It is Friday the 13th... Some fear this combination of a weekday and a number. Indeed, things can and have gone silly on Fridays dated thirteen. Bundesbank board member Andreas Dombret cited a 2012 paper by physician and researcher Franz Messerli that studied the correlation between chocolate consumption and the number of Nobel laureates per population. Unsurprisingly, the strongest link was found in Switzerland. Dombret says the research serves a perfect example for the kind of false conclusions populist movements have drawn from separate data. "Confusing correlation with causation is amusing -- but it is also disturbingly similar to what we are seeing in current political debates. Is the idea that more chocolate leads to more Nobel prizes really any different from the idea that protectionism brings back old jobs?". If only this kind of reasoning were limited to the effects of chocolate...

Well, we are into Earning Season yet again. It started well with both Citigroup and JP Moprgan Chase beating expectations. Both stocks declined a little immediately afterwards as within the "beats" were hidden some disappointing sub-sector performances. Notwithstanding this, optimism reigns over equity markets just about everywhere- As if investors predicted a broad-based earnings' beat. We are at all-time highs just about everywhere and if these implicit expectations are to materialize yet again, further all-time highs are a reasonable outcome. And then, both the Fed an the ECB are telling us that their "mood" favours tightening, i.e., telling us that the economies are doing well... More fuel onto the earnings' effects?

European Central Bank officials are considering cutting their monthly bond buying by at least half, starting in January and keeping their program active for at least nine months, according to officials familiar with the debate. Reducing quantitative easing to 30 billion euros (\$36 billion) a month from the current pace of 60 billion euros is a feasible option, said the officials. After more than 2 1/2 years of trying to revive the region's economy through bond purchases, some governors see the recent period of robust growth as a reason to rein in the support. Others are concerned that inflation remains too weak. In the meantime, Draghi said in Washington that the ECB's promise that interest rates remain low "well past" bond-buying is "very, very important." And indeed, the prospect of a slowing QE didn't hurt European bonds, quite to the contrary, they rose in price on the back of these words, i.e., yields slipped down (German 10 year Bund is at 0.43% vs. 0.48% at the start of October). The IMF this week predicted the euro area will see inflation of 1.5% this year and 1.4% next year. ECB staff see inflation even lower in 2018, at 1.2%, before an acceleration to 1.5% in the following year. That's still undershooting the institution's goal of just below 2%.

The minutes of the last FOMC showed detailed debate last month over whether forces holding inflation down were persistent or temporary, with several policy makers looking for stronger evidence of price gains before supporting a third interest-rate hike this year. Several policy makers said their decision on whether to raise rates this year "would depend importantly on whether the economic data in coming months increased their confidence" on inflation rising toward their 2% target. The U.S. central bank left the target range for the federal funds rate unchanged while projecting another increase before the end of the year and announcing an October start for a gradual unwind of its \$4.5 trillion balance sheet. Clearly in concert with the ECB... the yield on the US 10 year Treasury is at 2.33% now, unchanged from 2.34% on the first of the month. And the yield-curve has flattened... Hummm.... Maybe we need to adjust our expectations on interest rates? We hold the conviction that there are forces away from politicians and bankers holding down prices (the "Amazon effect") and that it is probable that we will be operating in a very low interest rates' environment for very, very long. Bonds are probably not a slow-motion train wreck as some predict, but are likely to remain in a narrow band around very small numbers. No pains expected, but no rewards either...

We are trying very hard to understand our environment (financial, not climate!). We went back to our finance text books and tried to identify causality. We re-read the chapter on risk-reward equations, and maybe found something reassuring: The book tells us that as risk diminishes, investors are willing to pay higher prices. Well, risk measures such as volatility are down and low in absolute as well as relative terms. The VIX is below 10, perhaps being the cause of high values rather than a result? What if the low volatility is a driver, if not THE driver for the high valuations? There is little to no volatility in bonds and FX, unusually none in commodities too. A world of certainty as an explanation for rising valuations? The observed price trends are supported in basic financial logic! Yes, the Fed and the ECB are loking at tightening which will further squeeze inflation out of our already deflating price environment. Back to our friend TINA, and asset prices are likely to rise further. The yield curves are poised to invert as the short-end is pressured upwards by central banks and the long end pressed down as investors buy duration into a "no-inflation" future. Hunt, a former economist at the Dallas Fed, speaking about Treasury yields, said: "We do not believe that the secular low is at hand. We believe it's in front of us." Some consider a flat and inverted yield curves to be harbingers of recessions, but when considered with the goggles of causality, maybe this isn't applicable this time? Amazon-effect, and low volatility offsetting the implications of inversion... Time will tell. We hold our view that the world has reactivated most of its cylinders. With a 2% gain in September, the S&P 500 Index has set a record: positive returns in each of the first 10 months of the year. There's never been a full calendar year when this has happened every month. We may be revendicated with our fundamental view.

... and Bitcoin is back to breaking its own, irrational highs. Jamie Dimon called it a fraud, but Goldman Sachs is playing in this sandbox and the IMF's Lagarde says "it's time to get serious about digital currency"... Your call. We stand aside for now.

Bedrock

Market Weekly Highlights:

 After a four week rally the Dollar set its first weekly losses. The DXY lost some ground this week to 93, the EUR is trading higher against the USD for the week, currently just above 1.1830, USDCHF is stronger somewhat at almost 0.9750. The Pound, which hit 1.3657 last month came off to almost 1.30 last week and is now trading back up at 1.33.

The Japanese Yen regained some ground against the USD showing 112.

The Russian Ruble has traded sideways against the USD at about 58. The Brazilian Real declined against the USD this week to trade at just about 3.17.

Crude oil WTI is at almost \$51.33, slightly up, whilst Brent stands at just above \$57.18.

10Y U.S. Treasuries are trading up in price with yields going back to 2.33% after hitting nearly 2.40% earlier this week.
 The Japanese 10 year JGB yield has moved up this week from 0.045% to 0.07% and continues to offer POSITIVE yields, actually trading at 0.064%.

In Europe, we saw the German Bund yield moving sideways this week at around 0.43%. The French 10Y Yield followed a similar path trading just below 0.85% as we write.

In Peripheral Europe Italian 10Y yields crossed the 2% level again showing 2.1%, having started the year at 1.73%, whilst the Spanish 10Y yields trade some 50bps lower than Italy at 1.62% but higher than where they started the year at 1.30%. The Catalan fiasco is not helping Spain's outlook.

• Equity markets had a slightly positive week in the USA with all three indices S&P, NASDAQ and DJIA hitting new all-time highs yet again. The DJIA is at 22'841 up about 0.29% for the week as of yesterday's close, SP500 at just above 2'550, about flat for the week and Nasdaq at about 6'600, adding another 0.09% positive return this week.

In Europe the situation is similar with the Eurostoxx50 up 0.16%, with the DAX, CAC40 and FTSE100 at respectively +0.27%, 0.01% and 0.10% for the week while the peripheral Spanish IBEX 35 is up a strong 0.83% in comparison.

The Nikkei trades strongly higher at +2.55% for the week and shows positive returns for the year at 10.68%.

