Friday, Hot. DJIA broke another level, at 22'026... Yes, yet again a new high. Should we worry? It is natural to feel ill-at-ease when in a new place/zone/environment.

It took the Dow just 107 trading days to surge to 22,000 from 21,000. Boeing shares have had the biggest points impact on the price-weighted Dow, contributing 380.29 points since March 1, followed by McDonald's and UnitedHealth Group with 171.14 and 166.35 points, respectively.

We all know how easy it is to manipulate information- Trump doesn't stop talking of "Fake News", misleading words and partial truths. The DJIA is a classic example which, whilst misleading, doesn't give Trump any support- It is an index of 30 shares, which are market-price-weighted in an algorithm that defines the number of the DJIA- it is up 11.45% year to last night and 20.02% for the past year. But strangely, if you were to remove 2 stocks from the index, Boeing and Apple, the revised index of 28 shares would only have "produced" some 2.5% for 2017... Not so scary then?

On Wednesday, after showing us its earnings for Q2, Apple stock rose some 5.5% and gained in market capitalisation ANOTHER Ford Motor Corp- Ford is worth circa \$41Bn and Apple gained some \$48Bn in "value". Amazing you say... So the issue isn't the Dow itself, it must be Apple which is overvalued. But is it really? At its last price of \$155.57 per share, the company is valued at some \$811 billion of which \$263 are in cash. Clearly a lot of money, but that in itself doesn't mean expensive- Jim Cramer said this week "Apple trades at 14 times earnings versus Clorox. Now, is that ridiculous? Even though its products are every bit as beloved as bleach?" Cramer said, comparing it to Clorox's 23-times-earnings valuation. "Not only does Apple's move up make sense, doesn't it seem like it should be much higher?" Yes, it is up 35% this year-does that mean it is expensive now or does it mean it was cheap at Christmas 2016?

Similar arguments hold for Boeing- Up 52% this year. Cramer argues "The airlines have never been this flush. They're lining up for planes. Airline traffic is in secular growth mode because of the great middle-class-ification occurring all over the globe. In short, [the move is] merited"... Yes, there is nothing in this to scare us... To quote Cramer further "I'll just put it this way. It's not hard to imagine these stocks going higher. It's also relatively easy to argue that almost every single one of them is worth owning right here, and certainly on any dip. What more could you ask for?"

The DJIA is just a number; It is *data*. It hides many other numbers; These are *information*...

The truth is that for calendar second quarter, 72% of the S&P companies that had reported as of Wednesday morning beat bottom-line expectations and 68% on the top line, according to data from Thomson Reuters. We would say that the markets are going up for the right reason, which is earnings. That is supportive of valuations. At the same time, the feared rise in interest rates isn't materialising. Bond yields have dropped during the past few weeks, reducing the discounting factor in the equations used to define present vale or prices- As the said factor falls, the resulting valuation rises. The stars are aligned...

This week we were further comforted in our views about the world by Alan Greenspan. The former Federal Reserve chairman who has a knack for saying memorable things about the markets, is warning of a bond bubble. "By any measure, real long-term interest rates are much too low and therefore unsustainable," Greenspan told Bloomberg News in an interview. "When they move higher they are likely to move reasonably fast. We are experiencing a bubble, not in stock prices but in bond prices. This is not discounted in the marketplace." As Bloomberg puts it: "Using Greenspan's reference of 10-year inflation-adjusted bond yields, currently around 0.47%, the gap with the S&P 500's earnings yield at around 4.7%, is 21 percent higher than the 20-year average. That justifies records in major equity benchmarks and P/E ratios near the highest since the financial crisis."

Veteran market watcher Edward Yardeni believes investors who succumb to stock market jitters could miss out on another wave of big gains. Yardeni noted the most recent record highs for the Dow Jones, Nasdaq and S&P 500 indices aren't being driven by a surge in valuation multiples. Rather he says the activity is "more like a melt-up in earnings." And, that's a bullish sign for the rally. Here (S&P 500) we are coming down on 2'500," said Yardeni. "I think by the middle of next year we'll be looking at 2'600-2'700." If he's right, that range would be a five to nine percent increase for the S&P 500's current levels.

But, it's a viewpoint that's not shared by other esteemed financial market veterans. Nobel laureate and Yale University Economics Professor Robert Shiller told CNBC last week that he will "lie awake worrying" about the stock market. "We have seen phenomenal earnings growth right now. Analysts are forecasting a continuation of that. So, I don't know what is driving earnings," said Shiller. "I would be skeptical that they would continue at such a blistering pace. History shows that big earnings increases like this have a tendency to revert to trend." We like Yardeni here, even Greenspan... We look at the VIX, the so-called "Fear Index" which inspite of these all-time-highs, remains languishing at around its all-time lows of 10. Looking good we say, Trump and North Korea not withstanding- The former causing grid-lock in DC which markets love (no change is always good) and the latter is less worrysome than the situation in Pakistan (have the Bomb and delivery systems) which is losing stability.And lets keep an eye on Venezuela. Its bonds are collapsing in price, yields rising to default levels. Unrest can explode.

We end our summer days' ramblings with a quote for Trump from Calvin Coolidge "I have never been hurt by what I have not said..."



Market Weekly Highlights:

The greenback has marked a pause since last year's strong rebound against all currencies. The DXY which had reached 103.80 and then has lost ground to trade now down at almost 92.84 down some 9.25% YTD.

The USD is around 1.1885 against the EUR and at 0.9675 against the CHF as we write. The Pound is trading higher against Dollar since the start of the year at \$1.3140 as is the Japanese Yen, trading at 110.10

The Russian Ruble is trading sideways against the USD at 60.25 following the oil-price pattern. The Brazilian Real is slightly higher vs. USD for the week at just above 3.11 as we write.

Crude oil WTI reached \$55.24 a barrel on the first day of trading on January 1st and droped as low as \$42 last month, only to trade back up at \$48.70 now.

• The yield on 10Y U.S. Treasuries is trading at 2.22% down some 10Bp for the week. The Japanese 10 year JGB is trading up slightly in price for the week and continues to offer POSITIVE returns at 0.061%.

In Europe, we see the German Bund trading at 0.458% down slightly for the week. The French 10Y Yield which hit 1.10% before the elections went down as low as 0.56% last month and now is trading back up at 0.80%. The Swiss 10 year bond yield traded this month at around -0.019%, having bounced from -0.20% lows of last month and now is trading in POSITIVE territory at 0.07%.

In Peripheral Europe Italian 10Y yields had crossed the 2% level having started the year at 1.71% and are currently at 1.80% whilest the Spanish 10Y yields trade 24bps lower than Italy, having started the year at 1.30% and currently trading at 1.56%.

Across the boad, fixed income is steady with a slight upwards price tilt, i.e., a slight decline in yields.

• Equity markets are mixed this week in the USA; the DJIA is at about 22'026 a new all-time high, the S&P500 at just above 2'472 (off a fraction for the week) and Nasdaq at about 6'340 ot yesterday close, also marginally off. In reality, we are basically still at or near the all time highs, or within a couple of percentage points thereof.

In Europe Eurostoxx50 is down for this week 0.20%, as is the DAX. The CAC40 has lost 0.09% this week (exactly as it did the week before) and FTSE 100 gained some 1.40%.

The Swiss market gained 1.1% as the Swiss Franc tumbles. This week Nikkei traded down 0.04% but remains up almot 4.40% for the year. .



