931)	\$ 3,953,936	-0.01%
MRK US Equity	\$ (1,341,750)	\$ 20,457,766	-0.02%
MS US Equity	\$ (685,100)	\$ 20,760,167	-0.01%
MSFT US Equity	\$ 346,714	\$ -	0.01%
MUV2 GR Equity	\$ 956,935	\$ (15,961,014)	0.01%
NAB AU Equity	\$ (1,930,763)	\$ -	-0.03%
NDA SS Equity	\$ 895,373	\$ (11,690,372)	0.01%
NEE US Equity	\$ (126,960)	\$ 14,091,094	0.00%
NEM US Equity	\$ (1,550,260)	\$ 12,043,423	-0.02%
NESN VX Equity	\$ (822,160)	\$ -	-0.01%
NG/ LN Equity	\$ (472,319)	\$ 6,921,998	-0.01%
NKE US Equity	\$ 464,204	\$ 13,018,494	0.01%
NOK US Equity	\$ (543,529)	\$ 11,976,574	-0.01%
NOV US Equity	\$ (2,084,946)	\$ -	-0.03%
NOVN VX Equity	\$ (455,106)	\$ 24,223,240	-0.01%

NOVOB DC Equity	\$ (739,755)	\$ 13,525,530	-0.01%
NVS US Equity	\$ (1,154,464)	\$ 9,824,594	-0.02%
OR FP Equity	\$ (423,642)	\$ -	-0.01%
ORA FP Equity	\$ (192,530)	\$ -	0.00%
ORCL US Equity	\$ (489,605)	\$ 6,921,991	-0.01%
OXY US Equity	\$ (1,531,977)	\$ 110,447	-0.02%
PBR US Equity	\$ (731,345)	\$ 6,987,784	-0.01%
PCLN US Equity	\$ (1,055,134)	\$ -	-0.02%
PCP US Equity	\$ 1,226,516	\$ (15,753,293)	0.02%
PEP US Equity	\$ 91,553	\$ 12,089,137	0.00%
PETR3 BZ Equity	\$ (695,799)	\$ 4,781,931	-0.01%
PFE US Equity	\$ (502,047)	\$ 14,491,550	-0.01%
PG US Equity	\$ 31,248	\$ 7,626,008	0.00%
PHIA NA Equity	\$ 847,166	\$ (13,706,715)	0.01%
PM US Equity	\$ 244,934	\$ (14,206,011)	0.00%
PNC US Equity	\$ (813,303)	\$ 14,091,074	-0.01%
POT CN Equity	\$ (869,668)	\$ 7,342,209	-0.01%
POT US Equity	\$ (966,028)	\$ 3,842,249	-0.01%
PRU LN Equity	\$ (695,531)	\$ 12,152,836	-0.01%
PRU US Equity	\$ (960,857)	\$ 9,015,024	-0.01%
PSA US Equity	\$ (272,753)	\$ 11,297,654	0.00%
PSX US Equity	\$ (1,227,588)	\$ -	-0.02%
PX US Equity	\$ (580,613)	\$ 6,681,033	-0.01%
QCOM US Equity	\$ 727,581	\$ (15,995,988)	0.01%
RAI US Equity	\$ 13,860	\$ 4,286,427	0.00%
RB/ LN Equity	\$ (846,906)	\$ 4,550,355	-0.01%
RDS/B US Equity	\$ (1,207,959)	\$ -	-0.02%
RDSB LN Equity	\$ (1,046,215)	\$ 4,172,624	-0.02%
REGN US Equity	\$ (1,718,378)	\$ 21,093,187	-0.03%
REP SM Equity	\$ (756,542)	\$ 9,501,207	-0.01%
RI FP Equity	\$ 1,402,656	\$ (14,536,672)	0.02%
RIO AU Equity	\$ (540,160)	\$ -	-0.01%
RIO LN Equity	\$ (1,190,834)	\$ -	-0.02%
ROG VX Equity	\$ (1,396,325)	\$ 24,463,024	-0.02%
RWE GR Equity	\$ (1,046,340)	\$ 13,763,575	-0.02%
RY CN Equity	\$ (1,495,266)	\$ 26,558,820	-0.02%
S US Equity	\$ (1,243,460)	\$ -	-0.02%
SAN SM Equity	\$ (500,396)	\$ 1,776,565	-0.01%
SAP GR Equity	\$ (507,084)	\$ -	-0.01%
SBUX US Equity	\$ (428,506)	\$ 6,779,644	-0.01%
SCCO US Equity	\$ (2,566,821)	\$ -	-0.04%
SCHW US Equity	\$ (130,779)	\$ -	0.00%
SGO FP Equity	\$ 2,023,190	\$ (11,658,015)	0.03%
SIE GR Equity	\$ 2,546,886	\$ (13,479,468)	0.04%
SLB US Equity	\$ (1,331,768)	\$ 11,538,406	-0.02%
SMSN LI Equity	\$ 575,544	\$ -	0.01%
SNY US Equity	\$ (424,456)	\$ (134,391)	-0.01%
SO US Equity	\$ 692,951	\$ 16,101,345	0.01%
SPG US Equity	\$ (18,061)	\$ 23,287,329	0.00%