Highlighted items are interesting data points for the week

All data is compiled from Bloomberg

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US HIGH VIELD TR USD 1.944.80 4005 0.005 0.20 0.78 2.06 4.03 7.22 8.65 19.05 5.45 UG OVERNMENT TR EUR 249.79 0.11 0.24 0.13 -0.08 1.19 0.64 -0.20 6.09 0.55 UC ORPORATE TR USD 269.58 0.11 0.24 0.37 0.66 2.08 4.25 6.46 8.21 18.89 2.93 ARCLAYS GUEGAL CONVERT USD 382.74 0.12 0.24 0.30 0.11 2.46 5.68 7.60 5.31 17.32 4.11 SAP/STA ULS LEV LOAN USD 382.74 0.12 0.37 -0.60 -0.22 -0.09 0.82 1.88 4.71 COMMODITY INDICES - BY TYPE OF ISSUET - - 0.39 46.37 - 563 1.60 0.39 46.37 - 563 1.60 1.62 2.337 32.11 3.61 - 563 1.60 0.79	GLOBAL HY TR	USD	SSUER 511.09 1,302.79	0.08 0.03	0.20 0.31	0.00	-0.12 0.54	0.04 1.02 3.04	1.16 6.02	<mark>2.35</mark> 9.84	0.52		1.6	2		
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GLOBAL EM TR (HEDGED) USD 382.74 0.12 0.24 0.30 0.11 2.46 3.68 7.60 5.31 17.32 4.11 SRP/ISTA U.S. LEV LOAN USD 98.53 0.02 0.13 0.22 -0.06 -0.22 -0.09 0.82 1.88 4.77 COMMODITY INDICES - BY TYPE OF ISSUER USD 2,314.78 -0.42 -0.37 -0.50 2.20 7.10 -1.55 -4.24 -0.39 -46.37 SGCI INDEX TOTAL RETURN USD 3,95.88 -0.95 -0.89 -1.71 2.83 13.45 -3.52 -8.95 -4.57 -59.39 SGCI REGOVIS METALS TR USD 1,555.93 0.61 2.06 1.23 -2.72 6.27 0.18 11.20 -25.65 SCI AGRICULTURE TR USD 1,52 1.24 -2.06 6.44 0.63 12.47 3.01 4.87 CURRENCIES USD 1.296.01 0.18 1.52 1.24 -2.06 6.44 0.63 12.47 -2.92 Solid SPOT S/OZ USD 92.06 -0.63 0.54	GLOBAL HY TR US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR	USD USD USD USD USD EUR	55UER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79	0.08 0.03 0.11 0.09 -0.05 0.11	0.20 0.31 0.17 0.21 0.03 0.24	0.00 0.13 0.32 0.04 0.27 0.20 0.13	-0.12 0.54 -0.50 0.49 0.78 -0.08	0.04 1.02 3.04 0.60 1.59 2.06 1.19	1.16 6.02 0.68 3.01 4.03 0.64	2.35 9.84 2.29 5.47 7.22 -0.20	0.52 0.55 9.89 -0.82 2.80 8.65 -2.00	19.50 5.12 11.60 19.05 6.99	1.6 5.0 1.6 3.1 5.4 0.5	2 3 2 4 5 5		
BEP/LSTA U.S. LEV LOAN USD 98.53 0.02 0.13 0.23 0.22 -0.06 -0.22 -0.09 0.82 1.88 4.77 COMMODITY INDICES - BY TYPE OF ISSUER SCI USD 2,314.78 -0.42 -0.37 -0.50 2.20 7.10 -1.55 -4.24 -0.39 -46.37 SCI INDUSTRIAL METALS TR USD 395.88 -0.95 -0.89 -1.71 2.83 13.45 -3.52 -8.95 -4.57 -59.39 -55 -55.33 -0.61 1.23 -2.72 6.27 0.18 11.20 1.85 -2.99 -55.5 -5	SLOBAL HY TR JS GOVERNMENT TR JS CORPORATE TR JS HIGH YIELD TR U GOVERNMENT TR EU CORPORATE TR	USD USD USD USD USD EUR USD	55UER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58	0.08 0.03 0.11 0.09 -0.05 0.11 0.11	0.20 0.31 0.17 0.21 0.03 0.24 0.24	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.37	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66	0.04 1.02 3.04 0.60 1.59 2.06 1.19 1.69 2.08	1.16 6.02 0.68 3.01 4.03 0.64 2.12	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46	0.52 0.55 9.89 -0.82 2.80 8.65 -2.00 3.19 8.21	19.50 5.12 11.60 19.05 6.99 11.37	1.6 5.0 1.6 3.1 5.4 0.5 0.7	2 3 2 4 5 5 5		
COMMODITY INDICES - BY TYPE OF ISSUER SSCI INDEX TOTAL RETURN USD 2,314.78 -0.42 -0.37 -0.50 2.20 7.10 -1.55 -4.24 -0.39 -46.37 SSCI ENERGY TR USD 395.88 -0.95 -0.89 -1.71 2.83 13.45 -3.52 -8.95 -4.57 -59.39 SSCI ENERGY TR USD 1,384.74 1.05 0.966 6.36 2.73 14.76 17.62 23.37 32.11 3.61 SSCI PRECIOUS METALS TR USD 1,356.93 0.61 2.06 1.083 -9.25 11.095 13.40 -25.65 SCI ARCICULTURE TR USD 1,296.01 0.18 1.52 1.24 -2.06 6.44 0.63 12.47 3.01 4.87 CURRENCES USD 1.50 0.29 0.63 0.50 1.19 -2.55 4.48 -7.36 4.55 Stard Spot EUR 1.18 -0.06 0.79 0.08 -0.52 3.73	GLOBAL HY TR JS GOVPERNMENT TR JS CORPORATE TR JS HIGH YIELD TR JU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT.	USD USD USD USD EUR USD EUR USD	511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 238.07	0.08 0.03 0.11 0.09 -0.05 0.11 0.11 0.08 -0.10	0.20 0.31 0.17 0.21 0.03 0.24 0.24 0.21 -0.19	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.37 0.40	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40	0.04 1.02 3.04 0.60 1.59 2.06 1.19 1.69 2.08 0.87	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 (6.96	0.52 0.55 9.89 -0.82 2.80 8.65 -2.00 3.19 8.21 8.97	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43	1.6 5.0 1.6 3.1 5.4 0.5 0.7 2.9	2 3 2 4 5 5 5 3		
SSCI INDEX TOTAL RETURN USD 2,314.78 -0.42 -0.37 -0.50 2.20 7.10 -1.55 -4.24 -0.39 -46.37 SSCI ENERGY TR USD 395.88 -0.95 -0.89 -1.71 2.83 13.45 -3.52 -8.95 -4.57 -59.39 SSCI ENCOUS METALS TR USD 1,384.74 1.05 0.96 4.36 2.72 6.27 0.18 11.20 1.85 2.99 SSCI ARCIOUS METALS TR USD 1,384.74 1.02 -0.69 -0.53 2.11 3.61 SSCI ARCIOUS METALS TR USD 1,384.86 0.49 -0.25 -0.69 -0.54 -10.63 9.25 -10.95 -13.40 -25.65 SOLD SPOT \$/02 USD 1,296.01 0.18 1.52 1.24 -2.06 6.44 0.63 12.47 3.01 4.87 SOLD SPOT \$/02 USD 93.06 -0.04 -0.83 -0.06 0.54 -2.82 7.43 -8.99 -4.61 8.76	SLOBAL HY TR JS GOVERNMENT TR JS GORPORATE TR JS HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, SLOBAL EM TR (HEDGED)	USD USD USD USD EUR USD EUR USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 288.07 382.74	0.08 0.03 0.11 0.09 -0.05 0.11 0.11 0.08 -0.10 0.12	0.20 0.31 0.17 0.21 0.03 0.24 0.24 0.21 -0.19 0.24	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.33 0.37 0.40 0.30	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11	0.04 1.02 3.04 0.60 1.59 2.06 1.19 1.69 2.08 0.87 2.46	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 3.68	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.96 7.60	0.52 0.55 9.89 -0.82 2.80 8.65 -2.00 3.19 8.21 8.97 5.31	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32	1.6. 5.0 3.1 5.4 0.5: 0.7 2.9 4.1	2 3 2 4 5 5 5 3 -		