Highlighted items are interesting data points for the week

All data is compiled from Bloomberg

						PRICE CH/	ANGE IN %	(unless in	dicated)				
NDEX NAME	CCY	Last Price	1D	5D	MTD	1M	3M	6M	YTD	1Y	3Y		
QUITY MARKET INDICES - BY	REGION	1										Fwd P/E	T12m P/
5&P 500 INDEX	USD	2,472.16	-0.20	-0.13	0.08	1.78	3.46	7.61	10.42	14.23	27.50	18.94	21.21
DOW JONES INDUS. AVG	USD	22,026.10	0.05	1.05	0.62	2.55	5.13	9.74	11.45	20.02	32.93	18.08	18.85
NASDAQ COMPOSITE INDEX	USD	6,340.34	-0.34	-0.66	-0.12	3.77	4.36	11.89	17.78	22.73	44.63	23.89	33.50
RUSSELL 2000 INDEX	USD	1,405.23	-0.54	-1.98	-1.40	-1.50	1.18	1.99	3.54	15.77	24.93	29.54	46.67
EURO STOXX 50	EUR	3,466.37	0.23	-0.21	0.32	-0.55	-4.61	5.73	5.17	18.01	12.70	14.79	18.23
EURO STOXX 600	EUR	378.93	0.12	0.04	0.17	-0.99	-3.44	3.97	4.73	12.04	14.30	15.84	21.92
CAC 40 INDEX	EUR	5,130.49	0.46	-0.09	0.65	-0.93	-4.57	6.25	5.44	17.98	21.57	15.24	18.27
DAX INDEX	EUR	12,154.72	-0.22	-0.23	0.14	-2.43	-4.05	4.15	5.70	18.65	32.56	13.40	18.73
FTSE 100 INDEX	GBP	7,474.77	0.97	1.40	1.35	1.55	3.08	3.94	4.60	10.85	11.89	15.45	27.46
SWISS MARKET INDEX	CHF	9,136.61	0.15	1.11	0.70	1.64	1.54	9.19	10.93	12.83	9.80	18.14	24.47
NIKKEI 225	JPY	20,029.26	-0.25	-0.04	0.14	-0.40	2.61	5.47	4.38	22.75	28.94	17.10	18.13
HANG SENG INDEX	HKD	27,531.01	-0.17	2.01	0.72	8.40	11.49	18.99	25.09	26.06	11.87	13.11	14.35
SHANGHAI SE COMPOSITE	CNY	3,272.93 32,237.88	-0.37	0.27	-0.33	2.49 3.08	4.31	3.88 13.92	5.11 20.82	9.38 16.08	46.72	14.48 20.06	17.54 23.79
S&P BSE SENSEX INDEX RUSSIAN RTS INDEX \$	INR USD	1,029.41	-0.74 0.78	-0.43 0.96	-1.06 1.69	0.65	6.79 -5.27	-13.96	-11.12	10.03	25.06 -15.51	6.01	6.87
BRAZIL IBOVESPA INDEX	BRL	66,777.13	-0.53	2.30	1.30	5.61	2.95	2.81	10.88	15.94	17.95	12.74	18.35
VISCI WORLD	USD	1,968.72	-0.06	0.43	0.39	2.60	4.36	9.04	12.42	15.29	15.12	17.53	21.03
VISCI WORLD HEDGED	USD	870.08	-0.06	-0.05	0.36	1.44	3.12	8.25	10.54	18.05	30.10	-	-
VISCI WORLD LOCAL	-	1,485.19	-0.05	0.26	0.32	1.37	2.23	6.75	8.86	14.82	21.66	17.53	21.03
VISCI AC WORLD	USD	479.11	-0.11	0.39	0.32	2.94	4.83	9.77	13.58	15.96	13.46	16.95	20.30
VISCI EM	USD	1,064.07	-0.54	0.10	-0.20	5.70	8.57	15.80	23.40	21.46	-0.49	13.48	16.04
VISCI AC ASIA x JAPAN	USD	654.43	-0.63	0.28	-0.25	5.50	9.35	19.24	27.24	24.23	9.71	14.10	15.88
VISCI EM LATIN AMERICA	USD	2,779.74	-0.02	1.60	1.01	8.64	7.23	8.37	18.76	15.72	-19.61	14.88	19.77
VISCI EM Eur, ME & Africa	USD	266.22	0.05	-0.63	-0.03	5.43	4.11	4.70	8.76	9.48	-18.35	11.57	13.03
EQUITY MARKET INDICES - BY	SECTOR											P/E	P/E
MSCI ENERGY	USD	201.08	-0.84	-0.16	-0.44	1.52	1.24	-6.21	-8.18	1.80	-32.61	25.91	39.82
MSCI MATERIALS	USD	251.69	-0.20	0.25	-0.02	3.64	7.06	6.26	13.44	19.88	0.87	16.84	19.66
	USD	241.74	0.29	0.93	0.96	1.72	3.73	10.33	13.77	18.53	22.10	17.85	21.59
VISCI CONS DISCRETIONARY	USD	221.66	0.02	0.37	0.32	2.56	2.77	9.37	12.84	15.56	24.61	17.35	19.41
VISCI CONS STAPLES	USD	230.33	0.21	0.10	0.44	1.39	2.30	8.36	10.98	3.99	19.62	20.60	23.32
MSCI HEALTH CARE	USD	220.82	-0.03	-0.28	-0.36	-0.19	3.23	10.77	14.51	3.79	18.08	17.25	23.34
MSCI FINANCIALS MSCI INFO TECH	USD	119.79 197.70	-0.15 -0.25	1.03 0.22	0.59	2.72 5.68	6.66 5.73	9.01 15.61	12.82 22.62	32.05 27.56	16.79 48.65	13.69 19.71	16.03 24.40
MSCI TELECOMS	USD	71.43	0.10	0.22	0.04	4.29	4.82	3.62	2.73	-2.56	-0.36	14.80	19.66
VISCI UTILITY	USD	130.23	0.47	1.99	1.54	4.32	5.71	13.02	13.28	5.70	9.95	16.95	21.94
VISCI WORLD REAL ESTATE	USD	206.35	0.00	0.19	0.34	1.98	3.91	7.24	8.55	-0.84	7.60	25.05	18.93
	030	200.33	0.00	0.15	0.34	1.50	3.31	1.64	0.35	-0.04	7.00	23.03	10.55
HEDGE FUND INDICES													
HFRX GLOBAL HEDGE FUND	USD	1,246.87	0.03	0.12	0.09	1.02	1.36	2.94	3.61	5.82	1.15		
HFRX EQUAL WEIGHTED	USD	1,256.03	0.05	0.15	0.10	0.81	1.16	2.52	3.19	5.31	3.73		
HFRX GLOBAL EUR	EUR	1,106.49	0.03	0.07	0.05	0.75	0.74	1.78	2.19	3.50	-2.96		
MARKET INDICES PERFOR	RMANC	E											03/08/201
						PRICE CH	ANGE IN %	(unless in	dicated)				
	ССҮ	Last Price	1D	5D	MTD	1M	3M	6M	YTD	1Y	3Y		
INDEX NAME LIBOR RATES AND YIELD ON U										1Y	3Y		
										1Y 82.13	3Y -		
LIBOR RATES AND YIELD ON U	S GOVE	RNMENT BOI	NDS (Yield i	n %, Change	in bps)	1M	3M	6M	YTD		3Y - -		
LIBOR RATES AND YIELD ON US	S GOVE USD	RNMENT BOI 1.07	NDS (Yield i 0.24	n %, Change -0.26	in bps) 0.25	1M 5.35	3M 20.11	6M 57.75	YTD 57.75	82.13	3Y - -		
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LIBOR RATES AND YIELD ON U: US 3 MONTH US 2 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GBP LIBOR 3M	USD USD USD USD USD EUR GBP	RNMENT BOI 1.07 1.34 2.22 1.31 -0.38 0.29	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09	in bps) 0.25 -1.02 -7.13 0.22 0.00 0.19	1M 5.35 -7.12 -12.70 1.36 -0.53 -1.86	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56	6M 57.75 14.20 -24.19 27.91 -3.34 -6.66	YTD 57.75 15.06 -22.14 31.49 -4.09 -7.86	82.13 69.59 72.21 54.52 -7.30 -20.54	3Y - - - - - - -		
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LIBOR RATES AND YIELD ON U: US 3 MONTH US 10 YEAR US 10 YEAR US 10 DYEAR US LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY TH GLOBAL AGG TR HEDGED GLOBAL HY TR	S GOVE USD USD USD EUR GBP CHF (PE OF USD USD	RNMENT BOY 1.07 1.34 2.22 1.31 -0.38 0.29 -0.73 ISSUER 510.07 1,286.21	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.16 0.15	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 0.39 0.44	in bps) 0.25 -1.02 -7.13 0.22 0.00 0.19 0.00 0.37 0.35	1M 5.35 -7.12 -12.70 1.36 -0.53 -1.86 0.44 0.77 1.91	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 1.17 3.23	6M 57.75 14.20 -24.19 27.91 -3.34 -6.66 0.30 2.61 6.05	YTD 57.75 15.06 -22.14 31.49 -4.09 -7.86 0.36 2.14 8.44	82.13 69.59 72.21 54.52 -7.30 -20.54 2.64 -0.08 11.13	- - - - - - 10.40 15.70	1.5	5 7
LIBOR RATES AND YIELD ON U: US 3 MONTH US 2 YEAR US LIBOR 3M EUR LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY TN GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR	S GOVE USD USD USD EUR GBP CHF (PE OF USD USD	RNMENT BOY 1.07 1.34 2.22 1.31 -0.38 0.29 -0.73 SSUER 510.07 1,286.21 2,168.76	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.16 0.15 0.20	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 0.39 0.44 0.41	in bps) 0.25 -1.02 -7.13 0.22 0.00 0.19 0.00 0.00 0.37 0.35 0.41	1M 5.35 -7.12 -12.70 1.36 -0.53 -1.86 0.44 0.77 1.91 0.78	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39	6M 57.75 14.20 -24.19 27.91 -3.34 -6.66 0.30 2.61 6.05 2.43	YTD 57.75 15.06 -22.14 31.49 -4.09 -7.86 0.36 2.14 8.44 2.46	82.13 69.59 72.21 54.52 -7.30 -20.54 2.64 -0.08 11.13 -1.80	- - - - - 10.40 15.70 6.53	1.5 5.0 1.5	5 7 5
LIBOR RATES AND YIELD ON U: US 3 MONTH US 2 YEAR US LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY TN GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR	S GOVE USD USD USD EUR GBP CHF (PE OF USD USD USD	RNMENT BOY 1.07 1.34 2.22 1.31 -0.38 0.29 -0.73 ISSUER 510.07 1,286.21 2,168.76 2,863.75	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.16 0.15 0.20 0.18	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 0.30 0.39 0.44 0.41 0.42	in bps) 0.25 -1.02 -7.13 0.22 0.00 0.19 0.00 0.19 0.00 0.37 0.35 0.41 0.45	1M 5.35 -7.12 -12.70 1.36 -0.53 -1.86 0.44 0.77 1.91 0.78 1.38	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96	6M 57.75 14.20 -24.19 27.91 -3.34 -6.66 0.30 	YTD 57.75 15.06 -22.14 31.49 -4.09 -7.86 0.36 0.36 	82.13 69.59 72.21 54.52 -7.30 -20.54 2.64 -0.08 11.13 -1.80 2.43	- - - - - - - - - - - - - - - - - - -	1.5 5.0 1.5 3.0	5 7 5 9
LIBOR RATES AND YIELD ON U: US 3 MONTH US 2 YEAR US 10 YEAR US LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY TH GLOBAL AGG TR HEDGED GLOBAL HY TR US CORPORATE TR US CORPORATE TR US CORPORATE TR US CORPORATE TR	S GOVE USD USD USD EUR GBP CHF (PE OF USD USD USD USD	RNMENT BOY 1.07 1.34 2.22 1.31 -0.38 0.29 -0.73 SSUER 510.07 1,286.21 2,863.75 1,925.23	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.16 0.15 0.20 0.18 -0.04	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 0.39 0.44 0.41 0.42 0.05	in bps) 0.25 -1.02 -7.13 0.22 0.00 0.19 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.05	1M 5.35 -7.12 -12.70 1.36 -0.53 -1.86 0.44 0.77 1.91 0.77 1.91 0.78 1.38 1.10	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23	6M 57.75 14.20 -24.19 27.91 -3.34 -6.66 0.30 2.61 6.05 2.43 4.93 4.20	YTD 57.75 15.06 -22.14 31.49 -4.09 -7.86 0.36 2.14 8.44 2.46 5.02 6.14	82.13 69.59 72.21 54.52 -7.30 -20.54 2.64 -0.08 11.13 -1.80 2.43 10.93	- - - - - - - - - - - - - - - - - - -	1.5 5.0 1.5 3.0 5.4	5 7 5 9
LIBOR RATES AND YIELD ON U: US 3 MONTH US 2 YEAR US LIBOR 3M EUR LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY TN GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR US GOVERNMENT TR EU GOVERNMENT TR	S GOVE USD USD USD EUR GBP CHF (PE OF USD USD USD USD USD EUR	RNMENT BOY 1.07 1.34 2.22 1.31 -0.38 0.29 -0.73 ISSUER 510.07 1,286.21 2,168.76 2,863.75 1,925.23 249.96	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.16 0.15 0.20 0.20 0.20 0.20 0.14	n %, Change -0.26 -0.83 -0.83 -0.11 0.06 0.09 0.30 0.30 0.30 0.39 0.44 0.41 0.42 0.05 0.67	in bps) 0.25 -1.02 -7.13 0.22 0.00 0.19 0.00 0.19 0.00 0.37 0.35 0.35 0.41 0.45 0.05 0.57	1M 5.35 -7.12 -12.70 1.36 -0.53 -1.86 0.44 0.77 1.91 0.78 1.38 1.10 0.76	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.82	6M 57.75 14.20 -24.19 27.91 -3.34 -6.66 0.30 2.61 6.05 2.43 4.20 1.88	YTD 57.75 15.06 -22.14 31.49 -4.09 -7.86 0.36 - 2.14 8.44 2.46 5.02 6.14 -0.13	82.13 69.59 72.21 54.52 -7.30 -20.54 2.64 -0.08 11.13 -1.80 2.43 10.93 -2.94	- - - - - - - - - - - - - - - - - - -	1.53 5.03 1.55 3.09 5.44 0.53	5 7 5 9 0 3