SREN VX Equity	\$ 866,173	\$ (15,099,786)	0.01%
STAN LN Equity	\$ 2,995,124	\$ (23,662,267)	0.05%
STL NO Equity	\$ (433,993)	\$ -	-0.01%
STT US Equity	\$ (1,328,112)	\$ 12,202,098	-0.02%
SWEDA SS Equity	\$ (639,963)	\$ 14,078,599	-0.01%
TD CN Equity	\$ (1,156,394)	\$ 10,296,214	-0.02%
TEF US Equity	\$ (1,219,102)	\$ 11,455,113	-0.02%
TLS AU Equity	\$ (1,164,062)	\$ 9,991,863	-0.02%
TMO US Equity	\$ (698,523)	\$ 10,348,938	-0.01%
TOT US Equity	\$ (102,062)	\$ -	0.00%
TRV US Equity	\$ (86,846)	\$ 10,006,691	0.00%
TWC US Equity	\$ (1,338,790)	\$ 24,000,838	-0.02%
TWX US Equity	\$ (259,603)	\$ 11,341,906	0.00%
TXN US Equity	\$ (3,240,795)	\$ -	-0.05%
TYC US Equity	\$ (1,105,938)	\$ 11,404,746	-0.02%
UCG IM Equity	\$ 502,044	\$ (12,969,367)	0.01%
UN US Equity	\$ (674,004)	\$ 11,387,977	-0.01%
UNH US Equity	\$ (487,044)	\$ 11,614,718	-0.01%
UNP US Equity	\$ (682,363)	\$ 17,235,382	-0.01%
UPS US Equity	\$ (363,473)	\$ 15,291,247	-0.01%
USB US Equity	\$ (358,387)	\$ 15,408,899	-0.01%
V US Equity	\$ (561,423)	\$ 14,177,691	-0.01%
VALE/P US Equity	\$ (208,653)	\$ (6,043,283)	0.00%
VIAB US Equity	\$ (602,385)	\$ -	-0.01%
VIV FP Equity	\$ 1,944,995	\$ (15,070,227)	0.03%
VMW US Equity	\$ (408,105)	\$ 4,752,587	-0.01%
VOD LN Equity	\$ 429,836	\$ -	0.01%
VOLVB SS Equity	\$ 1,619,203	\$ (21,852,940)	0.03%
VTI US Equity	\$ (1,768,598)	\$ 26,314,104	-0.03%
WAG US Equity	\$ 543,067	\$ (15,427,123)	0.01%
WBC AU Equity	\$ (887,422)	\$ 1,230,622	-0.01%
WES AU Equity	\$ (1,725,661)	\$ 11,261,006	-0.03%
WFC US Equity	\$ (607,310)	\$ 13,151,371	-0.01%
WMT US Equity	\$ 387,948	\$ 14,018,391	0.01%
WPL AU Equity	\$ (1,142,914)	\$ -	-0.02%
XOM US Equity	\$ (815,366)	\$ 7,207,838	-0.01%
ZURN VX Equity	\$ (455,807)	\$ 15,227,243	-0.01%