SSCI ENERGY TR USD 395.88 -0.95 -0.89 -1.71 2.83 13.45 -3.52 -8.95 -4.57 -59.39 SSCI INDUSTRIAL METALS TR USD 1,384.74 1.05 0.98 4.38 2.73 14.76 17.62 23.37 32.11 3.61 SSCI PRECIOUS METALS TR USD 1,555.93 0.61 2.206 1.23 -2.72 6.27 0.18 11.20 1.85 2.99 SSCI ARGICULTURE TR USD 383.86 0.49 -0.25 -0.89 -0.54 -10.83 -9.25 -10.95 -13.40 -25.65 SCIDUS POT \$/02 USD 1.226 -0.77 3.41 9.83 -6.61 -10.70 -4.69 -53.62 CURENCIES USD 1.28 -0.06 0.54 -2.82 -7.43 -8.99 -4.61 8.76 Surg Spot EUR 1.18 -0.06 0.50 -1.30 1.19 -2.55 4.44 -7.26 Papanes Yen Spot JPY<	GLOBAL HY TR US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, SLOBAL EM TR (HEGGED) S&P/LSTA U.S. LEV LOAN	USD USD USD USD EUR USD EUR USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 (288.07) 382.74 98.53	0.08 0.03 0.11 0.09 -0.05 0.11 0.11 0.08 -0.10 0.12	0.20 0.31 0.17 0.21 0.03 0.24 0.24 0.21 -0.19 0.24	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.33 0.37 0.40 0.30	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11	0.04 1.02 3.04 0.60 1.59 2.06 1.19 1.69 2.08 0.87 2.46	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 3.68	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.96 7.60	0.52 0.55 9.89 -0.82 2.80 8.65 -2.00 3.19 8.21 8.97 5.31	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32	1.6. 5.0 3.1 5.4 0.5: 0.7 2.9 4.1	2 8 2 4 5 5 5 3 -		
SSCI INDUSTRIAL METALS TR SSCI PRECIOUS METALS TR SSCI PRECIOUS METALS TR SSCI PRECIOUS METALS TR USD USD 1,384,74 1.05 0.96 4.36 2.73 14.76 17.62 23.37 32.11 3.61 SSCI PRECIOUS METALS TR SSCI ARRICUTURE TR SSCI ARRICUTURE TR SSCI ARRICUTURE TR SSCI ARRICUTURE TR USD 383.86 0.49 -0.25 -0.89 -0.54 -0.081 -9.25 -10.07 -8.69 -53.82 SSCI ARRICUTURE TR USD 51.27 1.32 4.02 -0.77 3.41 9.83 -6.61 -10.70 -8.69 -53.82 SGU ASPOT S/OZ USD 1.286.01 0.18 1.52 1.24 -2.06 6.44 0.63 12.47 3.01 4.87 CURRENCIES USD 1.286 -0.04 -0.83 -0.05 0.52 3.73 11.40 12.42 6.94 -7.29 Japanese Yen Spot JPY 11.28 0.29 0.63 0.50 -1.13 1.14 -2.78 Bartish Pound Spot GBP 1.33 0.36 1.87	GLOBAL HY TR US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, SLOBAL EM TR (HEGGED) S&P/LSTA U.S. LEV LOAN	USD USD USD USD EUR USD EUR USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 (288.07) 382.74 98.53	0.08 0.03 0.11 0.09 -0.05 0.11 0.11 0.08 -0.10 0.12	0.20 0.31 0.17 0.21 0.03 0.24 0.24 0.21 -0.19 0.24	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.33 0.37 0.40 0.30	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11	0.04 1.02 3.04 0.60 1.59 2.06 1.19 1.69 2.08 0.87 2.46	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 3.68	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.96 7.60	0.52 0.55 9.89 -0.82 2.80 8.65 -2.00 3.19 8.21 8.97 5.31	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32	1.6. 5.0 3.1 5.4 0.5: 0.7 2.9 4.1	2 8 2 4 5 5 5 3 -		
SSCI PRECIOUS METALS TR USD 1,565.9.3 0.61 2.06 1.23 -2.72 6.27 0.18 11.20 1.85 2.99 SSCI AGRICULTURE TR USD 383.86 0.49 -0.25 -0.89 -0.54 -10.83 -9.25 -10.95 13.40 -25.65 SECI AGRICULTURE TR USD 383.86 0.49 -0.277 3.41 9.83 -6.61 -10.70 -8.69 -53.82 SOLD SPOT \$/02 USD 1.296.01 0.18 1.52 1.24 -2.06 6.44 0.63 12.47 3.01 4.87 CURENCIES USD 93.06 -0.04 -0.83 -0.06 0.54 -2.82 7.43 6.899 -4.61 8.76 Staro Spot EUR 1.18 -0.06 0.54 -2.82 7.43 6.89 -4.61 8.76 apanese Yen Spot JPY 112.28 0.29 0.63 0.50 -1.30 1.19 -2.55 4.48 -7.36 -4.55	GLOBAL HY TR JS GOVPERMENT TR JS CORPORATE TR JS SCORPORATE TR UU GOVPERMAENT TR UU CORPORATE TR UU CORPORATE TR UU CORPORATE TR UU CORPORATE TR UNIT OF	USD USD USD USD EUR USD EUR USD USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 249.79 249.79 315.35 238.07 382.74 98.53 SUER 2,314.78	0.08 0.03 0.11 0.09 -0.05 0.11 0.11 0.08 -0.10 0.12 0.02	0.20 0.31 0.17 0.21 0.24 0.21 0.24 0.21 0.24 0.21 0.13 0.24 0.13	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.37 0.40 0.30 0.30 0.30 0.23 -0.50	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 2.20	0.04 1.02 3.04 0.60 1.59 2.06 1.19 1.69 2.08 0.87 2.46 -0.06 7.10	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 3.68 -0.22 -1.55	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.96 7.60 -0.09	0.52 0.55 9.89 -0.82 2.80 8.65 -2.00 3.19 8.21 8.97 5.31 0.82 -0.39	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 -46.37	1.6 5.0 3.1 5.4 0.5 0.7 2.9 4.1	2 3 2 4 5 5 5 3 -		
SSCI AGRICULTURE TR USD 383.86 0.49 -0.25 -0.89 -0.54 -10.63 -9.25 -10.95 -13.40 -25.65 SEINERIC LST CL'EUTURE USD 51.27 1.32 4.02 -0.77 3.41 9.83 -6.61 -10.70 -8.69 -53.82 SCID SPOT \$/02 USD 1.296.01 0.18 1.52 1.24 -2.06 6.44 0.63 12.47 3.01 4.87 CURRENCIES USD 93.06 -0.04 -0.83 -0.06 0.54 -2.82 97.43 68.99 -4.61 8.76 STO SPOT USD 93.06 -0.04 -0.83 -0.05 1.19 -2.55 4.48 -7.36 4.55 STO SPOT USD JPY 112.28 0.29 0.63 0.50 -1.30 1.19 -2.55 4.48 -7.36 4.55 Strints Poord GBP 1.33 0.36 1.87 -0.66 0.75 2.87 6.45 7.86 8.62 17.25 Strints Pound Spot GBP 1.33 0.22 -1	SLOBAL HY TR JS GOVERNMENT TR JS GOVERNMENT TR JS HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU CORPORATE TR EU GOBAL CONVERT, SLOBAL EM TR (HEDGED) 380/LTA U.S. LEV LOAN COMMODITY INDICES - BY TY SSCI INDEX TOTAL RETURN SSCI ENERGY TR	USD USD USD USD EUR USD EUR USD USD USD USD USD	SSUER 511.09 1,302.79 2,875.99 1,944.80 249.79 269.58 315.35 238.07 382.74 98.53 SUER 2,314.78 395.88	0.08 0.03 0.11 0.09 0.05 0.11 0.11 0.08 0.12 0.02 -0.42 -0.95	0.20 0.31 0.17 0.21 0.24 0.24 0.24 0.24 0.21 -0.13 -0.37 -0.89	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.37 0.40 0.30 0.23 -0.50 -1.71	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 	0.04 1.02 3.04 0.60 1.59 2.06 1.19 1.69 2.08 0.87 2.46 -0.06 7.10 13.45	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 3.68 -0.22 -1.55 -3.52	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.96 7.60 -0.09 -4.24 -8.95	0.52 0.55 9.89 -0.82 2.80 8.65 -2.00 3.19 8.21 8.97 5.31 0.39 -0.39 -4.57	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 -46.37 -59.39	1.6 5.0 3.1 5.4 0.5 0.7 2.9 4.1	2 3 2 4 5 5 5 3 -		