LIBOR RATES AND YIELD ON U: US 3 MONTH US 2 YEAR US LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M GUER LIBOR 3M FIXED INCOME INDICES - BY TN GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR	S GOVE USD USD USD EUR GBP CHF (PE OF USD USD USD USD USD EUR USD	RNMENT BOY 1.07 1.34 2.22 1.31 -0.38 0.29 -0.73 ISSUER 510.07 1,286.21 2,168.76 2,863.75 1,925.23 249.96 268.01	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.26 0.16 0.15 0.20 0.18 -0.04 0.14 0.10	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 0.30 0.30 0.39 0.44 0.41 0.42 0.44 0.41 0.42 0.67 0.67	in bps) 0.25 -1.02 -7.13 0.22 0.00 0.19 0.00 0.00 0.03 0.35 0.35 0.41 0.45 0.57 0.57 0.43	1M 5.35 -7.12 -12.70 1.36 -0.53 -1.86 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.82 1.61	6M 57.75 14.20 -24.19 27.91 -3.34 -6.66 0.30 2.61 6.05 2.43 4.93 4.20 1.88 3.15	YTD 57.75 15.06 -22.14 31.49 -4.09 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 2.91	82.13 69.59 72.21 54.52 -7.30 -20.54 2.64 -0.08 11.13 -1.80 2.43 10.93 -2.94 2.61	- - - - - - - - - - - - - - - - - - -	1.53 5.07 1.53 3.09 5.44 0.53 0.74	5 7 9 0 3 4
LIBOR RATES AND YIELD ON U: US 3 MONTH US 2 YEAR US 10 YEAR US 100 FAR US LIBOR 3M CHF LIBOR 3M SCORPORATE TR US CORPORATE TR EU GORPORATE TR EU CORPORATE TR EU CORPORATE TR EU CORPORATE TR EU CORPORATE TR EU HIGH YIELD TR	S GOVE USD USD USD EUR GBP CHF (PE OF USD USD USD USD USD EUR USD EUR	RNMENT BOY 1.07 1.34 2.22 1.31 -0.38 0.29 -0.73 ISSUER 510.07 1.286.21 2,863.75 1,925.23 249.96 268.01 312.70	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.15 0.20 0.15 0.20 0.18 -0.04 0.18 0.10	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 0.39 0.44 0.41 0.42 0.05 0.67 0.46 0.38	in bps) 0.25 -1.02 -7.13 0.22 0.00 0.19 0.37 0.35 0.41 0.45 0.45 0.5 0.5 0.43 0.31	1M 5.35 -7.12 -12.70 1.36 0.53 -1.86 0.44 0.77 1.91 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.82 2.23 0.82 1.61 2.11	6M 57.75 14.20 -24.19 27.91 -3.34 -6.66 0.30 2.61 6.05 2.43 4.20 1.88 3.15 4.63	YTD 57.75 15.06 -22.14 31.49 -4.09 -7.86 0.36 2.14 8.44 2.40 2.14 8.44 2.40 6.14 -0.13 2.91 2.556	82.13 69.59 72.21 54.52 -7.30 2.64 2.64 -0.08 11.13 -1.80 2.43 10.93 -2.94 2.61 8.61	- - - - - - - - - - - - - - - - - - -	1.53 5.03 1.55 3.09 5.44 0.53	5 7 5 9 0 3 4 3
LIBOR RATES AND YIELD ON U: US 3 MONTH US 2 YEAR US LIBOR 3M EUR LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR US GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT.	S GOVE USD USD USD EUR GBP CHF VPE OF USD USD USD USD USD USD EUR USD EUR USD	RNMENT BOT 1.07 1.34 2.22 1.31 -0.38 0.29 -0.73 SSUER 510.07 1,286.21 2,168.76 2,263.75 1,292.53 249.96 249.96 249.96 249.96 26.01 312.70 236.59	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.26 0.26 0.26 0.15 0.20 0.15 0.20 0.15 0.20 0.10 -0.04 0.10 -0.40	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 	in bps) 0.25 -1.02 -7.13 0.22 0.00 0.19 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.57 0.43 0.57 0.43 0.31 -0.47	1M 5.35 -7.12 -12.70 1.36 0.53 -1.86 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.82 1.61 2.11 2.12	6M 57.75 14.20 -24.19 27.91 -3.34 -6.66 0.30 	YTD 57.75 15.06 -22.14 31.49 -4.09 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 -0.13 2.91 5.56 6.30	82.13 69.59 77.21 54.52 -7.30 -20.54 2.64 -0.08 11.13 -1.80 2.43 10.93 -2.94 2.61 8.61 8.60	- - - - - - - - - - - - - - - - - - -	1.53 5.03 1.53 3.09 5.44 0.55 0.74 2.93	5 7 9 0 3 4 3 -
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 2 YEAR JS 10 YEAR EUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M EXED INCOME INDICES - BY TN GLOBAL AGG TR HEDGED GLOBAL HY TR JS GOVENNMENT TR JS GOVENNMENT TR US GOVENNMENT TR EU GOVENTAGENTE STANSAULTER	S GOVE USD USD USD EUR GBP CHF (PE OF USD USD USD USD USD EUR USD EUR USD EUR USD	RNMENT BOI 1.07 1.34 2.22 1.31 -0.38 0.29 -0.73 SSUER 510.07 1,286.21 2,168.76 2,863.75 1,925.23 249.96 249.96 249.96 249.96 249.96 249.97	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.16 0.15 0.20 0.18 -0.04 0.14 0.10 0.10 0.10 0.10 0.24	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 	in bps) 0.25 -1.02 0.22 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.39	1M 5.35 -7.12 -12.70 1.36 0.53 -0.53 -1.86 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84 1.26	3M 20.11 3.30 -13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.82 0.82 0.82 1.61 2.11 2.12 1.84	6M 57.75 14.20 -24.19 27.91 -3.34 -6.66 0.30 2.43 4.93 4.20 1.88 3.15 4.63 3.76 4.55	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 -0.13 2.91 5.56 6.30 6.18	82.13 69.59 72.21 54.52 -7.30 2.64 2.64 -0.08 11.13 -1.80 2.43 10.93 2.43 10.93 2.43 10.93 2.43 10.94 2.61 8.61 8.61 8.61 8.61 8.516	- - - - - - - - - - - - - - - - - - -	1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
LIBOR RATES AND YIELD ON U: US 3 MONTH US 2 YEAR US LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY TN GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR US GOVERNMENT TR EU GOVERNMENT TR	S GOVE USD USD USD EUR GBP CHF (PE OF USD USD USD USD USD EUR USD EUR USD EUR USD USD	RNMENT BOI 1.07 1.34 2.22 1.31 -0.38 0.29 -0.73 ISSUER 510.07 1,286.21 2,168.76 2,863.75 1,925.23 249.96 268.01 312.70 236.80 312.70 236.85 98.85	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.26 0.26 0.26 0.15 0.20 0.15 0.20 0.15 0.20 0.10 -0.04 0.10 -0.40	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 	in bps) 0.25 -1.02 -7.13 0.22 0.00 0.19 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.57 0.43 0.57 0.43 0.31 -0.47	1M 5.35 -7.12 -12.70 1.36 0.53 -1.86 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.82 1.61 2.11 2.12	6M 57.75 14.20 -24.19 27.91 -3.34 -6.66 0.30 -2.61 6.05 2.43 4.20 1.88 3.15 4.65 3.76	YTD 57.75 15.06 -22.14 31.49 -4.09 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 -0.13 2.91 5.56 6.30	82.13 69.59 77.21 54.52 -7.30 -20.54 2.64 -0.08 11.13 -1.80 2.43 10.93 -2.94 2.61 8.61 8.60	- - - - - - - - - - - - - - - - - - -	1.53 5.03 1.53 3.09 5.44 0.55 0.74 2.93	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 10 YEAR JS 100 FAR JS LIBOR 3M GBP LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M COMPACT AND CHF CHF CHF CHF SOBAL CHF	S GOVE USD USD USD USD EUR (PE OF USD USD USD USD USD USD USD USD USD USD	RNMENT BOI 1.07 1.34 2.22 1.31 2.23 1.34 0.29 -0.73 1.286 1.286.21 2.468.76 2.863.75 2.863.75 2.463.96 2.683.05 2.469.96 2.685.91 312.70 2.365.93 377.68 98.85 SUER	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.16 0.15 0.20 0.18 -0.04 0.14 0.14 0.14 0.10 0.10 0.10 0.20 0.20 0.21 0.21 0.22 0.00 0.26 0.00 0.20 0.00 0.26 0.00 0.26 0.00 0.20 0.00 0.26 0.00 0.20 0.00 0.26 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.00 0.20 0.00 0.00 0.20 0.000000	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 	in bps) 0.25 -1.02 -7.13 0.22 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.05 0.5 0.43 0.41 0.45 0.05 0.5 0.43 0.41 0.45 0.05 0.5 0.41 0.45 0.05 0.41 0.45 0.05 0.05 0.41 0.45 0.05	1M 5.35 -7.12 -12.70 1.36 0.53 -1.86 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84 1.20 0.84 1.22 1.20 0.84 1.22 1.20 0.83 1.20 0.83 1.20 0.83 1.20 0.53 1.86 0.44 0.53 1.91 0.54 1.91 0.54 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.57 1.91 0.77 1.91 0.77 1.91 0.73 1.92 1.92 0.77 1.91 0.73 1.93 1.93 1.93 1.93 1.93 1.93 1.93 1.9	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.82 1.61 2.11 2.11 2.11 2.11 84 -0.01	6M 57.75 14.20 -24.19 27.91 -3.34 -6.66 0.30 2.61 6.05 2.43 4.93 4.20 1.88 3.15 4.63 3.76 4.55 0.16	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 -0.13 2.91 5.56 6.30 6.18 0.24	82.13 69.59 72.21 54.52 -7.30 -20.54 2.64 11.13 -1.80 2.43 10.93 -2.94 2.61 8.61 8.61 8.60 5.16 7.08	- - - - - - - - - - - - - - - - - - -	1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