G20 EIF

SPX Index	\$ (72,580,456)	\$ 1,153,246,443	-1.1262%
NDX Index	\$ (76,715,730)	\$ -	-1.1904%
RTY Index	\$ 200,173,449	\$ -	3.1061%
SPTSX Index	\$ (41,284,671)	\$ (134,772,282)	-0.6406%
UKX Index	\$ (175,130,234)	\$ (378,138,978)	-2.7175%
CAC Index	\$ 41,808,892	\$ (3,993,525)	0.6487%
DAX Index	\$ 21,200,204	\$ (44,703,678)	0.3290%
IBEX Index	\$ 251,828	\$ (4,407,781)	0.0039%
SMI Index	\$ (103,310,930)	\$ (119,505,824)	-1.6031%
FTSEMIB Index	\$ (3,185,545)	\$ -	-0.0494%
PSI20 Index	\$ (80,460)	\$ (1,762,930)	-0.0012%

ISEQ Index	\$ 5,279,017	\$ (621,490)	0.0819%
AEX Index	\$ (2,253,794)	\$ (38,689,251)	-0.0350%
BEL20 Index	\$ (5,807,563)	\$ (11,393,264)	-0.0901%
LUXXX Index	\$ (3,008,470)	\$ (10,583,790)	-0.0467%
KFX Index	\$ 27,829,339	\$ 264,290	0.4318%
HEX Index	\$ (5,287,032)	\$ (7,625,876)	-0.0820%
OMX Index	\$ (15,641,197)	\$ (9,640,639)	-0.2427%
ATX Index	\$ 9,846,875	\$ (1,323,349)	0.1528%
ASE Index	\$ 2,791,859	\$ (2,773,480)	0.0433%
OSEBX Index	\$ (4,901,966)	\$ (9,041,927)	-0.0761%
INDEXCF Index	\$ 24,020,018	\$ (50,759,552)	0.3727%
TOP40 Index	\$ (30,309,828)	\$ (39,727,045)	-0.4703%
SENSEX Index	\$ -		0.0000%
NKY Index	\$ 1,069,447	\$ -	0.0166%
MEXBOL Index	\$ 32,509,265	\$ 12,033,198	0.5044%
IBOV Index	\$ (16,610,828)	\$ (38,852,216)	-0.2577%
MERVAL Index	\$ (118,477,864)	\$ (11,575,205)	-1.8384%
NZSE50FG Index	\$ (17,359)	\$ (4,817,470)	-0.0003%
HSI Index	\$ (391)	\$ -	0.0000%
SHCOMP Index	\$ (599,446)	\$ -	-0.0093%
KOSPI Index	\$ 730,652	\$ -	0.0113%
AS51 Index	\$ 44,693	\$ -	0.0007%

EM

MXEF Index	\$ (760,903)	\$ -	-0.0118%
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US Sectors

XLF US Equity	\$ (1,426,775)	\$ -	-0.0221%
XLU US Equity	\$ 3	\$ 122,913,754	0.0000%
XLK US Equity	\$ (25,477,287)	\$ 249,898,243	-0.3953%
XLI US Equity	\$ (9,629,976)	\$ -	-0.1494%
XLP US Equity	\$ (558,827)	\$ 148,220,623	-0.0087%
XLY US Equity	\$ (14,947,359)	\$ -	-0.2319%
XLE US Equity	\$ (16,233,009)	\$ -	-0.2519%
XLB US Equity	\$ (18,168,136)	\$ 1,785,568	-0.2819%
XLV US Equity	\$ (8,239,104)	\$ -	-0.1278%

EU Sectors

SXXP Index	\$ (2,674,659)	\$ -	-0.0415%
SXAP Index	\$ 5,855,279	\$ (58,196,121)	0.0909%
SXKP Index	\$ (1,744,529)	\$ 14,407,406	-0.0271%
SX6P Index	\$ (2,826,645)	\$ 46,285,589	-0.0439%
SXEP Index	\$ (1,788,502)	\$ 2,336,889	-0.0278%
SXIP Index	\$ (2,365,313)	\$ 46,507,340	-0.0367%
SXNP Index	\$ 5,865,170	\$ (60,701,535)	0.0910%
SX3P Index	\$ (5,974,774)	\$ 76,483,542	-0.0927%
SXDP Index	\$ (2,699,456)	\$ 45,827,732	-0.0419%
SX4P Index	\$ (1,841,187)	\$ -	-0.0286%
SX8P Index	\$ (2,354,480)	\$ 23,761,831	-0.0365%
SXOP Index	\$ 6,114,416	\$ (59,968,518)	0.0949%
SXQP Index	\$ (4,668,284)	\$ (4,580,168)	-0.0724%
SXRP Index	\$ 7,066,410	\$ (54,736,425)	0.1096%