SENERIC 1ST 'CL' FUTURE USD 51.27 1.32 4.02 -0.77 3.41 9.83 -6.61 -10.70 -8.69 -53.82 SOLD SPOT \$/02 USD 1,296.01 0.18 1.52 1.24 -2.06 6.44 0.63 12.47 3.01 4.87 SOLD SPOT \$/02 USD 1,296.01 0.18 1.52 1.24 -2.06 6.44 0.63 12.47 3.01 4.87 SOLD SPOT \$/02 USD 1,296.01 0.18 1.52 1.24 -2.06 6.44 0.63 12.47 3.01 4.87 SOLLAR INDEX SPOT USD 93.06 -0.04 -0.83 -0.06 0.52 3.73 11.40 12.42 6.94 -7.29 apanese Yen Spot JPY 112.28 0.29 0.63 0.50 -1.30 1.19 -2.55 4.48 -7.36 -4.55 sentish Pound Spot GBP 1.33 0.36 1.87 -0.60 0.75 2.87 6.45 7.86 </td <td>GLOBAL HY TR JS GOVERNMENT TR JS GORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR SARCLAYS GLOBAL CONVERT, SLOBAL EM TR (HEOGED) SAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TY SSCI INDEX TOTAL RETURN SSCI ENERGY TR SSCI INDUSTRIAL METALS TR</td> <td>USD USD USD USD EUR USD EUR USD USD USD USD USD USD USD</td> <td>SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 288.07 382.74 98.53 SUER 2,314.78 395.88 1,384.74</td> <td>0.08 0.03 0.11 0.09 0.11 0.11 0.08 -0.10 0.12 0.02 -0.42 -0.95 1.05</td> <td>0.20 0.31 0.17 0.21 0.24 0.24 0.24 0.24 0.19 0.24 0.13 -0.37 -0.89 0.96</td> <td>0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.33 0.33 0.33 0.30 0.23 -0.50 -1.71 4.36</td> <td>-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 </td> <td>0.04 1.02 3.04 0.60 1.59 2.06 1.19 1.69 2.08 0.87 2.46 -0.06 7.10 13.45 14.76</td> <td>1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 3.68 -0.22 -1.55 -3.52 17.62</td> <td>2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.95 7.60 -0.09 -4.24 -4.24 -8.95 23.37</td> <td>0.52 0.55 9.89 -0.82 2.80 8.65 -2.00 3.19 8.21 8.97 5.31 0.82 -0.39 -4.57 32.11</td> <td>19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 -46.37 -59.39 3.61</td> <td>1.6 5.0 3.1 5.4 0.5 0.7 2.9 4.1</td> <td>2 8 2 4 5 5 5 3 -</td>	GLOBAL HY TR JS GOVERNMENT TR JS GORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR SARCLAYS GLOBAL CONVERT, SLOBAL EM TR (HEOGED) SAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TY SSCI INDEX TOTAL RETURN SSCI ENERGY TR SSCI INDUSTRIAL METALS TR	USD USD USD USD EUR USD EUR USD USD USD USD USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 288.07 382.74 98.53 SUER 2,314.78 395.88 1,384.74	0.08 0.03 0.11 0.09 0.11 0.11 0.08 -0.10 0.12 0.02 -0.42 -0.95 1.05	0.20 0.31 0.17 0.21 0.24 0.24 0.24 0.24 0.19 0.24 0.13 -0.37 -0.89 0.96	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.33 0.33 0.33 0.30 0.23 -0.50 -1.71 4.36	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 	0.04 1.02 3.04 0.60 1.59 2.06 1.19 1.69 2.08 0.87 2.46 -0.06 7.10 13.45 14.76	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 3.68 -0.22 -1.55 -3.52 17.62	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.95 7.60 -0.09 -4.24 -4.24 -8.95 23.37	0.52 0.55 9.89 -0.82 2.80 8.65 -2.00 3.19 8.21 8.97 5.31 0.82 -0.39 -4.57 32.11	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 -46.37 -59.39 3.61	1.6 5.0 3.1 5.4 0.5 0.7 2.9 4.1	2 8 2 4 5 5 5 3 -		
SOLD SPOT \$/02 USD 1,296.01 0.18 1.52 1.24 -2.06 6.44 0.63 12.47 3.01 4.87 CURRENCIES SOLDAR INDEX SPOT USD 93.06 -0.04 -0.83 -0.06 0.54 -2.82 7.43 6.899 -4.61 8.76 SOLDAR INDEX SPOT USD 93.06 -0.04 -0.83 -0.06 0.52 3.73 11.40 12.42 6.94 -7.29 apanese Yen Spot JPY 112.28 0.29 0.63 0.50 -1.30 1.19 -2.55 4.48 -7.36 -4.55 strist Pound Spot GBP 1.33 0.36 1.87 -0.66 0.75 2.87 6.45 7.86 8.62 -17.25 wiss France Spot OHF 0.98 0.04 0.47 -0.70 -1.13 0.81 3.17 4.50 1.14 -2.78 stratilian Real Spot GRU 3.17 0.23	GLOBAL HY TR JS GOVPERNMENT TR JS GORPORATE TR JS HIGH YIELD TR UU GOVPERNATE TR UU CORPORATE TR UU CORPORATE TR UU CORPORATE TR UU CORPORATE TR GLOBAL EM TR (HEDGED) GLOBAL EM TR (HEDGED) GLOBAL EM TR (HEDGED) GLOBAL EM TR SCI INDEX TOTAL RETURN SSCI INDEX TOTAL RETURN SSCI INDEXTOTAL RETURN SSCI INDEXTITAL METALS TR SSCI PRECIOUS METALS TR	USD USD USD USD EUR USD EUR USD USD USD USD USD USD USD	5511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 238.07 382.74 98.53 5000 249.79 269.58 315.35 238.07 382.74 385.78 5000 2,314.78 395.88 1,384.74 1,565.93	0.08 0.03 0.11 0.05 0.11 0.11 0.11 0.12 0.02 -0.42 -0.42 -0.95 1.05 0.61	0.20 0.31 0.17 0.21 0.24 0.24 0.24 0.24 0.21 -0.19 0.24 0.13 -0.37 -0.89 0.96 2.06	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.37 0.40 0.30 0.23 -0.50 -1.71 4.36 1.23	-0.12 0.54 -0.50 0.49 0.78 0.08 0.33 0.66 0.40 0.11 0.22 2.20 2.83 2.73 -2.72	0.04 1.02 3.04 0.60 1.59 2.06 1.19 1.69 2.08 0.87 2.46 -0.06 7.10 13.45 14.76 6.27	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 3.68 -0.22 -1.55 -3.52 17.62 0.18	2.35 9.84 2.29 5.47 7.22 0.20 3.51 6.46 6.96 7.60 7.60 7.60 9.009 -0.09 -4.24 -8.95 23.37 11.20	0.52 0.55 9.89 -0.82 2.80 8.21 8.97 5.31 0.82 -2.00 3.19 8.21 8.97 5.31 0.97 5.31 0.97 5.31 1.85	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 -46.37 -59.39 3.61 2.99	1.6 5.0 3.1 5.4 0.5 0.7 2.9 4.1	2 8 2 4 5 5 5 3 -		
SUBJECT USD 93.06 -0.04 -0.83 -0.06 0.54 -2.82 -7.43 -8.99 -4.61 8.76 SURD Spot EUR 1.18 -0.06 0.79 0.08 -0.52 3.73 11.40 12.42 6.94 -7.29 ganese Yen Spot JPY 11.28 0.29 0.63 0.50 -1.30 1.19 -2.55 4.44 -7.36 -4.55 stritish Pound Spot GBP 1.33 0.36 1.87 -0.66 0.75 2.87 6.45 7.86 8.62 -17.25 swiss Franc Spot CHF 0.98 0.04 0.47 -0.70 -1.13 -0.81 3.17 4.50 1.14 -2.78 swiss Franc Spot CHF 0.98 0.04 0.47 -0.70 -1.13 -0.81 3.17 4.50 1.14 -2.78 swiss Franc Spot CNY 6.59 0.06 1.05 1.05 -0.64 3.04 4.66 5.49 2.19	SLOBAL HY TR JS GOVERNMENT TR JS GOVERNMENT TR US GOVERNMENT TR US HIGH YIELD TR UU CORPORATE TR UU CORPORATE TR UU CORPORATE TR SARCLAYS GLOBAL CONVERT, SLOBAL EM TR (HEDGED) SAP/LISTA U.S. LEV LOAN COMMODITY INDICES - BY TY SSCI INDEX TOTAL RETURN SSCI INDUSTRIAL METALS TR SSCI ADDUSTRIAL METALS TR SSCI ADDUSTRIAL METALS TR SSCI ADRICULTURE TR	USD USD USD USD EUR USD USD USD USD USD USD USD USD USD	5511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 288.07 382.74 98.53 5UER 2,314.78 395.88 1,384.74 1,565.93 383.86	