LIBOR RATES AND YIELD ON U: US 3 MONTH US 2 YEAR US 10 YEAR US 10 YEAR US LIBOR 3M CHF LIBOR 3M	S GOVE USD	RNMENT BOI 1.07 1.34 2.22 1.31 -0.38 0.29 -0.73 ISSUER 510.07 1,286.21 2,168.76 2,863.75 1,925.23 249.96 268.01 312.70 236.80 312.70 236.85 98.85	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.16 0.15 0.20 0.18 0.15 0.20 0.18 0.10 0.10 0.10 0.10 0.24 0.24 -0.04 0.24 -0.04	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 	in bps) 0.25 -1.02 0.22 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.39	1M 5.35 -7.12 -12.70 1.36 0.53 -1.86 0.44 	3M 20.11 3.30 -13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.82 0.82 0.82 1.61 2.11 2.12 1.84	6M 57.75 14.20 -24.19 27.91 -3.34 -6.66 0.30 -2.61 6.05 2.43 4.93 4.20 1.88 3.15 4.63 3.76 4.55 0.55 0.55 0.55 0.55 0.55 0.55 0.55	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 -0.13 2.91 5.56 6.30 6.18	82.13 69.59 72.21 54.52 -20.54 2.64 -0.08 11.13 -1.80 2.43 10.93 -2.94 2.61 8.61 8.61 8.61 8.61 8.61 8.61 8.61 8		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 10 YEAR JS LIBOR 3M SBP LIBOR 3M CHF LIBOR 3M SLOBAL HY TR JS GOVERNMENT TR JS GOVERNMENT TR SJ HIGH YIELD TR SJ HIG	S GOVE USD USD USD USD EUR GBP CHF USD USD USD USD USD USD USD USD USD USD	RNMENT BOI 1.07 1.34 2.22 1.31 -0.38 0.29 -0.73 SSUER 510.07 1,286.21 2,168.76 2,468.75 1,925.23 249.96 268.01 312.70 236.59 377.68 98.85 SUER 2,240.87 2,250.87 2,250.97 2,350.77 2,350.77 2,450.77 2,550	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.16 0.15 0.15 0.20 0.18 -0.04 0.14 0.14 0.10 0.14 0.10 0.24 -0.04 0.24 -0.04 0.24 -0.04 0.24 -0.04 0.05 -0.04 0.05 -0.04 0.05 -0.04 -0.05 -0.04 -0.05 -0.05 -0.05 -0.05 -0.05 -0.04 -0.05 -0.04 -0.05 -0.04 -0.05 -0.04 -0.05 -0.04 -0.05 -0.04 -0.05 -0.04 -0.05 -0.04 -0.05 -0.04 -0.05 -0.04 -0.05 -0.04 -0.05 -0.05 -0.04 -0.05 -0.05 -0.05 -0.04 -0.05 -0.05 -0.05 -0.04 -0.05 -0.0	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 	in bps) 0.25 -1.02 -7.13 0.22 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.05 0.5 0.43 0.41 0.45 0.05 0.5 0.43 0.41 0.45 0.05 0.5 0.41 0.45 0.05 0.41 0.45 0.05 0.05 0.41 0.45 0.05	1M 5.35 -7.12 -12.70 1.36 0.53 -1.86 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84 1.20 0.84 1.22 1.20 0.84 1.22 1.20 0.83 1.20 0.83 1.20 0.83 1.20 0.53 1.86 0.44 0.53 1.91 0.54 1.91 0.54 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.55 1.91 0.57 1.91 0.77 1.91 0.77 1.91 0.73 1.92 1.92 0.77 1.91 0.73 1.93 1.93 1.93 1.93 1.93 1.93 1.93 1.9	3M 20.11 3.30 -13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.64 2.11 2.12 1.61 2.11 1.84 -0.01 -0.77 1.70	6M 57.75 14.20 -24.19 24.19 24.19 -3.34 -6.66 0.30 2.43 4.93 4.20 1.80 4.63 3.15 4.63 3.76 4.55 0.16	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 -0.13 2.91 5.56 6.30 6.18 0.24	82.13 69.59 72.21 54.52 -7.30 -20.54 2.64 11.13 -1.80 2.43 10.93 -2.94 2.61 8.61 8.61 8.60 5.16 7.08		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 10 YEAR JS 100 FAR JS 100 FAR JS 100 FAR JS 100 FAR SBP LIBOR 3M CHF	S GOVE USD USD USD USD USD USD CHF OFE OF USD USD USD USD USD USD USD USD USD USD	RNMENT BOI 1.07 1.34 2.22 1.31 2.22 1.31 2.22 1.33 0.29 -0.73 1.34 2.25 1.925.23 2.463.75 1.925.23 2.463.75 1.925.23 2.463.96 2.663.05 1.925.23 2.463.96 3.12.70 2.365.99 3.77.68 98.85 SUER 2.240.87 3.77.68 2.40.87 3.77.68 3.77.59 3.77.58 3.77.59 3.77.58 3.77.59 3.77.59 3.77.59 3.77.59 3.77.58 3.77.59 3.77.58 3.77.59 3.77.59 3.77.59 3.77.59 3.77.59 3.77.59 3.77.59 3.77.59 3.77.59 3.77.59 3.77.59 3.77.59 3.77.59 3.77.59 3.77.59 3.77.59 3.	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.26 0.16 0.15 0.20 0.16 0.15 0.20 0.18 0.18 0.18 0.18 0.18 0.19 0.10 0.10 0.10 0.10 0.10 0.10 0.15 0.20 0.01 0.15 0.20 0.01 0.15 0.20 0.01 0.15 0.20 0.00 0.26 0.00 0.00	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 	in bps) 0.25 -1.02 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.05 0.57 0.43 0.31 -0.47 0.39 -0.01 -1.25 -1.56 0.05	1M 5.35 -7.12 -12.70 1.36 0.53 -1.86 0.44 	3M 20.11 3.30 -13.91 1.92 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.82 1.61 2.11 2.11 2.11 2.11 2.11 2.11 2.11 2.11 3.23 1.52	6M 57.75 14.20 -24.19 27.91 -3.34 -6.66 0.30 2.61 6.05 2.43 4.93 4.20 1.88 3.15 4.63 3.76 4.55 0.16 -7.04 -10.79 4.90	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 -0.13 2.91 5.56 6.30 6.18 0.24 -7.30 -13.62 11.89	82.13 69.59 72.21 54.52 -7.30 -20.54 2.64 11.13 -1.80 2.43 10.93 -2.94 2.61 8.61 8.61 8.61 8.61 8.61 8.61 7.08 -7.08		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 2 YEAR JS 10 YEAR JS 10 YEAR JS 10 RA SUR LIBOR 3M EVEN LIBOR 3M E	S GOVE USD USD USD USD EUR GBP CHF USD USD USD USD USD USD USD USD USD USD	RNMENT BOI 1.07 1.34 2.22 1.31 -0.29 -0.73 SSUER 510.07 1,286.21 2,263.75 1,925.23 249.96 268.01 312.70 236.59 377.68 98.85 SUER 2,240.87 375.59 1,255.85 1,533.60	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.16 0.15 0.20 0.18 0.10 0.10 0.10 0.10 0.10 0.24 0.10 0.24 0.10 0.24 0.10 0.24 0.10 0.25 0.20 0.26 0.20 0.26 0.20 0.26 0.26 0.20 0.26 0.26	n %, Change -0.26 -0.33 -6.60 -0.11 0.06 0.09 0.30 -0.30 -0.30 -0.44 0.41 0.42 0.05 0.67 0.46 0.38 -0.73 0.42 0.38 -0.73 0.42 -0.38 -0.73 0.42 -0.18 0.45 0.45 -0.4	in bps) 0.25 -1.02 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.41 0.57 0.41 0.57 0.41 0.57 0.57 0.41 0.57 0.55 0.55 0.50 0.57 0.55 0.	1M 5.35 -7.12 -12.70 1.36 0.53 -1.86 0.44 	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 	6M 57.75 14.20 -24.19 27.91 -3.34 -6.66 0.30 -2.61 6.05 2.43 4.93 4.20 1.88 3.15 4.63 3.76 4.55 4.63 3.76 4.55 0.16 -7.04 -1.079 4.90 2.55	YTD 57.75 15.06 -22.14 31.49 -4.09 -7.86 0.36 -2.14 8.44 2.46 5.02 5.614 -0.13 2.91 5.56 6.30 6.18 5.56 6.30 6.18 -2.4 -7.30 -13.62 11.82 8.90	82.13 69.59 72.21 54.52 -20.54 2.64 -0.08 11.13 -1.80 2.43 10.93 -2.94 2.61 8.61 8.61 8.60 5.16 7.08 08 09 2.067 -9.14		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
LIBOR RATES AND YIELD ON U: US 3 MONTH US 2 YEAR US 2 YEAR US LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M EIXED INCOME INDICES - BY TN GLOBAL AGG TR HEDGED GLOBAL HYTR US GOVERNIMENT TR US GOVERNIMENT TR US GOVERNIMENT TR US GOVERNIMENT TR EU GOVERNIMENT TR GLOBAL EM TR (HEGGED) 58/P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYF GSCI INDUSTRIAL METALS TR GSCI ENERGY TR SSCI INDUSTRIAL METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR	S GOVE USD USD USD USD USD USD USD USD EUR GBP CHF USD	RNMENT BOI 1.07 1.34 2.22 1.31 -0.38 0.29 -0.73 SSUER 510.07 1,286.21 2,168.76 2,263.75 1,286.21 2,2168.76 2,249.96 268.01 312.70 31	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.16 0.15 0.20 0.18 0.15 0.20 0.18 0.10 0.14 0.14 0.10 0.24 -0.04 0.24 -0.04 0.24 -0.04 0.14 0.17 0.20 0.04 0.15 0.20 0.05 0.20 0.05 0.20 0.05 0.20 0.00 0.26 0.00 0.20 0.00 0.26 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.15 0.00 0.04 0.01 0.01 0.01 0.01 0.01 0.02 0.00 0.00	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 -0.30 -0.39 0.44 0.41 0.42 0.67 0.46 0.38 0.67 0.46 0.38 0.45 0.03 0.62 -2.59	in bps) 0.25 -1.02 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.41 0.45 0.41 0.45 0.57 0.43 0.57 0.43 0.39 -0.17 0.39 -0.125 -1.56 0.05 -0.22 -2.59	1M 5.35 -7.12 -12.70 13.6 0.53 -1.86 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84 1.26 0.37 1.80 4.53 3.08 3.95 5.595	3M 20.11 3.30 -13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 1.61 2.11 2.12 1.84 -0.01 -0.01 -0.77 1.70 7.09 1.32 -3.91	6M 57.75 14.20 -24.19 24.19 24.19 -3.34 -6.66 0.30 2.43 4.93 4.20 1.20 4.93 4.20 1.20 4.93 4.20 1.20 4.93 4.93 4.20 4.55 0.16 -7.04 -10.79 4.90 2.55 -10.04	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 8.44 2.46 5.02 6.13 2.91 5.56 6.30 6.18 0.24 -7.30 -13.62 11.89 8.90 8.557	82.13 69.59 72.21 54.52 -20.54 2.64 11.13 -1.80 2.43 10.93 2.43 10.93 2.43 10.93 2.43 10.93 2.61 8.60 5.16 7.08 5.16 7.08 4.71 6.99 20.67 -9.14 8.80		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 10 YEAR JS 10 YEAR JS 100 R3M GBP LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M		RNMENT BOI 1.07 1.34 2.22 1.31 2.22 1.31 2.22 1.31 2.22 1.31 2.22 1.32 2.23 1.32 2.25 5.02 2.863.75 2.863.75 2.863.75 2.863.75 2.863.75 3.12.70 2.65.99 3.77.68 98.85 SUER 2.240.87 3.77.65 98.85 SUER 2.25.85 1.533.60 407.04 48.98	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.26 0.16 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.10 0.10 -0.44 0.10 -0.44 0.10 -0.44 0.10 -0.67 -0.76 -0.73 -0.74 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.77 -0.76 -0.76 -0.76 -0.76 -0.77 -0.76 -0.77 -0.7	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 -0.30 -0.30 -0.44 0.41 0.42 0.05 0.44 0.42 0.05 0.67 0.46 0.38 -0.73 0.42 0.00 -0.73 0.42 0.00 -0.18 0.45 0.03 0.03 0.03 0.03 0.03 -0.59 -1.47	in bps) 0.25 -1.02 -7.13 0.22 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.05 0.57 0.43 0.31 -0.47 0.39 -0.01 -1.25 -1.25 -1.56 0.05 -0.05 -0.05 -0.259 -2.37	1M 5.35 -7.12 -12.70 1.36 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84 1.20 0.87 1.23 1.20 0.84 1.26 0.37 1.80 3.08 3.95 5.95 3.77	3M 20.11 3.30 -13.91 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.82 1.61 2.11 2.11 2.11 2.11 2.11 2.14 -0.01 -0.77 1.70 1.70 -0.52 -3.91 5.72	6M 57.75 14.20 -24.19 27.91 27.91 -3.34 -6.66 0.30 2.43 4.20 1.88 3.75 4.63 3.76 4.55 0.16 -7.04 -10.79 4.90 2.55 -10.04 -12.92	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 -0.13 2.91 5.56 6.30 6.18 0.24 -7.30 -13.62 11.89 8.90 -5.57 -13.98	82.13 69.59 72.21 54.52 -7.30 -20.54 2.64 11.13 -1.80 2.43 10.93 -2.94 2.61 8.61 8.61 8.61 8.61 8.61 8.61 8.61 7.08 -7.09 -7.09 -7.09 -7.09 -7.09 -7.00 -7.0		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 10 YEAR JS 10 YEAR JS 10 OF AR JS 00 OF	S GOVE USD USD USD USD USD USD USD USD EUR GBP CHF USD	RNMENT BOI 1.07 1.34 2.22 1.31 -0.38 0.29 -0.73 SSUER 510.07 1,286.21 2,168.76 2,263.75 1,286.21 2,2168.76 2,249.96 268.01 312.70 31	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.16 0.15 0.20 0.18 0.15 0.20 0.18 0.10 0.14 0.14 0.10 0.24 -0.04 0.24 -0.04 0.24 -0.04 0.14 0.17 0.20 0.04 0.15 0.20 0.05 0.20 0.05 0.20 0.05 0.20 0.00 0.26 0.00 0.20 0.00 0.26 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.20 0.00 0.15 0.00 0.04 0.01 0.01 0.01 0.01 0.01 0.02 0.00 0.00	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 -0.30 -0.39 0.44 0.41 0.42 0.67 0.46 0.38 0.67 0.46 0.38 0.45 0.03 0.62 -2.59	in bps) 0.25 -1.02 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.41 0.45 0.41 0.45 0.57 0.43 0.57 0.43 0.39 -0.17 0.39 -0.125 -1.56 0.05 -0.22 -2.59	1M 5.35 -7.12 -12.70 13.6 0.53 -1.86 