SXMP Index	\$ (2,252,893)	\$ 7,830,555	-0.0350%
SXTP Index	\$ 5,075,046	\$ (36,295,812)	0.0787%
SX7E Index	\$ 3,245,043	\$ (41,129,115)	0.0504%
SX5E Index	\$ 4,532,928	\$ (48,400,325)	0.0703%

Commodities

CO1 Comdty	\$ 25,639,093	\$ (355,173,817)	0.3978%
CL1 Comdty	\$ 40,691,670	\$ (290,361,666)	0.6314%
NG1 Comdty	\$ 4,173,899	\$ (66,363,735)	0.0648%
LP1 Comdty	\$ 2,321,168	\$ (131,171,473)	0.0360%
GC1 Comdty	\$ 4,158,824	\$ (160,075,075)	0.0645%
QS1 Comdty	\$ 10,806,656	\$ (140,995,407)	0.1677%
HO1 Comdty	\$ (1,734,957)	\$ (29,582,234)	-0.0269%
XB1 Comdty	\$ 12,091,144	\$ (27,474,319)	0.1876%
S 1 Comdty	\$ (22,756)	\$ (79,302,127)	-0.0004%
LA1 Comdty	\$ 490,023	\$ 39,639,652	0.0076%
C1 Comdty	\$ (1,648,509)	\$ (68,543,615)	-0.0256%
SI1 Comdty	\$ 8,274,919	\$ (70,980,435)	0.1284%

High Yield Credit Indices

IBOXHY Index	\$ (46,932,312)	\$ 1,655,289,030	-0.7282%
IBOXXMJA Index	\$ (38,008,832)	\$ -	-0.5898%
IBXXLLTR Index	\$ (23,443,088)	\$ 1,556,670,677	-0.3638%

Global Inflation Protection

IBXXILHU Index	\$ (9,374,108)	\$ 4,534,826,453	-0.1455%
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WGBI Rates

US_TSY CREDIT	\$ 50,671,378	\$ 5,418,123,190	0.7863%
CA_TSY CREDIT	\$ (2,742,999)	\$ 97,471,575	-0.0426%
MX_TSY CREDIT	\$ (2,593,565)	\$ 114,096,526	-0.0402%
AU_TSY CREDIT	\$ (8,434,774)	\$ 21,125,165	-0.1309%
JP_TSY CREDIT	\$ -		0.0000%
MY_TSY CREDIT	\$ (720,855)	\$ 24,733,034	-0.0112%
SG_TSY CREDIT	\$ -		0.0000%
AT_TSY CREDIT	\$ (10,236,412)	\$ -	-0.1588%
BE_TSY CREDIT	\$ (12,927,494)	\$ -	-0.2006%
FI_TSY CREDIT	\$ (2,700,705)	\$ -	-0.0419%
FR_TSY CREDIT	\$ (51,408,005)	\$ -	-0.7977%
DE_TSY CREDIT	\$ (23,327,865)	\$ -	-0.3620%
IE_TSY CREDIT	\$ (977,882)	\$ -	-0.0152%
IT_TSY CREDIT	\$ (13,191,526)	\$ 328,451,373	-0.2047%
NL_TSY CREDIT	\$ (10,767,692)	\$ -	-0.1671%
ES_TSY CREDIT	\$ (12,215,541)	\$ 362,981,423	-0.1895%
DK_TSY CREDIT	\$ (1,370,710)	\$ 11,354,967	-0.0213%
NO_TSY CREDIT	\$ (2,443,755)	\$ -	-0.0379%
PL_TSY CREDIT	\$ 72,418	\$ 18,819,593	0.0011%
ZA_TSY CREDIT	\$ -		0.0000%
SE_TSY CREDIT	\$ -		0.0000%
CH_TSY CREDIT	\$ (924,891)	\$ -	-0.0144%
GB_TSY CREDIT	\$ (41,728,787)	\$ 1,688,130,530	-0.6475%