0.08 0.03 0.11 0.09 -0.05 0.11 0.08 -0.10 0.12 0.02 -0.42 -0.95 1.05 0.61 0.49	0.20 0.31 0.17 0.21 0.24 0.24 0.24 0.24 0.24 0.24 0.13 -0.37 -0.89 0.96 2.06 -0.25	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.37 0.40 0.30 0.30 0.30 0.30 0.30 0.30 0.30 0.30 0.31 0.40 0.30 0.30 0.32 0.40 0.30 0.32 0.40 0.30 0.32 0.40 0.33 0.32 0.40 0.33 0.32 0.40 0.33 0.32 0.40 0.33 0.32 0.40 0.33 0.32 0.40 0.33 0.32 0.40 0.30 0.33 0.37 0.40 0.30 0.40 0.50 0.17 0.40 0.30 0.30 0.50 0.17 0.50 0.17 0.50 0.17 0.50 0.17 0.50 0.17 0.50 0.17 0.50 0.17 0.50 0.17 0.50 0.17 0.50 0.17 0.50 0.17 0.50 0.17 0.50 0.17 0.50 0.17 0.50 0.17 0.50 0.17 0.50 0.17 0.50 0.17 0.50 0.18 0.50 0.17 0.50 0.18 0.50	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 2.20 2.83 2.73 -2.72 -0.54	0.04 1.02 3.04 0.60 1.59 2.06 1.19 1.69 2.08 0.87 2.46 -0.06 7.10 13.45 14.76 6.27 -10.83	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 3.68 -0.22 -1.55 -3.52 17.62 0.18 9.25	2.35 9.84 2.29 5.47 7.22 3.51 6.46 6.96 7.60 -0.09 -4.24 -8.95 23.37 11.20 -10.95	0.52 0.55 9.89 -0.82 2.80 8.65 -2.00 3.19 8.21 8.97 5.31 0.82 -0.39 -4.57 32.11 1.85 -13.40	19.50 5.12 11.60 6.99 11.37 18.89 15.43 17.32 1.88 -46.37 -59.39 3.61 2.99 -25.65	1.6 5.0 3.1 5.4 0.5 0.7 2.9 4.1	2 8 2 4 5 5 5 3 -		
DOLLAR INDEX SPOT USD 93.06 -0.04 -0.83 -0.06 0.54 -2.82 -7.43 -6.89 -4.61 8.76 Barro Spot EUR 1.18 -0.06 0.79 0.08 -0.52 3.73 11.40 12.42 6.94 -7.29 apanese Yen Spot JPY 112.28 0.29 0.63 0.50 -1.30 1.19 -2.55 4.48 -7.36 -4.55 strish Pound Spot GBP 1.33 0.36 1.87 -0.66 0.75 2.87 6.45 7.86 8.62 -17.25 Swiss Franc Spot CHF 0.98 0.04 0.47 -0.70 -1.13 -0.81 3.17 4.50 1.14 -2.78 Strazilian Real Spot BRL 3.17 0.22 -0.66 0.60 3.83 -2.27 6.83 1.99 -6.07 Singapore Dollar Spot SGD 1.35 -0.14 0.79 0.24 -0.27 1.47 3.26 6.83 1.99	GLOBAL HY TR US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEOGED) 58.P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TY SSCI INDEX TOTAL RETURN SSCI ENERGY TR GSCI INDUSTRIAL METALS TR SSCI APRECIOUS METALS TR	USD USD USD EUR USD USD USD USD USD USD USD USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 288.07 382.74 98.53 SUER 2,314.78 395.88 1,384.74 1,565.93 383.86 51.27	0.08 0.03 0.09 0.09 0.05 0.11 0.08 0.12 0.02 -0.42 -0.95 1.05 0.61 0.49 1.32	0.20 0.31 0.17 0.21 0.03 0.24 0.24 0.24 0.13 -0.37 -0.89 0.96 2.06 -0.25 4.02	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.37 0.40 0.33 0.37 0.40 0.23 -0.50 -1.71 4.36 1.23 -0.89 -0.89	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 -2.20 2.83 2.73 -2.72 -2.72 -0.54 3.41	0.04 1.02 3.04 0.60 1.59 2.06 1.19 1.69 2.08 0.87 2.46 0.87 2.46 1.05 2.05 1.17 1.69 3.04 0.60 1.19 1.69 2.06 0.87 0.87 0	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 -0.22 -1.55 -3.52 17.62 0.18 -9.25 -6.61	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.96 7.60 -0.09 -4.24 -8.95 23.37 11.20 23.37 11.0.95 -10.70	0.52 0.55 9.89 -0.82 2.80 8.65 -2.00 3.19 8.21 8.97 5.31 0.82 -0.39 -0.39 -4.57 32.11 1.85 -1.360 -8.69	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 -46.37 -59.39 3.61 2.99 -25.65 -53.82	1.6 5.0 3.1 5.4 0.5 0.7 2.9 4.1	2 8 2 4 5 5 5 3 -		
Staro Spot EUR 1.18 -0.06 0.79 0.08 -0.52 3.73 11.40 12.42 6.94 -7.29 apanese Yen Spot JPY 112.28 0.29 0.63 0.50 -1.30 1.19 -2.55 4.48 -7.36 -4.55 spritish Pound Spot GBP 1.33 0.46 0.77 2.87 6.45 7.86 8.62 -17.25 swiss Franc Spot CHF 0.98 0.04 0.47 -0.70 -1.13 -0.81 3.17 4.50 1.14 -2.78 strazitan Real Spot GBR 3.17 0.23 +1.20 +0.33 -0.64 3.04 4.66 5.49 2.19 -6.94 Singapore Dollar Spot SGD 1.35 -0.14 0.79 0.24 -0.27 1.47 3.26 6.83 1.99 -6.07 Norwegian Krone Spot NOK 7.90 0.04 1.31 0.82 -0.24 4.58 8.71 9.40 3.20 -18.14	GLOBAL HY TR JS GOVERNMENT TR JS GORPORATE TR JS HIGH YIELD TR EU GOVERNMENT TR EU GIOVERNMENT TR EU HIGH YIELD TR SU HIGH YIELD TR SARCLAYS GLOBAL CONVERT, SARCLAYS GLOBAL CONVERT, SARCLAYS GLOBAL CONVERT, SARCLAYS GLOBAL CONVERT, SARCLAYS GLOBAL CONVERT, SARCLAYS GLOBAL CONVERT, SARCLAYS GLOBAL CONVERT, SARCHAR STR SARCLAYS GLOBAL CONVERT, SARCHAR STR SARCHAR	USD USD USD EUR USD USD USD USD USD USD USD USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 288.07 382.74 98.53 SUER 2,314.78 395.88 1,384.74 1,565.93 383.86 51.27	0.08 0.03 0.09 0.09 0.05 0.11 0.08 0.12 0.02 -0.42 -0.95 1.05 0.61 0.49 1.32	0.20 0.31 0.17 0.21 0.03 0.24 0.24 0.24 0.13 -0.37 -0.89 0.96 2.06 -0.25 4.02	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.37 0.40 0.33 0.37 0.40 0.23 -0.50 -1.71 4.36 1.23 -0.89 -0.89	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 -2.20 2.83 2.73 -2.72 -2.72 -0.54 3.41	0.04 1.02 3.04 0.60 1.59 2.06 1.19 1.69 2.08 0.87 2.46 0.87 2.46 1.05 2.05 1.17 1.69 3.04 0.60 1.19 1.69 2.06 0.87 0.87 0	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 -0.22 -1.55 -3.52 17.62 0.18 -9.25 -6.61	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.96 7.60 -0.09 -4.24 -8.95 23.37 11.20 23.37 11.0.95 -10.70	0.52 0.55 9.89 -0.82 2.80 8.65 -2.00 3.19 8.21 8.97 5.31 0.82 -0.39 -0.39 -4.57 32.11 1.85 -1.360 -8.69	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 -46.37 -59.39 3.61 2.99 -25.65 -53.82	1.6 5.0 3.1 5.4 0.5 0.7 2.9 4.1	2 8 2 4 5 5 5 3 -		