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84 1.26 0.37 1.80 4.53 3.08 3.95 5.595	3M 20.11 3.30 -13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 1.61 2.11 2.12 1.84 -0.01 -0.01 -0.77 1.70 7.09 1.32 -3.91	6M 57.75 14.20 -24.19 24.19 24.19 -3.34 -6.66 0.30 2.43 4.93 4.20 1.20 4.93 4.20 1.20 4.93 4.20 1.20 4.93 4.93 4.20 4.55 0.16 -7.04 -10.79 4.90 2.55 -10.04	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 8.44 2.46 5.02 6.13 2.91 5.56 6.30 6.18 0.24 -7.30 -13.62 11.89 8.90 8.557	82.13 69.59 72.21 54.52 -20.54 2.64 11.13 -1.80 2.43 10.93 2.43 10.93 2.43 10.93 2.43 10.93 2.61 8.60 5.16 7.08 5.16 7.08 4.71 6.99 20.67 -9.14 8.80		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 10 YEAR JS 10 YEAR JS 10 OF AR JS 10 OF AR JS 10 OF AR JS 10 OF AR SBP LIBOR 3M CHF LIBOR 3M C		RNMENT BOI 1.07 1.34 2.22 1.31 2.22 1.31 2.22 1.31 2.22 1.31 2.22 1.32 2.23 1.32 2.25 5.02 2.863.75 2.863.75 2.863.75 2.863.75 2.863.75 3.12.70 2.65.99 3.77.68 98.85 SUER 2.240.87 3.77.55 98.85 SUER 2.25.85 1.353.60 407.04 48.98	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.26 0.16 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.10 0.10 -0.44 0.10 -0.44 0.10 -0.44 0.10 -0.67 -0.76 -0.73 -0.74 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.77 -0.76 -0.76 -0.76 -0.76 -0.77 -0.76 -0.77 -0.7	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 -0.30 -0.30 -0.44 0.41 0.42 0.05 0.44 0.42 0.05 0.67 0.46 0.38 -0.73 0.42 0.00 -0.73 0.42 0.00 -0.18 0.45 0.03 0.03 0.03 0.03 0.03 -0.59 -1.47	in bps) 0.25 -1.02 -7.13 0.22 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.05 0.57 0.43 0.31 -0.47 0.39 -0.01 -1.25 -1.25 -1.56 0.05 -0.05 -0.05 -0.259 -2.37	1M 5.35 -7.12 -12.70 1.36 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84 1.20 0.87 1.23 1.20 0.84 1.26 0.37 1.80 3.08 3.95 5.95 3.77	3M 20.11 3.30 -13.21 13.91 -1.52 -3.56 0.64 	6M 57.75 14.20 -24.19 27.91 27.91 -3.34 -6.66 0.30 2.43 4.20 1.88 3.75 4.63 3.76 4.55 0.16 -7.04 -10.79 4.90 2.55 -10.04 -12.92	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 -0.13 2.91 5.56 6.30 6.18 0.24 -7.30 -13.62 11.89 8.90 -5.57 -13.98	82.13 69.59 72.21 54.52 -7.30 -20.54 2.64 11.13 -1.80 2.43 10.93 -2.94 2.61 8.61 8.61 8.61 8.61 8.61 8.61 8.61 7.08 -7.09 -7.09 -7.09 -7.09 -7.09 -7.00 -7.0		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 10 YEAR JS 10 YEAR JS 10 YEAR JS 10 OR 3M CHF LIBOR 3M		RNMENT BOI 1.07 1.34 2.22 1.31 2.22 1.31 2.22 1.31 2.22 1.33 2.22 1.31 2.22 1.31 2.22 1.32 2.22 1.32 2.22 1.32 2.22 2.23 2.240.96 2.2863.75 2.2863.75 2.2863.75 2.2863.75 3.1,925.23 3.77,68 98.85 SUER 2.240.87 3.75,59 1.255.85 1.255.85 1.255.95 1.255	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.26 0.00 0.16 0.15 0.20 0.16 0.15 0.20 0.10 -0.04 0.10 -0.04 0.10 -0.04 0.10 -0.04 0.10 -0.04 0.10 -0.04 0.10 -0.04 0.10 -0.04 0.15 0.20 0.00 0.26 0.00 0.20 0.00 0.26 0.00 0.01 0.15 0.00 0.01 0.01 0.01 0.01	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 -0.19 0.44 0.41 0.41 0.44 0.41 0.44 0.41 0.45 0.67 0.46 0.67 0.46 0.38 -0.73 0.42 0.00 -0.18 0.42 0.00 -0.18 0.45 0.00 -0.18 0.45 0.00 -0.147 -0.02	in bps) 0.25 -1.02 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.41 0.57 0.42 0.57 0.41 0.57 0.42 0.57 0.42 0.57 0.42 0.57 0.42 0.57 0.42 0.57 0.42 0.57 0.42 0.57 0.42 0.57 0.41 0.55 0.57 0.42 0.55 0.57 0.42 0.55 0.57 0.42 0.55 0.57 0.42 0.55 0.	1M 5.35 -7.12 -12.70 1.36 0.44 	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 	6M 57.75 14.20 -24.19 27.91 2.419 27.91 2.61 6.05 2.43 4.20 1.88 3.15 4.63 3.76 4.63 3.76 4.63 3.75 0.16 -7.04 -10.79 4.90 2.55 -10.04 -12.92 4.03	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 2.14 8.44 2.46 2.14 8.44 2.46 0.13 2.91 5.56 6.30 6.18 0.24 -7.30 -13.62 11.89 8.90 -5.57 -13.98 10.16	82.13 69.59 72.21 54.52 -7.30 -20.54 2.64 11.13 -1.80 2.43 10.93 -2.94 2.61 8.60 5.16 8.60 5.16 5.16 7.08 4.71 6.99 20.67 -9.14 -8.07 -9.14 -8.07 -9.14 -8.07 -9.14 -8.07 -7.4		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 2 YEAR JS 10 YEAR JS 10 YEAR JS 100 RAM EUR LIBOR 3M SEP LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M SIDE INCOME INDICES - BY TH SIDBAL AGG TR HEDGED SIDBAL HY TR JS GOVERNMENT TR JS GOVERNMENT TR JS GOVERNMENT TR U CORPORATE TR U CORPORATE TR U CORPORATE TR U GOVERNMENT TR U CORPORATE TR U HIGH YIELD TR SARCLAYS GLOBAL CONVERT. SIDBAL EM TR (HEDGED) SRP/LSTA U.S. LEV LOAN SCI INDEX TOTAL RETURN SSCI PRECIOUS METALS TR SSCI PRECIOUS METALS TR SSCI AGRICULTURE TR GENERGY TR SSCI AGRICULTURE TR SSCI AGRICULTURE TR SSCI AGRICULTURE TR SSCI AGRICULTURE TR SSCI AGRICULTURE TR SSCI DEST SDULAR INDEX SPOT	GOVE GOVE USD	RNMENT BOI 1.07 1.34 2.22 1.31 -0.38 0.29 -0.73 SSUER 510.07 1,286.21 2,168.76 2,263.75 1,285.21 2,240.87 312.70 236.59 377.68 98.85 SUER 2,240.87 375.59 1,253.85	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.16 0.15 0.20 0.18 0.15 0.20 0.18 0.10 0.14 0.10 0.10 0.10 0.24 -0.04 0.10 0.24 -0.04 0.10 0.24 -0.04 0.10 0.24 -0.04 0.10 0.24 -0.04 0.15 0.20 0.00 0.26 0.00 0.00	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 -0.11 0.09 0.30 -0.30 -0.30 -0.44 0.41 0.42 0.05 0.67 0.46 0.38 -0.73 0.42 0.03 -0.73 0.42 0.05 -0.18 0.45 0.62 -2.59 -1.47 -0.25 -0.55	in bps) 0.25 -1.02 0.00 0.19 0.00 0.19 0.00 0.35 0.41 0.45 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.47 0.39 -0.47 -0.55 -1.56 0.02 -2.59 -2.37 0.02 -2.37 -0.41 -0.42 -0.55 -0.42 -0.55 -0.41 -0.55 -0.47 -0.55 -0.42 -0.55 -0.47 -0.55 -0.42 -0.55	1M 5.35 -7.12 -12.70 1.36 -0.53 -1.86 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84 1.26 0.37 	3M 20.11 3.30 -13.21 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.64 2.11 1.12 1.23 1.29 2.96 2.23 0.64 2.11 1.17 3.29 1.29 2.96 2.23 0.64 0.64 2.11 1.17 3.29 1.29 1.29 2.96 2.23 0.64 0.77 0.70 0.77 0.70 0.72 0.72 0.73 0.72 0.73 0.72 0.75 0.72 0.75	6M 57.75 14.20 -24.19 24.19 24.19 -3.34 -6.66 0.30 2.43 4.93 4.20 1.80 4.63 3.76 4.55 0.16 -7.04 -10.79 4.90 2.55 -10.04 -12.92 4.03 -7.13	YTD 57.75 15.06 -22.14 34.09 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 8.44 2.46 5.02 6.13 2.91 5.56 6.30 6.18 0.24 -7.30 -13.62 11.89 8.89 -5.57 -13.98 10.16 	82.13 69.59 72.21 54.52 -20.54 2.64 11.13 -1.80 2.43 10.93 -2.94 2.61 8.61 8.60 5.16 7.08 - 4.71 6.99 20.67 -9.14 -8.03 1.74 -6.74 -6.74 -6.74 -6.74		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 10 YEAR JS 10 YEAR JS 10 YEAR JS 10 BOR 3M GBP LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M		RNMENT BOI 1.07 1.34 2.22 1.31 2.22 1.31 2.22 1.31 2.22 1.31 2.22 1.31 2.22 1.32 2.22 1.33 2.22 1.31 2.22 1.33 2.22 2.13 2.22 2.13 2.22 2.13 2.22 2.13 2.22 2.13 2.22 2.13 2.22 2.13 2.22 2.13 2.22 2.13 2.22 2.13 2.22 2.13 2.22 2.13 2.22 2.13 2.22 2.13 2.22 2.13 2.25 2.25 2.26 2.75 2.55 2.27 2.75 2.55 2.75	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.16 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.10 0.10 0.10 0.24 0.14 0.14 0.14 0.10 0.10 0.24 0.26 0.26 0.26 0.26 0.26 0.26 0.26 0.26	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 -0.39 0.44 0.41 0.42 0.05 0.44 0.42 0.05 0.46 0.38 -0.73 0.42 0.00 -0.18 0.45 0.45 -0.18 0.45 -0.18 0.45 -0.18 0.45 -0.18 0.45 -0.55 1.10	in bps) 0.25 -1.02 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.05 0.43 0.41 0.45 0.05 0.5 0.43 0.31 -0.47 0.39 -0.01 -1.25 -1.55 -1.56 0.05 -0.25 -2.59 -2.37 0.00 -0.13 0.32	1M 5.35 -7.12 -12.70 1.36 0.44 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.87 1.23 1.20 0.37 1.80 4.53 3.08 3.95 3.77 3.77 3.77 3.77 3.77	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.82 1.61 2.11 2.12 1.84 -0.01 0.77 7.09 1.32 .326 .327 .336 -3.51 8.15	6M 57.75 14.20 -24.19 27.91 3.34 -6.66 0.30 2.43 4.93 4.20 1.88 3.15 4.63 3.76 4.55 0.16 -7.04 -10.79 4.90 2.55 -10.04 -12.92 4.03	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 -0.13 2.91 5.56 6.18 0.24 -7.30 -13.62 11.89 8.90 -5.57 -13.98 10.16	82.13 69.59 72.21 54.52 -7.30 -20.54 2.64 -0.08 11.13 -1.80 7.08 -2.94 2.63 8.61 8.60 5.16 7.08 -2.94 2.64 8.61 8.60 5.16 7.08 -2.94 2.64 -2.64		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 10 YEAR JS 10 YEAR JS 10 YEAR JS 10 RAM SBP LIBOR 3M CHF LIBOR 3M CH	S GOVE S GOVE USD USD USD USD USD USD USD USD	RNMENT BOI 1.07 1.34 2.22 1.31 2.22 1.31 2.32 1.34 2.22 1.31 2.22 1.31 2.22 1.31 2.22 1.32 2.22 1.33 2.22 2.32 2.49.96 2.863.75 2.2663.75 2.2663.75 2.2663.75 2.2663.75 3.77.68 98.85 SUER 2.240.87 377.68 98.85 1.255.95 1.255.85 1.255.95 1.25	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.16 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.10 0.10 -0.04 0.10 -0.01 -0.13 -0.04 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.14 -0.11 -0.12 -0.12 -0.10 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.16 -0.15 -0.16 -0.15 -0.16 -0.15 -0.16 -0.15 -0.16 -0.15 -0.16 -0.10 -0.10 -0.10 -0.10 -0.10 -0.10 -0.10 -0.10 -0.10 -0.10 -0.10 -0.10 -0.10 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.00 -0.10 -0.03 -0.00 -0.03 -0.00 -0.03 -0.00 -0.03 -0.00 -0.03 -0.00 -0.03 -0.00 -0.03 -0.00 -0.03 -0.00 -0.03 -0.00 -0.03 -0.00 -0.03 -0.00 -0.00 -0.03 -0.00 -0.0	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 -0.19 0.39 0.44 0.41 0.42 0.05 0.67 0.46 0.67 0.46 0.38 -0.73 0.42 0.00 -0.18 0.42 -0.18 0.42 -0.18 0.42 -0.147 -0.02 -0.155 1.10 0.54	in bps) 0.25 -1.02 0.00 0.01 0.19 0.00 0.37 0.35 0.41 0.45 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.41 0.57 0.42 0.55 0.41 0.55 0.41 0.55 0.41 0.55 0.41 0.55 0.57 0.42 0.55 0.41 0.55 0.55 0.41 0.55 0.55 0.41 0.55 0.55 0.41 0.55 0.55 0.41 0.55 0.05 0.	1M 5.35 -7.12 -12.70 1.36 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.37 -5.95 -5.95 3.77 3.77 3.77 -3.61 4.71 2.90	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 -1.17 3.23 1.39 2.96 2.23 0.82 1.61 2.11 2.12 1.61 2.11 2.12 1.84 -0.01 	6M 57.75 14.20 -24.19 27.91 27.91 2.61 6.05 2.43 4.20 1.88 3.15 4.63 3.76 4.63 3.75 4.63 3.75 0.16 -7.04 -10.79 4.90 2.55 -10.04 -12.92 4.03 -7.13 10.51 1.50	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 2 2.14 8.44 2.46 2.14 8.44 2.46 2.11 8.50 2.91 2.91 5.56 6.30 6.18 0.24 -7.30 -13.62 11.89 8.90 -5.57 -13.98 10.16 2.92 6.12 4.02 2.94 2.95 2.95 2.95 2.95 2.95 2.95 2.95 2.95	82.13 69.59 72.21 54.52 -20.54 2.64 -0.08 11.13 -1.80 2.43 10.93 -2.94 2.61 8.61 8.60 5.16 8.60 5.16 5.10 9.20.67 -9.14 -8.03 1.74 -8.74 -8.03 1.74 -8.74 -8.74 -8.03 1.74 -8.75 -8.74 -8.74 -8.75 -8.74 -8.74 -8.75 -8.74 -8.75 -8.74 -8.75 -8.74 -8.75 -8.74 -8.75 -8.74 -8.75 -8.74 -8.75 -8.74 -8.75 -7.75 -7.		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 2 YEAR JS 10 YEAR JS 10 YEAR JS 100 RAM EUR LIBOR 3M EUR LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M SHOBAL HORE INDICES - BY TH SLOBAL AGG TR HEDGED SLOBAL HT R JS GOVERNMENT TR JS GOVERNMENT TR JS GOVERNMENT TR U CORPORATE TR U CORPORATE TR U GOVERNMENT TR SU CORPORATE TR U HIGH YIELD TR SARCLAYS GLOBAL CONVERT. SLOBAL EM TR (HEDGED) S&P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TH SSCI INDEX TOTAL RETURN SSCI PRECIOUS METALS TR SSCI PRECIOUS METALS TR SSCI AGRICULTURE TR SSCI AGRICU	S GOVE USD USD USD USD USD USD CHF (PE OF USD USD USD USD USD USD USD USD USD USD	RNMENT BOI 1.07 1.34 2.22 1.31 -0.38 SSUER 510.07 1,286.27 1,286.27 1,286.27 1,286.27 1,286.27 1,286.27 1,286.27 1,292.23 SUER 2,240.87 312.70 236.59 377.68 98.85 SUER 2,240.87 375.59 1,255.85 1,533.60 407.04 48.98 1,253.85 1,533.60 407.04 48.98 1,269.39 92.84 1,105 110.05 1.31	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.16 0.15 0.20 0.15 0.20 0.15 0.20 0.15 0.20 0.14 0.10 0.10 0.10 0.24 -0.04 0.10 0.24 -0.04 0.24 -0.04 0.24 -0.04 0.24 -0.07 -0.76 -0.34 -0.34 -0.34 -0.34 -0.03 -0.00 -0.34 -0.00 -0.34 -0.00 -0.34 -0.00 -0.34 -0.00 -0.34 -0.00 -0.34 -0.00 -0.34 -0.00 -0.34 -0.00 -0.34 -0.01 -0.26 -0.00 -0.46 -0.04 -0.16 -0.16 -0.16 -0.17 -0.26 -0.04 -0.16 -0.16 -0.16 -0.17 -0.04 -0.10 -0.16 -0.17 -0.26 -0.16 -0.16 -0.16 -0.17 -0.26 -0.16 -0.16 -0.16 -0.16 -0.16 -0.16 -0.10 -0.00 -0.10 -0.10 -0.00	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 -0.11 0.09 0.30 -0.30 -0.44 0.41 0.42 0.05 0.67 0.46 0.38 -0.73 0.42 0.05 -0.18 0.45 0.02 -2.59 -1.47 -0.25 1.10 0.54 0.09	in bps) 0.25 -1.02 0.00 0.19 0.00 0.19 0.00 0.35 0.41 0.45 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.47 0.39 -0.15 0.01 0.01 0.01 0.02 -2.59 -2.37 0.02 -2.59 -2.37 0.02 -2.59 -0.12 -0.1	1M 5.35 -7.12 -12.70 1.37 0.73 -1.86 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.78 1.23 1.20 0.78 1.23 1.20 0.76 1.23 1.23 1.20 0.84 1.26 0.37 -1.23 1.26 0.37 -1.23 1.23 1.26 0.59 5.95 3.77 3.77 3.77 3.77 3.77	3M 20.11 3.30 -13.21 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.61 2.11 1.84 -0.01 0.77 1.70 7.09 1.32 -3.91 5.72 3.66 -6.13 8.15 2.15 2.17 4.52 -3.56 -3.56 -6.13 8.15 2.17 -7.52 -3.56 -6.13 -7.52 -7.52 -7.52 -7.52 -7.52 -7.52 -7.52 -7.52 -7.52 -7.52 -7.52 -7.52 -7.55 -7.52 -7.55 -	6M 57.75 14.20 -24.19 24.19 24.19 24.19 24.19 24.19 24.19 24.19 24.19 24.19 24.19 24.19 24.19 2.51 3.76 4.55 0.16 -7.04 -10.79 4.90 2.55 -10.04 -12.92 4.03 -7.13 10.51 1.55	YTD 57.75 15.06 -22.14 34.09 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 8.44 2.46 5.02 6.13 2.91 5.56 6.30 6.18 0.24 -7.30 -13.62 11.89 8.90 -5.57 -13.98 10.16 	82.13 69.59 72.21 54.52 -20.54 2.64 11.13 -1.80 2.43 10.93 -2.94 2.61 8.60 5.16 7.08 -0.08 -0.08 -1.13 -2.94 2.61 8.60 5.16 7.08 -0.07 -0.		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 3 YEAR JS 10 YEAR JS 10 YEAR JS 10 YEAR JS 10 OF AR JS 10 OF	S GOVE S GOVE USD USD USD USD USD USD USD USD	RNMENT BOI 1.07 1.34 2.22 1.31 2.22 1.31 2.22 1.31 2.22 1.31 2.22 1.31 2.22 1.32 2.23 2.29 2.26 2.73 2.26 2.75 2.26 3.75 3.27 2.240.87 3.27 3.75 3.	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 -0.46 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.20 0.26 0.26 0.26 0.26 0.26 0.26	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 -0.30 -0.44 0.41 0.42 0.05 0.44 0.42 0.05 0.67 0.46 0.38 -0.73 0.42 0.00 -0.18 0.42 0.03 0.62 -2.59 -1.47 -0.02 -0.55 1.10 0.54 0.05 0.07 -0.77 -0.74 0.03 -0.75 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.55 -0.15 -0.55 -0.15 -0.55 -0.15 -0.55 -0.15 -0.55 -0.15 -0.55 -0.15 -0.55 -0.15 -0.55 -0.15 -0.55 -0.55 -0.57 -0.57 -0.55 -0.15 -0.55 -0.15 -0.57 -0.55 -0.55 -0.57 -0.57 -0.55 -0.55 -0.57 -0.55 -0.55 -0.57 -0.55 -0.55 -0.57 -0.57 -0.55 -0.55 -0.57 -0.57 -0.55 -0.55 -0.57 -0.57 -0.55 -0.55 -0.57 -0.55 -0.55 -0.57 -0.55 -0.55 -0.57 -0.55 -0.55 -0.57 -0.55 -0.55 -0.57 -0.55 -0.55 -0.55 -0.57 -0.55 -0.55 -0.55 -0.57 -0.55 -0.5	in bps) 0.25 -1.02 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.35 0.41 0.45 0.05 0.57 0.43 0.31 -0.47 0.39 -0.01 -1.25 -1.56 0.05 -0.02 -2.59 -2.37 0.00 -0.02 -2.59 -2.37 0.00 -0.13 0.32 0.15 -0.51	1M 5.35 -7.12 -12.70 1.36 0.44 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.87 1.23 1.20 0.87 1.23 1.20 0.37 1.23 1.20 0.37 1.23 1.20 0.37 1.23 1.20 0.37 1.23 1.20 0.37 1.23 1.20 0.37 1.23 1.20 0.37 1.23 1.20 0.37 1.23 1.20 0.37 1.23 1.20 0.37 1.23 1.20 0.37 1.23 1.23 1.20 0.37 1.23 1.23 1.20 0.37 1.23 1.23 1.20 0.37 1.24 1.25 1.25 1.25 1.26 0.37 1.25 1.26 1.25 1.26 1.29 1.20 0.37 1.20 1.20 0.37 1.22 1.20 0.37 1.20 0.37 1.22 1.20 0.37 1.22 1.20 0.37 1.22 1.20 0.37 1.22 1.20 0.37 1.22 1.20 0.37 1.22 1.20 0.37 1.22 1.20 0.37 1.22 1.20 0.37 1.22 1.20 0.37 1.20 1.20 1.20 1.20 1.20 1.20 1.20 1.20	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64	6M 57.75 14.20 -24.19 27.91 3.34 -6.66 0.30 2.61 6.05 2.43 4.93 4.20 1.88 3.76 4.63 3.76 4.63 3.76 4.55 0.16 -7.04 -7.04 -10.79 4.90 2.55 -10.04 -7.13 10.51 1.50 5.45 2.40	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 -22.14 8.44 2.46 5.02 6.14 -0.13 2.91 5.56 6.30 6.18 0.24 -7.30 -7.30 -113.62 11.89 8.90 -5.57 -13.98 10.16 -9.26 12.96 6.24 6.55,27	82.13 69.59 72.21 54.52 -7.30 -20.54 2.64 11.13 -1.80 2.43 10.93 -2.94 2.61 8.61 8.61 8.60 5.16 7.08 -4.71 6.74 -8.06 0.31 5.74 -8.06 0.53 -2.54 -2.55 -2.54 -2.55 -2.55 -2.55 -2.55 -2.55 -2.55 -2.55 -2.55		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 2 YEAR JS 10 YEAR JS LIBOR 3M CUR LIBOR 3M CHF LIBOR 3M	S GOVE S GOVE USD USD USD USD USD USD USD USD	RNMENT BOI 1.07 1.34 2.22 1.31 2.22 1.31 2.32 1.32 2.32 1.32 2.22 1.31 2.22 1.33 2.22 1.33 2.22 1.32 2.22 2.33 2.29 2.863.75 2.2663.75 2.2663.75 2.2663.75 2.2663.75 2.2663.75 3.77.68 98.85 3.77.68 98.85 3.77.69 1.255.59 1.255.69 3.77.68 98.85 1.255.99 1.255.69 3.77.68 1.255.99 1.257.99 1.257.9	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.16 0.15 0.20 0.16 0.15 0.20 0.13 0.10 0.10 -0.04 0.10 -0.04 0.10 -0.13 -0.04 0.01 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.14 0.00 -0.10 -0.00 -0.10 -0.00 -0.10 -0.00 -0	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 -0.19 0.39 0.44 0.41 0.41 0.42 0.05 0.67 0.46 0.38 -0.73 0.42 0.00 -0.18 0.42 -0.18 0.45 0.00 -0.11 -0.147 -0.02 -0.155 1.10 0.54 0.09 0.9 -0.11 0.09 0.30 -0.11 0.09 -0.11 -0.11 -0.11 -0.11 -0.09 -0.11 -0.11 -0.09 -0.30 -0.11 -0.09 -0.30 -0.11 -0.09 -0.30 -0.11 -0.09 -0.30 -0.11 -0.09 -0.30 -0.11 -0.09 -0.44 -0.05 -0.11 -0.05 -0.11 -0.05 -0.11 -0.05 -0.11 -0.05 -0.11 -0.05 -0.11 -0.05 -0.11 -0.05 -0.11 -0.05 -0.11 -0.05 -0.11 -0.05 -0.11 -0.05 -0.11 -0.05 -0.11 -0.05 -0.44 -0.05 -0.05 -0.11 -0.05 -0.11 -0.05 -0.11 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.14 -0.05 -0.15 -0.15 -0.147 -0.02 -0.15 -0.147 -0.02 -0.15 -0.147 -0.05 -0.15 -0.147 -0.05 -0.157 -0.147 -0.05 -0.157 -0.147 -0.05 -0.157 -0.157 -0.157 -0.15 -0.157 -0.167 -0.157 -0.157 -0.167 -0.157 -0.167 -0.157 -0.167 -0.157 -0.167 -0.157 -0.167 -0.157 -0.157 -0.156 -0.167 -0.156 -0.167 -0.157 -0.156 -0.167 -0.156 -0.167 -0.156 -0.167 -0.156 -0.167 -0.156 -0.167 -0.156 -0.167 -0.156 -0.167 -0.156 -0.167 -0.156 -0.167 -0.156 -0.167 -0.156 -0.167 -0.156 -0.167 -0.156 -0.167 -0.156 -0.167 -0.156 -0.167 -0.156 -0.167 -0.156	in bps) 0.25 -1.02 0.00 0.09 0.00 0.35 0.41 0.41 0.45 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.41 0.55 0.57 0.41 0.57 0.42 0.57 0.41 0.57 0.41 0.57 0.41 0.57 0.41 0.57 0.41 0.55 0.57 0.41 0.55 0.57 0.41 0.55 0.57 0.41 0.55 0.57 0.41 0.55 0.	