Japanese Yen Spot JPY 11.2.28 0.29 0.63 0.50 -1.30 1.19 -2.55 4.48 -7.36 -4.55 Stritis Pound Spot GBP 1.33 0.36 1.87 -0.66 0.75 2.87 6.45 7.86 8.62 -17.25 Wiss Franc Spot CHF 0.98 0.04 0.47 -0.70 -1.13 0.81 3.17 4.50 1.14 -2.78 Brazilian Real Spot CBL 3.17 0.23 -1.20 -0.64 3.04 4.66 5.49 0.71 -23.44 China Reaminibi Spot CNY 6.59 0.06 1.05 1.06 3.04 4.66 5.49 2.19 -6.94 Singapore Dollar Spot SGD 1.35 -0.14 0.72 1.47 3.26 6.83 1.99 -6.07 Russian Ruble Spot RUB 57.72 0.22 0.96 -0.06 0.60 3.83 -2.27 6.85 9.43 -29.67 VOLATILITY /	GLOBAL HY TR US GOVERNMENT TR US CORPORATE TR US CORPORATE TR EU GOVERNMENT TR EU GU CORPORATE TR EU HIGH YIELD TR SARCLAY'S GLOBAL CONVERT; GLOBAL EM TR (HEOGED) 58.P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYI SSCI INDEX TOTAL RETURN SSCI INDEX TOTAL RETURN SSCI INDEX TOTAL METALS TR SSCI ENERGY TR SSCI INDEX TOTAL METALS TR SSCI AGRICULTURE TR SSCI AGRICULTUR	USD USD USD EUR USD EUR USD USD USD USD USD USD USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 238.07 382.74 98.53 SUER 2,314.78 395.88 1,565.93 383.86 51.27 1,296.01	0.08 0.03 0.11 0.09 -0.05 0.11 0.12 0.02 -0.42 -0.95 1.05 0.61 0.49 1.32 0.18	0.20 0.31 0.17 0.21 0.24 0.24 0.21 0.24 0.21 0.24 0.33 -0.37 -0.89 0.96 -0.25 2.06 -0.25 4.02 1.52	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.37 0.40 0.33 0.37 0.40 0.33 0.37 0.40 0.23 -0.50 -1.71 4.36 1.23 -0.89 -0.77 1.24	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 2.20 2.83 2.20 2.83 -2.73 -2.72 -0.54 3.41 -2.06	0.04 1.02 3.04 0.60 1.59 2.06 1.19 1.69 2.08 0.87 2.46 -0.06 7.10 13.45 6.27 -10.63 9.83 6.44	1.16 6.02 0.68 3.01 4.03 3.46 3.46 3.46 3.68 -0.22 -1.55 -3.52 17.62 0.18 9.25 -6.61 0.63	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.99 7.60 -0.09 -4.24 -8.95 23.37 11.20 -10.95 -10.95 10.95 10.95	0.52 0.55 9.89 -0.82 2.80 8.21 8.97 5.31 0.82 -2.00 3.19 8.21 8.97 5.31 0.39 -4.57 32.11 1.85 -13.40 -8.69 3.01	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 -46.37 -59.39 3.61 2.99 -25.65 2.56.82 -25.65 4.87	1.6 5.0 3.1 5.4 0.5 0.7 2.9 4.1	2 8 2 4 5 5 5 3 -		
shrits hound Spot GBP 1.33 0.36 1.87 -0.66 0.75 2.87 6.45 7.86 8.62 -17.25 swiss Franc Spot CHF 0.98 0.04 0.47 -0.70 -1.13 -0.81 3.17 4.50 1.14 -2.78 swiss Franc Spot CHF 0.98 0.04 0.47 -0.70 -1.13 -0.81 3.17 4.50 1.14 -2.78 swiss Franc Spot CHF 0.98 0.04 0.47 -0.70 -1.13 -0.81 3.17 4.50 1.14 -2.78 swiss Franc Spot CHF 0.98 0.023 -2.21 2.57 -1.12 2.59 0.71 -2.344 China Renminbi Spot CNY 6.59 0.06 1.05 -0.64 3.04 4.66 5.49 2.19 -6.94 singapore Dollar Spot SGD 1.35 -0.14 0.79 0.24 -0.27 1.47 3.26 6.85 9.43 -29.67 Norwegian Krone Spot NOK 7.90 0.04 1.31 0.82 -0.24	SLOBAL HY TR JS GOVERNMENT TR JS GOVERNMENT TR US GOVERNMENT TR US GOVERNMENT TR UU CORPORATE TR UU CORPORATE TR SU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, SLOBAL EM TR (HEDGED) 889/LTA U.S. LEV LOAN COMMODITY INDICES - BY TY SSCI INDEX TOTAL RETURN SSCI ENERGY TR SSCI INDUSTRIAL METALS TR SSCI PRECIOUS METALS TR SSCI AGRICULTURE TR SSCI AGRICUL	USD USD USD EUR USD EUR USD USD USD USD USD USD USD USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 288.07 382.74 98.53 SUER 2,314.78 395.88 1,384.74 1,565.93 383.86 51.27 1,296.01	0.08 0.03 0.11 0.09 0.05 0.11 0.12 0.02 -0.42 -0.95 0.61 0.49 1.32 0.18 -0.04	0.20 0.31 0.17 0.21 0.24 0.24 0.24 0.24 0.24 0.24 0.24 0.24	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.37 0.40 0.30 0.30 0.30 0.32 -0.50 -1.71 4.36 1.23 -0.89 -0.77 1.24 -0.66	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 -2.20 2.83 2.73 -2.72 -0.54 3.41 -2.06 -0.54	0.04 1.02 3.04 0.60 1.59 2.06 1.19 1.69 2.08 0.87 2.46 -0.06 7.10 13.45 14.76 6.27 -10.83 9.83 9.83 6.44 -2.82	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 3.68 -0.22 -1.55 -3.52 17.62 0.18 -9.25 -6.61 0.63 -9.25	2.35 9.84 2.29 5.47 7.22 3.51 6.46 (5.98 7.60 -0.09 -4.24 -8.95 23.37 11.20 -10.95 -10.70 (12.47) -8.99	0.52 0.55 9.89 -0.82 2.80 8.65 -2.00 3.19 8.97 5.31 0.82 -2.00 3.19 4.57 32.11 1.85 -13.40 -8.69 3.01 -4.61	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 17.32 1.88 - 46.37 -59.39 3.61 2.99 -25.65 -53.82 4.87 - 8.76	1.6 5.0 3.1 5.4 0.5 0.7 2.9 4.1	2 8 2 4 5 5 5 3 -		
Strazilian Real Spot BRU 3.17 0.23 -1.20 -0.33 -2.21 2.57 -1.12 2.59 0.71 -23.44 china Reaminibi Spot CNY 6.59 0.06 1.05 1.05 -0.64 3.04 4.66 5.49 2.19 -6.94 singapore Dollar Spot SGD 1.35 -0.14 0.72 1.47 3.26 6.83 1.99 -6.07 Russian Ruble Spot RUB 57.72 0.22 0.96 -0.06 0.60 3.83 -2.27 6.85 9.43 -29.67 Norwegian Krone Spot NOK 7.90 0.04 1.31 0.82 -0.24 4.58 8.71 9.40 3.20 -18.14 /OLATILITY / LIQUIDITY INDICES So 9.91 0.61 8.16 4.52 -5.33 0.40 -37.72 -29.20 -40.44 -53.20 So SWAY SPREAD SEMI 2YR USD 25.88 - -1.66 2.18 9.02 8.17 -21.25 2.68 14.40	GLOBAL HY TR JS GOVERNMENT TR JS GOVERNMENT TR US GOVERNMENT TR US HIGH YIELD TR CU CORPORATE TR UU CORPORATE TR UU HIGH YIELD TR SARCLAYS GLOBAL CONVERT. SARCLAYS G	USD USD USD EUR USD EUR USD USD USD USD USD USD USD USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 315.35 382.07 382.74 98.53 SUER 2,314.78 395.88 1,384.74 1,565.93 383.86 51.27 1,296.01 93.06 1.18	0.08 0.03 0.11 0.09 0.11 0.08 0.12 0.02 -0.42 -0.95 1.05 0.61 0.49 1.32 0.18	0.20 0.31 0.17 0.21 0.24 0.24 0.24 0.24 0.24 0.24 0.13 -0.37 -0.89 0.96 2.06 0.25 4.02 1.52 -0.83 0.79	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.37 0.40 0.33 0.23 -0.57 1.24 -0.57 1.24 -0.65 0.08	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 -2.20 2.83 2.73 -2.72 -0.54 3.41 -2.06 -0.54 -0.52	0.04 1.02 3.04 0.60 1.59 2.06 0.87 2.46 0.87 2.46 0.87 2.46 7.10 13.45 14.76 6.27 -10.83 9.83 6.44 -2.82 3.73	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 -0.22 -1.55 -3.52 17.62 0.18 -9.25 -6.61 0.63 -7.43 (11.40)	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.96 -0.09 -4.24 -4.24 -4.24 -4.24 -4.25 23.37 11.20 -10.95 -10.70 12.47 	0.52 0.55 9.89 -0.82 2.80 8.21 8.97 5.31 0.82 -0.99 -4.57 32.11 1.85 -1.3,40 -1.869 3.01 -4.61 6.94	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 -46.37 -59.39 3.61 2.99 -25.65 -53.82 4.87 -53.82 4.87	1.6 5.0 3.1 5.4 0.5 0.7 2.9 4.1	2 8 2 4 5 5 5 3 -		
China Renminbi Spot CNY 6.59 0.06 1.05 1.05 -0.64 3.04 4.66 5.49 2.19 -6.94 singapore Dollar Spot SGD 1.35 -0.14 0.79 0.24 -0.27 1.47 3.26 6.83 1.99 -6.07 Russian Ruble Spot RUB 57.72 0.22 0.96 -0.06 0.60 3.83 -2.27 6.85 9.43 -29.67 Norwegian Krone Spot NOK 7.90 0.04 1.31 0.82 -0.24 4.58 8.71 9.40 3.20 -18.14 VOLATILITY / LIQUIDITY INDICES 55.89 0.61 8.16 4.52 -5.33 0.40 -37.72 -29.20 -40.44 -53.20 USD SWAP SPREAD SEMI 2YR USD 25.88 - -1.66 2.18 9.02 8.17 -21.25 2.68 14.40 -2.12	GLOBAL HY TR US GOVERNMENT TR US CORPORATE TR US GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, SLOBAL EM TR (HEOGED) S&P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYI GSCI INDEX TOTAL RETURN SSCI ENERGY TR GSCI INDUSTRIAL METALS TR GSCI INDUSTRIAL METALS TR GSCI ADDUSTRIAL METALS TR GSCI ONDUSTRIAL METALS TR GDL SPOT \$/OZ CURRENCIES DOLLAR INDEX SPOT Bapanese Yen Spot British Pound Spot	USD USD USD USD USD EUR USD USD USD USD USD USD USD USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 288.07 382.74 98.53 SUER 2,314.78 395.88 1,384.74 1,565.93 383.86 51.27 1,296.01 1.28 1.18 112.28 1.33	0.08 0.03 0.11 0.09 0.05 0.11 0.12 0.02 -0.42 -0.95 0.61 0.49 1.32 0.61 0.49 1.32 0.61	0.20 0.31 0.17 0.21 0.24 0.24 0.24 0.24 0.24 0.23 0.24 0.24 0.25 0.26 0.25 0.26 0.25 0.25 0.25 0.25 0.25 0.25 0.25 0.25	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.37 0.40 0.30 0.23 -0.57 1.24 -0.50 1.23 -0.77 1.24 -0.06 0.08 0.50 0.50 0.56	-0.12 0.54 -0.50 0.49 0.78 0.08 0.33 0.66 0.40 0.11 0.22 2.83 2.73 -2.72 -0.54 3.41 -2.06 -0.52 -0.54 -0.52 -1.30 0.75	0.04 1.02 3.04 0.60 1.59 2.06 0.87 2.46 -0.06 7.10 13.45 14.76 6.27 -10.83 9.83 6.44 -2.82 3.73 1.19 2.87	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 3.68 -0.22 -1.55 -3.52 17.62 0.18 -9.25 -6.61 0.63 -9.25 -6.61 0.63 -9.25 -6.61 0.63 -9.25 -6.61 0.63 -9.25 -6.61 0.63 -9.25 -6.61 0.63 -9.25 -6.61 0.63 -0.25 -6.61 -0.25 -6.61 -0.25 -6.61 -0.25 -6.61 -0.25 -6.61 -0.25 -6.61 -0.25 -6.61 -0.25 -6.61 -0.25 -6.62 -0.25 -7.55	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 (5.98 7.60 -0.09 7.60 -0.09 7.60 -0.09 7.60 -0.09 7.60 -0.09 7.60 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.00 -0.09 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.00 -0.09 -0.09 -0.00 -0.09 -0.00 -0.09 -	0.52 0.55 9.89 -0.82 2.80 8.65 -2.00 3.19 8.21 8.21 8.21 8.21 8.21 8.21 1.85 -1.3,40 -4.69 3.01 -4.61 6.94 -7.94 -7.94 8.62	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 17.32 1.88 -46.37 -59.39 3.61 2.99 3.61 2.99 3.61 2.95 53.82 4.87 -7.29 4.57 -7.29 -4.725	1.6 5.0 3.1 5.4 0.5 0.7 2.9 4.1	2 3 2 4 5 5 5 3 -		
Singapore Dollar Spot SGD 1.35 -0.14 0.79 0.24 -0.27 1.47 3.26 6.83 1.99 -6.07 Russian Ruble Spot RUB 57.72 0.22 0.96 -0.06 0.60 3.83 -2.27 6.85 9.43 -29.67 Norwegian Krone Spot NOK 7.90 0.04 1.31 0.82 -0.24 4.58 8.71 9.40 3.20 -18.14 /OLATILITY / INDUCES .	GLOBAL HY TR JS GOVERNMENT TR JS GOVERNMENT TR US GOVERNMENT TR US GOVERNMENT TR UU CORPORATE TR UU CORPORATE TR UU 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 PRECIOUS METALS TR SSCI AGRICUTURE TR SSCI AGRICUTU	USD USD USD USD USD USD USD USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 238.07 382.74 98.53 SUER 2,314.78 383.86 51.27 1,296.01 93.06 1.18 112.28 1.33 0.88	0.08 0.03 0.11 0.09 0.05 0.11 0.12 0.02 -0.42 -0.95 1.05 0.61 0.42 0.61 0.42 0.61 0.42 0.18	0.20 0.31 0.17 0.21 0.24 0.24 0.24 0.24 0.24 0.33 0.24 0.33 0.24 0.33 0.24 0.35 0.26 0.26 0.26 0.20 0.36 0.20 0.36 0.20 0.37 0.37 0.39 0.36 0.20 0.37 0.24 0.24 0.24 0.24 0.24 0.24 0.24 0.24	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.37 0.40 0.30 0.23 -0.50 -1.71 4.36 1.23 -0.89 -0.77 1.24 -0.06 0.08 0.50 -0.66 0.08	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 2.20 2.20 2.23 2.73 -2.72 -0.54 3.41 -2.06 0.54 -0.52 -1.30 0.75 -1.13	0.04 1.02 3.04 0.60 1.59 2.06 0.87 2.46 0.83 9.83 6.44 -2.42 -2.82 3.73 1.19 2.87 0.81 -2.82 3.73 1.19 2.87 0.83 0.81 -2.82 3.73 1.19 2.87 0.83 0.81 -2.82 3.73 1.19 2.87 0.83 0.81 -2.82 0.87 0.83 0.81 -2.82 0.83 0.81 -2.82 0.81 -2.82 0.81 -2.82 0.81 -2.82 0.81 -2.82 0.81 -2.82 0.81 -2.82 0.81 -2.82 0.81 -2.82 0.81 -2.82 0.81 -2.82 0.83 0.81 -2.82 0.81 -2.82 0.81 -2.82 0.81 -2.82 0.83 0.81 -2.82 0.83 0.83 0.81 -2.82 0.83	1.16 6.02 0.68 3.01 4.03 0.64 2.12 3.46 3.68 -0.22 -1.55 -3.52 -1.55 -3.52 0.18 -9.25 -6.61 0.63 -7.43 (11.40) -2.55 6.45 5.45 5.45	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.99 7.60 -0.09 -4.24 -8.95 11.20 -10.70 12.47 33.37 11.20 -10.70 12.47	0.52 0.55 9.89 -0.82 2.80 8.21 8.97 5.31 0.82 -0.39 4.57 32.11 1.85 -1.360 -1.360 -3.01 -4.61 6.94 -7.36 8.62 1.14	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 -46.37 -59.39 3.61 2.99 3.61 2.99 -25.65 -53.82 4.87 -7.29 -4.55 -7.729 -4.55	1.6 5.0 3.1 5.4 0.5 0.7 2.9 4.1	2 3 4 5 5 3 -		
Rubie Spot RUB 57.72 0.22 0.96 -0.06 0.60 3.83 -2.27 6.85 9.43 -29.67 Vorwegian Krone Spot NOK 7.90 0.04 1.31 0.82 -0.24 4.58 8.71 9.40 3.20 -18.14 /OLATILITY / LQUIDITY INDICES SBOE SPX VOLATILITY / INDX SBOE SPX VOLATILITY / INDX SBOE SPX VOLATILITY / INDX SBOE SPX VOLATILITY / INDX SBOE SPX VOLATILITY / INDX SBOE SPX VOLATILITY / INDX SBOE SPX VOLATILITY / INDX SBOE SPX VOLATILITY / INDX SBOE SPX VOLATILITY / INDX SBOE SPX VOLATILITY / INDX SBOE SPX VOLATILITY / INDX SBOE SPAR VOLATILITY / INDX SBOE SPAR VOLATILITY / INDX SBOE SPX VOLATILITY / INDX SBOE SPAR VOLATILITY / INDX SB	SLOBAL HY TR JS GOVERNMENT TR JS GOVERNMENT TR JS GOVERNMENT TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR SCI GOBAL CONVERT, SCI GAL CONVERT, SCI MALT, SLOBAL CONVERT, SCI INDEX TOTAL RETURN SSCI ENERGY TR SSCI ENERGY TR SSCI ENERGY TR SSCI ENERGY TR SSCI AGRICULTURE TR	USD USD USD USD USD USD USD USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 288.07 382.74 98.53 SUER 2,314.78 395.88 1,384.74 1,565.93 383.86 51.27 1,296.01 93.06 1.18 112.28 1.33 0.98 3.17	0.08 0.03 0.01 0.09 0.01 0.11 0.11 0.12 0.02 -0.42 -0.95 1.05 0.61 0.49 1.32 0.61 0.49 1.32 0.18	0.20 0.31 0.17 0.21 0.24 0.24 0.24 0.24 0.19 0.24 0.19 0.24 0.19 0.26 0.37 -0.89 0.96 -0.25 4.02 2.06 -0.25 4.02 2.06 -0.25 4.02 -0.83 0.79 0.63 0.79 0.63 1.67 0.47	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.37 0.40 0.30 0.37 0.40 0.30 0.37 0.40 0.30 