1M 5.35 -7.12 -12.70 1.36 0.44 -0.53 -1.86 0.44 -0.77 1.91 0.78 1.38 1.10 0.76 0.77 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.37 -0.23 4.53 3.08 3.95 -5.95 3.77 3.77 -3.61 4.71 2.90 1.76 -0.26 6.01	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 .117 3.23 1.39 2.96 2.23 0.82 2.23 0.82 2.23 0.82 2.23 0.82 1.61 2.11 2.11 2.12 1.84 -0.01 .077 1.70 1.32 -3.91 5.72 3.36 -6.13 8.15 2.15 1.74 1.90 1.66	6M 57.75 14.20 -24.19 27.91 2.419 27.91 2.61 6.05 2.43 4.20 1.88 3.15 4.63 3.76 4.20 1.88 3.15 4.63 3.75 4.63 3.75 4.63 3.75 4.63 3.75 4.01 6 -7.04 -10.79 4.90 2.55 -10.04 -12.92 4.03 -7.13 1.50 5.45 2.40 0.27	YTD 57.75 15.06 -22.14 31.49 -4.09 -7.86 0.36 2 2.14 8.44 2.46 2.14 8.44 2.46 2.11 8.44 2.45 0.2 6.14 -0.13 2.91 5.56 6.30 6.18 0.24 -7.30 -13.62 11.89 8.90 -5.57 -13.98 10.16 2.92 6.12 8.90 -5.55 2.27 4.51	82.13 69.59 72.21 54.52 -20.54 2.64 -0.08 11.13 -1.80 2.43 10.93 -2.94 2.61 8.61 8.60 5.16 8.60 5.16 5.16 7.08 -0.09 -0.09 -0.09 -0.09 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.09 -0.09 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.09 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.07 -0.14 -0.74 -0.74 -0.03 -0.31 -0.63 -0.33 -0.33 -0.33 -0.33 -0.33 -0.33 -0.33 -0.33 -0.33 -0.33 -0.33 -0.33 -0.33 -0.33 -0.33 -0.33 -0.33 -0.33 -0.56 -0.56 -0.57 -0.5		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 2 YEAR JS 10 YEAR JS LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M HE LIBOR 3M HE LIBOR 3M HE LIBOR 3M HE LIBOR 3M SOURD INDUCES - BY TH SLOBAL AGG TR HEDGED SLOBAL HY TR JS GOVERNMENT TR JS GOVERNMENT TR JS GOVERNMENT TR U CORPORATE TR SIGNER UNDUCES - BY TH SARCLAYS GLOBAL CONVERT. SLOBAL EM TR (HEDGED) & P/LSTA U.S. LEV LOAN SCI INDEX TOTAL RETURN SSCI RECOUS METALS TR SSCI RECOUS METALS TR	S GOVE USD USD USD USD USD USD USD USD USD USD	RNMENT BOI 1.07 1.34 2.22 1.31 -0.38 SSUER 510.07 1,286.21 2,168.76 2,263.75 1,285.21 2,240.87 312.70 236.59 377.68 98.85 SUER 2,240.87 312.70 236.59 377.59 1,255.25 1,253.26 407.04 48.98 1,253.85 1,	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.16 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.14 0.10 0.10 0.10 0.24 -0.04 0.10 0.24 -0.01 0.10 0.24 -0.01 0.10 0.24 -0.01 -0.10 0.03 -0.02	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 -0.13 0.44 0.41 0.42 0.05 0.67 0.46 0.38 -0.73 0.42 0.05 0.67 0.46 0.38 -0.73 0.42 0.05 0.67 0.46 0.38 -0.73 0.42 0.05 0.42 0.05 1.02 -0.55 1.10 0.62 -2.59 -1.47 -0.12 -0.18 0.62 -2.59 -1.47 -0.18 0.62 -2.59 -1.47 -0.18 0.62 -2.59 -1.47 -0.72 -0.75 1.10 0.62 -2.59 -1.47 -0.75 1.10 0.62 -2.59 -1.47 -0.75 1.10 0.62 -2.59 -1.47 -0.75 1.10 0.62 -2.59 -1.47 -0.75 1.10 0.62 -2.59 -1.10 0.62 -2.59 -1.17 -0.72 -0.72 -0.72 -0.72 -0.72 -0.72 -0.72 -0.72 -0.72 -0.72 -0.72 -0.72 -0.72 -0.73 -0.72 -0.73 -0.72 -0	in bps) 0.25 -1.02 0.00 0.19 0.00 0.19 0.00 0.35 0.41 0.45 0.41 0.45 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.41 0.57 0.42 0.57 0.43 0.57 0.41 0.57 0.42 0.57 0.43 0.57 0.41 0.57 0.43 0.57 0.41 0.57 0.42 0.57 0.42 0.57 0.43 0.57 0.41 0.57 0.42 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.41 0.57 0.42 0.57 0.43 0.57 0.47 0.39 -0.47 0.39 -0.47 0.39 -0.47 0.39 -0.47 0.39 -0.47 0.39 -0.47 0.39 -0.47 0.39 -0.47 0.39 -0.47 0.39 -0.47 0.32 0.02 -2.59 -2.37 0.32 0.32 0.41 0.55 0.42 -0.55 0.42 -0.55 0.42 -0.55 0.42 -0.55 0.42 -0.55 -0.55 0.42 -0.55 -0.55 0.57 -0.47 -0.55 -	1M 5.35 -7.12 -12.70 13.6 0.53 -1.86 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84 1.26 0.37 -1.23 1.20 0.84 1.26 0.37 -1.23 1.20 1.80 4.53 3.08 3.95 3.77 3.77 3.77 3.77 3.77 3.77 3.77 3.7	3M 20.11 3.30 -13.21 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 1.61 2.11 2.12 1.84 -0.01 0.77 1.70 7.09 1.70 7.09 1.70 7.09 1.70 7.09 1.70 7.09 1.70 7.09 1.70 7.09 1.70 7.09 1.70 7.09 1.70 7.09 1.70 7.09 1.70 7.09 1.70 7.09 1.70 7.72 3.51 1.70 1.72 3.51 1.74 1.90 1.74 1.90 1.74 1.90 1.74 1.90 1.74 1.90 1.74 1.90 1.74 1.90 1.74 1.90 1.74 1.90 1.74 1.90 1.74 1.90 1.74 1.90 1.74 1.90 1.74 1.90 1.74 1.90 1.74 1.90 1.74 1.90 1.74 1.74 1.90 1.74 1.74 1.90 1.74 1.74 1.90 1.74 1.74 1.74 1.90 1.74 1.74 1.74 1.90 1.74 1.74 1.90 1.74 1.74 1.90 1.74 1.90 1.66 1.74 1.74 1.90 1.66 1.74 1.74 1.90 1.66 1.74 1.74 1.90 1.66 1.74 1.74 1.90 1.66 1.74 1.74 1.90 1.66 1.74 1.74 1.90 1.66 1.74 1.75 1.74 1.74 1.74 1.74 1.74 1.74 1.74 1.74 1.74 1.74 1.74 1.74 1.74 1.74 1.74 1.74 1.74 1.74 1.75 1.75 1.75 1.74 1.75 1.74 1.75 1.75 1.74 1.75 1.74 1.74 1.75 1.74 1.74 1.75 1.75 1.75 1.74 1.75 1.74 1.75 1.74 1.75	6M 57.75 14.20 -24.19 24.19 24.19 24.19 24.19 24.19 24.19 24.19 24.19 24.19 24.19 24.19 24.19 2.43 2.43 2.43 2.43 3.15 4.63 3.76 4.55 0.16 -7.04 -10.79 4.90 2.55 -10.04 -12.92 4.90 2.55 -10.04 -12.92 4.90 2.55 -10.04 -12.92 4.03 -7.13 10.51 1.55 2.45 2.40 2.55 2.45 2.40 2.55 2.45 2.45 2.55 2.45 2.45 2.45 2.55 2.45 2.4	YTD 57.75 15.06 -22.14 34.09 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 8.44 2.46 5.02 6.13 2.91 5.56 6.30 6.18 0.24 -7.30 -13.62 11.89 8.90 -5.57 -13.98 10.16 -5.57 -13.98 10.16	82.13 69.59 72.21 54.52 -20.54 2.64 11.13 -1.80 2.43 10.93 -2.94 2.61 8.60 5.16 7.08 -2.94 2.61 8.60 5.16 7.08 -2.94 2.61 8.60 5.16 7.08 -2.94 2.61 8.60 5.16 7.08 -2.94 2.61 8.60 5.16 7.08 -2.94 2.61 8.60 5.16 7.08 -2.94 2.61 8.60 5.16 7.08 -2.94 2.61 8.60 5.16 7.08 -2.94 2.61 8.60 5.16 7.08 -2.94 2.61 8.60 5.16 7.22 -2.94 2.64 -2.94 2.61 8.60 5.16 7.99 2.067 -2.94 2.61 8.60 5.16 7.99 2.05 -2.94 2.61 8.60 5.16 7.94 2.94 -2.94 2.61 8.60 5.16 7.94 2.94 2.61 8.60 5.16 7.94 2.94 2.94 2.94 2.94 2.94 2.94 2.94 2		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 10 YEAR JS 10 YEAR JS 10 OF AR JS 0 OF AR	S GOVE S GOVE USD USD USD USD USD USD USD USD	RNMENT BOI 1.07 1.34 2.22 1.31 2.22 1.31 2.22 1.31 2.22 1.31 2.22 1.33 2.22 1.33 2.22 1.33 2.22 1.33 2.22 1.32 2.24 2.32 2.240.87 3.27.05 3.	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.16 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.10 0.10 0.10 0.24 0.14 0.14 0.14 0.14 0.10 0.10 0.24 0.26 0.20 0.26 0.26 0.26 0.26 0.26 0.26	n %, Change -0.26 -0.33 -6.60 -0.11 0.06 0.09 0.30 -0.39 0.44 0.41 0.42 0.05 0.44 0.41 0.42 0.05 0.67 0.46 0.38 -0.73 0.46 0.38 -0.73 0.42 0.00 -0.18 0.45 -0.18 0.45 -0.55 1.10 0.54 0.05 0.28 -0.01 -0.55 -0.15 -0.55 -0.15 -0.55 -0.15 -0.55 -0.15 -0.55 -0.15 -0.55 -0.15 -0.55 -0.10 -0.10 -0.10 -0.55 -0.10 -0.10 -0.10 -0.10 -0.55 -0.10	in bps) 0.25 -1.02 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.35 0.41 0.45 0.05 0.43 0.41 0.45 0.5 0.43 0.39 -0.01 -1.25 -1.56 0.05 -0.02 -2.59 -2.37 0.00 -0.13 0.32 0.15 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.52 -0.55 -0.51 -0	1M 5.35 -7.12 -12.70 1.36 0.44 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.38 1.10 0.76 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.87 1.23 1.20 0.87 1.23 1.20 0.37 1.25 1.20 0.37 1.25 1.20 0.37 1.20 1.20 1.20 1.20 1.20 1.20 1.20 1.20	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64	6M 57.75 14.20 -24.19 27.91 3.34 -6.66 0.30 2.43 4.93 4.20 1.88 3.15 4.63 3.76 4.55 0.16 -7.04 -7.04 -10.79 4.90 2.55 -10.04 -7.13 10.51 1.50 5.45 2.40 0.27 2.15 3.85	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 -22.14 8.44 2.46 5.02 6.14 -0.13 2.91 5.56 6.30 6.18 0.24 -7.30 -13.62 11.89 8.90 -5.57 -13.98 10.16 -9.26 12.96 6.24 6.55 5.27 4.51 3.37 6.62	82.13 69.59 72.21 54.52 -7.30 -20.54 2.64 11.13 -1.80 2.43 10.93 -2.94 2.61 8.61 8.61 8.61 8.61 8.61 8.61 8.61 7.08 -2.94 2.64 -0.08 1.11 -1.14 -3.15 6.74 -8.06 0.31 9.51 6.74 -8.06 0.31 9.51 6.74 -8.06 0.31 9.51 6.74 -8.06 0.31 9.52 -7.4 -8.06 0.31 9.54 -7.30 -7.40 -		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
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JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 2 YEAR JS 10 YEAR JS LIBOR 3M UR LIBOR 3M UR LIBOR 3M HE DIROME INDICES - BY TY SLOBAL AGG TR HEDGED SLOBAL HY TR JS GOVERNMENT TR JS GOVERNMENT TR JS GOVERNMENT TR JS GOVERNMENT TR U GOVERNMENT TR U GOVERNMENT TR U GOVERNMENT TR SU CORPORATE TR U HIGH YIELD TR SARCLAYS GLOBAL CONVERT. SLOBAL EM TR (HEDGED) SAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TY SSCI INDEX TOTAL RETURN SSCI PRECIOUS METALS TR SSCI ARICULTURE TR SSCI PRECIOUS METALS TR SSCI ARICULTURE TR SSCI PRECIOUS METALS TR SSCI PRECIOUS METALS TR SSCI PRECIOUS METALS TR SSCI ARICULTURE TR SSCI ARICULTURE TR SSCI ARICULTURE TR SSCI PRECIOUS METALS TR SSCI PRECIOUS METALS TR SSCI ARICULTURE TR SSCI PRECIOUS METALS TR SSCI PRECIOUS METALS TR SSCI ARICULTURE TR SSCI PRECIOUS METALS TR SSCI PRECIOUS METALS TR SSCI ARICULTURE TR SSCI PRECIOUS METALS TR SSCI ARICULTURE TR SSCI ARICULTURE TR SSCI ARICULTURE TR SSCI ARICULTURE TR SSCI PRECIOUS METALS TR SSCI PRECIONS	S GOVE S GOVE USD USD USD USD USD USD USD USD	RNMENT BOI 1.07 1.34 2.22 1.31 2.22 1.31 2.22 1.31 2.22 1.31 2.22 1.33 2.22 1.33 2.22 1.33 2.22 1.33 2.22 1.32 2.24 2.32 2.240.87 3.27.05 3.	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.16 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.10 0.10 0.10 0.24 0.14 0.14 0.14 0.14 0.10 0.10 0.24 0.26 0.20 0.26 0.26 0.26 0.26 0.26 0.26	n %, Change -0.26 -0.33 -6.60 -0.11 0.06 0.09 0.30 -0.39 0.44 0.41 0.42 0.05 0.44 0.41 0.42 0.05 0.67 0.46 0.38 -0.73 0.46 0.38 -0.73 0.42 0.00 -0.18 0.45 -0.18 0.45 -0.55 1.10 0.54 0.05 0.28 -0.01 -0.55 -0.15 -0.55 -0.15 -0.55 -0.15 -0.55 -0.15 -0.55 -0.15 -0.55 -0.15 -0.55 -0.10 -0.10 -0.10 -0.55 -0.10 -0.10 -0.10 -0.10 -0.55 -0.10	in bps) 0.25 -1.02 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.35 0.41 0.45 0.05 0.43 0.41 0.45 0.5 0.43 0.39 -0.01 -1.25 -1.56 0.05 -0.02 -2.59 -2.37 0.00 -0.13 0.32 0.15 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.52 -0.55 -0.51 -0	1M 5.35 -7.12 -12.70 1.36 0.44 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.38 1.10 0.76 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.87 1.23 1.20 0.87 1.23 1.20 0.37 1.25 1.20 0.37 1.25 1.20 0.37 1.20 0.20 1.20 0.20 1.20 0.20 1.20 0.20 1.20 0.20 1.20 0.20 1.20 0.20 1.20 0.20 1.20 0.20 1.20 0.20 1.20 0.20 1.20 0.20 1.20 0.20 1.20 1	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64	6M 57.75 14.20 -24.19 27.91 3.34 -6.66 0.30 2.43 4.93 4.20 1.88 3.15 4.63 3.76 4.55 0.16 -7.04 -7.04 -10.79 4.90 2.55 -10.04 -7.13 10.51 1.50 5.45 2.40 0.27 2.15 3.85	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 -22.14 8.44 2.46 5.02 6.14 -0.13 2.91 5.56 6.30 6.18 0.24 -7.30 -13.62 11.89 8.90 -5.57 -13.98 10.16 -9.26 12.96 6.24 6.55 5.27 4.51 3.37 6.62	82.13 69.59 72.21 54.52 -7.30 -20.54 2.64 11.13 -1.80 2.43 10.93 -2.94 2.61 8.61 8.61 8.61 8.61 8.61 8.61 8.61 7.08 -2.94 2.64 -0.08 1.11 -1.14 -3.15 6.74 -8.06 0.31 9.51 6.74 -8.06 0.31 9.51 6.74 -8.06 0.31 9.51 6.74 -8.06 0.31 9.52 -7.4 -8.06 0.31 9.54 -7.30 -7.40 -		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
JBOR RATES AND YIELD ON U: JS 3 MONTH JS 2 YEAR JS 2 YEAR JS 10 YEAR JS LIBOR 3M UR LIBOR 3M UR LIBOR 3M HE DIROME INDICES - BY TY SLOBAL AGG TR HEDGED SLOBAL HY TR JS GOVERNMENT TR JS GOVERNMENT TR JS GOVERNMENT TR JS GOVERNMENT TR U GOVERNMENT TR U GOVERNMENT TR U GOVERNMENT TR SU CORPORATE TR U HIGH YIELD TR SARCLAYS GLOBAL CONVERT. SLOBAL EM TR (HEDGED) SAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TY SSCI INDEX TOTAL RETURN SSCI PRECIOUS METALS TR SSCI ARICULTURE TR SSCI PRECIOUS METALS TR SSCI ARICULTURE TR SSCI PRECIOUS METALS TR SSCI PRECIOUS METALS TR SSCI PRECIOUS METALS TR SSCI ARICULTURE TR SSCI ARICULTURE TR SSCI ARICULTURE TR SSCI PRECIOUS METALS TR SSCI PRECIOUS METALS TR SSCI ARICULTURE TR SSCI PRECIOUS METALS TR SSCI PRECIOUS METALS TR SSCI ARICULTURE TR SSCI PRECIOUS METALS TR SSCI PRECIOUS METALS TR SSCI ARICULTURE TR SSCI PRECIOUS METALS TR SSCI ARICULTURE TR SSCI ARICULTURE TR SSCI ARICULTURE TR SSCI ARICULTURE TR SSCI PRECIOUS METALS TR SSCI PRECIONS	S GOVE S GOVE USD USD USD USD USD USD USD USD	RNMENT BOI 1.07 1.34 2.22 1.31 2.22 1.31 2.32 1.32 2.32 1.32 2.32 2.49.96 2.863.75 2.2663.75 2.2663.75 2.2663.75 2.2663.75 2.2663.75 3.1,925.23 2.49.96 2.260.15 3.77.68 98.85 SUER 2.240.87 3.77.68 98.85 1.255.95 1.257.95 1.255	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.26 0.16 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.10 0.10 0.10 -0.04 0.10 -0.04 0.10 -0.13 -0.04 0.01 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.10 -0.00 -0.10 -0.0	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 -0.11 0.09 0.30 -0.30 -0.44 0.41 0.42 0.05 0.67 0.46 0.38 -0.73 0.42 -0.38 -0.73 0.42 -0.18 0.42 -0.18 0.45 0.00 -0.18 0.45 -0.11 -0.25 -1.17 -0.02 -0.15 1.10 -0.54 0.09 -0.9 -0.14 -0.15 1.15 -0.128 -0.01 -0.128 -0.01 -0.128 -0.01 -0.128 -0.01 -0.128 -0.01 -0.128 -0.01 -0.128 -0.01 -0.15 -0.	in bps) 0.25 -1.02 0.00 0.00 0.19 0.00 0.35 0.41 0.41 0.45 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.31 -0.47 0.39 0.31 -0.47 0.39 0.05 -0.01 -1.25 -1.55 -0.05 -0.02 -2.59 0.00 -0.05 -0.02 -2.57 0.00 -0.05 -0.13 -0.32 -0.15 -0.51 -0.51 -0.51 -0.51 -0.12	1M 5.35 -7.12 -12.70 1.36 0.44 -0.53 -1.86 0.44 -0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.37 -0.53 -0.53 5.95 5.95 3.77 3.77 -3.61 4.71 2.90 1.76 6.01 1.23 1.91 1.23 1.91 1.23 1.91 1.24 1.24 1.25 1.25 1.25 1.25 1.25 1.25 1.25 1.25	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.82 1.61 2.11 2.12 1.61 2.11 2.12 1.61 2.11 2.12 1.84 -0.01 -0.77 1.70 1.32 -3.91 5.72 3.36 -6.13 8.15 1.74 1.74 1.94 1.94 2.25 1.74 1.94 3.25 1.74 1.94 3.25 1.94 3.25 1.95	6M 57.75 14.20 -24.19 27.91 2.419 27.91 3.34 -6.66 0.30 -2.43 4.20 1.88 3.15 4.63 3.76 4.20 1.88 3.15 4.63 3.75 4.63 3.75 4.63 3.75 4.63 3.75 4.01 6 -7.04 -10.79 4.90 2.55 -10.04 -10.04 -12.92 4.03 -7.13 1.50 5.45 2.40 0.27 2.15 3.85 3.45 2.40 -2.32	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 -22.14 8.44 2.40 6.14 2.14 8.44 2.40 6.14 -0.13 2.91 5.56 6.30 6.18 0.24 -7.30 -13.62 11.89 8.90 -5.57 -13.98 10.16 2.92 6.24 6.24 6.55 5.27 4.51 3.37 6.62 2.00	82.13 69.59 72.21 54.52 -20.54 2.64 -0.08 11.13 -1.80 2.43 10.93 -2.94 2.61 8.60 5.16 8.60 5.16 8.60 5.16 8.60 5.16 7.08 -0.09 -0.09 -0.09 -0.09 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.09 -0.09 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.07 -0.14 -8.06 -0.31 -0.63 -0.38 -1.14		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
IBOR RATES AND YIELD ON U: IS 3 MONTH JS 2 YEAR JS 2 YEAR JS 10 YEAR JS LIBOR 3M UR LIBOR 3M UR LIBOR 3M HF LIBOR 3M HT HOLES - BY TH SLOBAL HY TR JS GOVERNMENT TR JU GOVERNMENT TR JS GOVERNMENT T	S GOVE S GOVE USD USD USD USD USD USD USD USD	RNMENT BOI 1.07 1.34 2.22 1.31 2.22 1.31 2.32 1.32 2.32 1.32 2.32 2.49.96 2.863.75 2.2663.75 2.2663.75 2.2663.75 2.2663.75 2.2663.75 3.1,925.23 2.49.96 2.260.15 3.77.68 98.85 SUER 2.240.87 3.77.68 98.85 1.255.95 1.257.95 1.255	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.26 0.00 0.26 0.16 0.15 0.20 0.16 0.15 0.20 0.16 0.15 0.20 0.10 0.10 0.10 -0.04 0.10 -0.04 0.10 -0.13 -0.04 0.01 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.10 -0.00 -0.10 -0.0	n %, Change -0.26 -0.83 -6.60 -0.11 0.06 0.09 0.30 -0.11 0.09 0.30 -0.30 -0.44 0.41 0.42 0.05 0.67 0.46 0.38 -0.73 0.42 -0.38 -0.73 0.42 -0.18 0.42 -0.18 0.45 0.00 -0.18 0.45 -0.11 -0.25 -1.17 -0.02 -0.15 1.10 -0.54 0.09 -0.9 -0.14 -0.15 1.15 -0.128 -0.01 -0.128 -0.01 -0.128 -0.01 -0.128 -0.01 -0.128 -0.01 -0.128 -0.01 -0.128 -0.01 -0.15 -0.	in bps) 0.25 -1.02 0.00 0.00 0.19 0.00 0.35 0.41 0.41 0.45 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.31 -0.47 0.39 0.31 -0.47 0.39 0.05 -0.01 -1.25 -1.55 -0.05 -0.02 -2.59 0.00 -0.05 -0.02 -2.57 0.00 -0.05 -0.13 -0.32 -0.15 -0.51 -0.51 -0.51 -0.51 -0.12	1M 5.35 -7.12 -12.70 1.36 0.44 -0.53 -1.86 0.44 -0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.84 1.23 1.20 0.37 -0.53 -0.53 5.95 5.95 3.77 3.77 -3.61 4.71 2.90 1.76 6.01 1.23 1.91 1.23 1.91 1.23 1.91 1.24 1.24 1.25 1.25 1.25 1.25 1.25 1.25 1.25 1.25	3M 20.11 3.30 -13.12 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.82 1.61 2.11 2.12 1.61 2.11 2.12 1.61 2.11 2.12 1.84 -0.01 -0.77 1.70 1.32 -3.91 5.72 3.36 -6.13 8.15 1.74 1.74 1.94 1.94 2.25 1.74 1.94 3.25 1.74 1.94 3.25 1.94 3.25 1.95	6M 57.75 14.20 -24.19 27.91 2.419 27.91 3.34 -6.66 0.30 -2.43 4.20 1.88 3.15 4.63 3.76 4.20 1.88 3.15 4.63 3.75 4.63 3.75 4.63 3.75 4.63 3.75 4.01 6 -7.04 -10.79 4.90 2.55 -10.04 -10.04 -12.92 4.03 -7.13 1.50 5.45 2.40 0.27 2.15 3.85 3.45 2.40 -2.32	YTD 57.75 15.06 -22.14 31.49 -7.86 0.36 -22.14 8.44 2.40 6.14 2.14 8.44 2.40 6.14 -0.13 2.91 5.56 6.30 6.18 0.24 -7.30 -13.62 11.89 8.90 -5.57 -13.98 10.16 2.92 6.24 6.24 6.55 5.27 4.51 3.37 6.62 2.00	82.13 69.59 72.21 54.52 -20.54 2.64 -0.08 11.13 -1.80 2.43 10.93 -2.94 2.61 8.60 5.16 8.60 5.16 8.60 5.16 8.60 5.16 7.08 -0.09 -0.09 -0.09 -0.09 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.09 -0.09 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.08 -0.07 -0.14 -8.06 -0.31 -0.63 -0.38 -1.14		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6
LIBOR RATES AND YIELD ON U: US 3 MONTH US 2 YEAR US 10 YEAR US 100 FAR US LIBOR 3M CHF LIBOR 3M SCORPORATE TR US CORPORATE TR EU GORPORATE TR EU CORPORATE TR EU CORPORATE TR EU CORPORATE TR EU CORPORATE TR EU HIGH YIELD TR	S GOVE USD GBP	RNMENT BOI 1.07 1.34 2.22 1.31 -0.38 SSUER 510.07 510.	NDS (Yield i 0.24 -0.01 0.17 0.22 0.00 0.26 0.00 0.16 0.15 0.20 0.18 0.10 0.15 0.20 0.13 0.20 0.14 0.10 0.10 0.10 0.24 0.10 0.24 0.10 0.24 0.10 0.24 0.10 0.24 0.10 0.24 0.10 0.24 0.10 0.24 0.10 0.24 0.15 0.20 0.15 0.20 0.15 0.20 0.04 0.02 0.03 0.03 0.03 0.03 0.03 0.03 0.03	n %, Change 0.26 0.83 6.60 0.11 0.06 0.09 0.30 0.30 0.30 0.34 0.41 0.42 0.05 0.67 0.46 0.38 -0.73 0.42 0.05 0.67 0.46 0.38 -0.73 0.42 0.05 0.42 0.05 0.42 0.05 1.10 0.55 1.10 0.55 1.10 0.54 0.09 0.74 0.05 1.17 0.02 -0.18 0.03 0.62 -2.59 -1.47 -0.02 -0.14 0.05 1.10 0.55 1.10 0.54 0.09 0.74 0.05 1.10 0.55 1.10 0.54 0.09 0.74 0.05 1.10 0.55 1.10 0.54 0.09 0.74 0.05 0.11 0.05 0.11 0.09 0.73 0.42 0.05 0.42 0.05 0.11 0.05 0.11 0.05 0.67 0.46 0.38 0.05 0.12 0.05 0.11 0.05	in bps) 0.25 -1.02 0.00 0.19 0.00 0.37 0.35 0.41 0.45 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.57 0.43 0.31 -0.47 0.39 -0.39 -0.37 0.35 0.12 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.52 -0.55 -	1M 5.35 -7.12 -12.70 1.36 -0.53 -1.86 0.44 0.77 1.91 0.78 1.38 1.10 0.76 1.23 1.20 0.84 1.26 0.37 -1.23 1.20 0.84 1.26 0.37 -1.23 1.20 1.23 1.20 1.76 -0.26 6.01 1.76 -0.26 6.01 1.23 1.99 1.23	3M 20.11 3.30 -13.21 13.91 -1.52 -3.56 0.64 1.17 3.23 1.39 2.96 2.23 0.64 2.11 1.21 1.84 -0.01 0.77 1.70 7.09 1.32 -3.91 5.72 3.36 -6.13 8.15 1.74 1.90 1.66 2.64 3.21 1.06 	6M 57.75 14.20 -24.19 24.19 24.19 24.19 24.19 24.19 24.19 24.19 24.19 24.20 1.34 4.63 3.76 4.55 0.16 -7.04 -10.79 4.90 2.55 -10.04 -12.92 4.03 -7.13 10.51 1.55 1.55 2.45 2.40 0.27 2.15 3.85 2.40 0.27 2.15 3.85 2.46 9 -2.32 2.61 4.69	YTD 57.75 15.06 -22.14 34.09 -7.86 0.36 2.14 8.44 2.46 5.02 6.14 8.44 2.45 5.02 6.13 2.91 5.56 6.30 6.18 0.24 -7.30 -13.62 11.89 8.89 -5.57 -13.98 10.16 -9.26 12.96 6.22 5.57 -13.98 10.16	82.13 69.59 72.21 54.52 -20.54 2.64 11.13 -1.80 2.43 1.13 -1.80 2.43 2.61 8.61 8.60 5.16 7.08 4.71 6.99 20.67 -9.14 -8.03 1.74 -6.74 -3.15 6.74 -8.06 0.31 0.63 3.98 -1.14 -1.11 -1.81 7.05		1.5% 5.0% 3.0% 5.44 0.5% 0.74 2.9%	5 7 5 9 0 0 3 3 4 4 5 6



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