0.37 0.40 0.30 0.37 0.40 0.30 0.37 0.40 0.30 0.37 0.40 0.30 0.37 0.40 0.30 0.37 0.40 0.33 0.37 0.40 0.30 0.30 0.37 0.40 0.30 0.37 0.40 0.30 0.50 1.23 0.89 0.77 1.24 0.50	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 2.20 2.83 2.73 -2.72 -0.54 3.41 -2.06 -0.52 -1.30 0.75 -1.13 -2.72	0.04 1.02 3.04 0.60 1.59 2.06 0.87 2.46 -0.06 7.10 13.45 14.76 6.27 -10.83 9.83 6.44 -2.82 3.73 1.19 2.87 -0.81 -2.87 -0.87 -0.87 -0.83 -0.85 -0.83 -0.85 -0.83 -0.85 -0.83 -0.85 -0.83 -0.85 -0.85 -0.83 -0.85 -0	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 3.68 -0.22 -1.55 -3.52 17.62 -0.18 -9.25 -6.61 0.18 -9.25 -6.63 -0.53 -0.53 -0.53 -0.53 -0.53 -0.53 -0.54 -0.55	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.96 7.60 -0.09 -0.09 -4.24 -8.95 23.37 11.20 -10.95 -10.70 22.47 -10.95 9.12.42 4.48 7.86 4.50 2.59	0.52 0.55 9.89 -0.82 2.80 3.19 8.21 8.97 5.31 0.82 -2.00 3.19 8.21 8.97 5.31 0.39 -4.57 3.211 1.85 -13.40 -8.69 3.01 -4.61 6.94 8.62 1.14 0.71	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 17.32 1.88 -46.37 -59.39 3.61 2.99 -25.65 -53.82 4.87 8.76 -7.25 -4.75 -17.25 -2.78 -23.44	1.6 5.0 3.1 5.4 0.5 0.7 2.9 4.1	2 3 4 5 5 3 -		
Norwegian Krone Spot NOK 7.90 0.04 1.31 0.82 -0.24 4.58 8.71 9.40 3.20 -18.14 /OLATILITY / LIQUIDITY INDICES	SLOBAL HY TR JJS GOVERNMENT TR JJS GOVERNMENT TR JJS GORPORATE TR US GORPORATE TR US HIGH YIELD TR SARCLAYS GLOBAL CONVERT, SLOBAL EM TR (HEOGED) SAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TY SSCI INDEX TOTAL RETURN SSCI ENREGY TR SSCI ENREGY TR SSCI ENREGY TR SSCI ACTULUTURE	USD USD USD USD USD USD USD USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 288 382.74 98.53 SUER 2,314.78 395.88 1,384.74 1,565.93 383.86 51.27 1,296.01 93.06 1.18 112.28 1.33 0.98 3.17 6.59	0.08 0.03 0.11 0.09 0.05 0.11 0.12 0.02 -0.42 -0.95 1.05 0.61 0.49 1.32 0.61 0.49 1.32 0.61 0.49 1.32 0.61 0.49 1.32 0.61 0.49 1.32 0.04 -0.04 -0.06 0.36 0.04 0.26	0.20 0.31 0.17 0.21 0.24 0.24 0.24 0.24 0.23 0.24 0.13 -0.37 -0.39 0.96 2.06 -0.25 4.02 1.52 -0.63 0.79 0.63 1.87 0.47 4.120	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.37 0.40 0.30 0.23 -0.30 0.23 -0.57 1.23 -0.59 -0.77 1.24 -0.06 0.08 0.566 -0.70 -0.566 -0.70 -0.566 -0.70 -0.566 -0.70	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 -0.54 3.41 -2.06 -0.52 -0.54 -0.52 -1.30 0.75 -1.13 -2.21 -0.64	0.04 1.02 3.04 0.60 1.59 2.08 0.87 2.46 -0.06 7.10 1.4.76 6.27 -10.83 9.83 6.44 -2.82 3.73 1.19 2.87 -0.81 2.57 3.04	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 3.68 -0.22 -1.55 -3.52 17.62 0.18 9.25 -6.61 0.63 -9.25 -6.61 0.63 -1.140 -2.55 6.61 0.63 -1.140 -2.55 -3.52 -1.55 -3.52 -3.55 -3	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.96 7.60 -0.09 -4.24 -8.95 23.37 11.20 -10.95 -10.95 -10.95 -10.95 -10.95 -10.95 -10.70 12.47 -2.59 (2.59) (2.42) 4.48 5.45 (2.59) 5.49	0.52 0.55 9.89 -0.82 2.80 8.65 -2.00 3.19 8.21 8.21 8.21 8.21 8.21 8.21 1.85 -13.40 -4.61 6.94 -7.36 6.94 -7.36 1.14 0.71 2.19	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 	1.6 5.0 3.1 5.4 0.5 0.7 2.9 4.1	2 3 4 5 5 3 -		
VOLATILITY / LIQUIDITY INDICES CBOE SPX VOLATILITY INDX USD 9.91 0.61 8.16 4.52 -5.33 0.40 -37.72 -29.20 -40.44 -53.20 USD SWAP SPREAD SEMI 2YR USD 25.881.66 2.18 9.02 8.17 -21.25 2.68 14.40 -2.12	GLOBAL HY TR US GOVERNMENT TR US GORPORATE TR US GORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEGED) S&P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TY GSCI INDEX TOTAL RETURN GSCI ENREGY TR SSCI PRECIOUS METALS TR GSCI GINDUSTRIAL METALS TR GSCI GINDUSTRIAL METALS TR GSCI GINDUSTRIAL METALS TR GSCI GROUTUTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT S/OZ CURRENCIES DOLLAR INDEX SPOT GTIS FIND SPOT STITIS REAL SPOT	USD USD USD USD USD USD USD USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 238.07 382.74 98.53 SUER 2,314.78 395.88 1,384.74 1,565.93 383.86 51.27 1,296.01 93.06 1.18 112.28 1.33 0.98 5.127 1,296.01	0.08 0.03 0.11 0.09 -0.05 -0.10 0.12 0.02 -0.42 -0.95 1.05 0.61 0.49 1.32 0.18 -0.04 -0.06 0.29 0.36 0.04 0.29 0.06 0.04 0.06 0.04 0.06 0.04	0.20 0.31 0.17 0.21 0.24 0.24 0.24 0.24 0.24 0.24 0.24 0.24	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.37 0.40 0.33 0.37 0.40 0.23 1.23 -0.50 -1.71 4.36 1.23 -0.89 -0.77 1.24 -0.06 0.08 0.50 -0.66 0.08 0.50 -0.66 0.08 0.50 -0.66 0.50 -0.66 0.50 -0.66 0.24	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 2.20 2.83 2.73 -2.72 -0.54 -0.54 -0.52 -1.30 0.75 -1.13 -2.27 -0.54 -0.27	0.04 1.02 3.04 0.60 1.59 2.06 0.87 2.46 0.83 9.83 6.44 0.81 2.82 3.73 1.19 2.87 3.04 0.81 2.82 3.73 1.19 2.87 3.04 0.81 2.57 0.83 1.19 2.87 3.73 1.19 2.87 3.73 1.19 2.87 3.73 1.19 2.87 3.73 1.19 2.87 3.73 1.19 2.87 3.73 1.19 2.87 3.73 1.19 2.87 3.73 1.19 2.87 3.73 1.19 2.87 3.73 1.19 2.87 3.73 1.19 2.87 3.73 1.19 2.87 3.73 3.19 3.04 1.47 5.27 3.73 1.19 2.87 3.73 3.19 3.04 1.47 5.27 3.73 1.19 3.57 3.04 1.47 5.27 3.73 3.19 3.04 1.47 5.27 3.73 3.19 3.04 1.47 5.27 3.04 3.74 3.04 3.75 3.04 3.75 3.04 3.75 3.04 3.75 3.04 3.75 3.04 3.75 3.04 3.75 3.04 3.04 3.75 3.04 3.04 3.04 3.75 3.04	1.16 6.02 0.68 3.01 4.03 3.06 4.212 4.25 3.46 3.68 -0.22 7.45 7.45 0.18 9.25 7.62 0.18 9.25 6.61 0.63 7.43 (11.40) 2.55 6.45 3.17 7.1.22 4.66 3.26	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.69 7.60 -0.09 -4.24 -8.95 7.60 -0.09 -4.24 -8.95 11.20 -10.97 11.20 -10.97 12.47 -10.70 12.47 -10.70 12.47 -10.75 11.20 -10.75 10.5	0.52 0.55 9.89 -0.82 2.80 8.21 8.97 5.31 0.39 -0.39 -0.39 -0.39 -0.39 -13.40 3.01 -13.40 -3.01 -14.61 6.94 -7.36 8.62 1.14 0.71 2.19 9.9	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 -46.37 -59.39 3.61 2.99 -25.65 -53.82 4.87 -53.82 4.87 -7.29 -4.55 -7.29 -4.55 -7.29 -4.55 -7.29 -4.55 -7.29 -4.55 -7.29 -4.55 -7.29 -4.55 -7.29 -4.55 -7.29 -7.25 -7.28 -7.25 -7.28 -7.25 -7.28 -7.29 -7.25 -7.28 -7.29 -7.25 -7.29 -7.25 -7.29 -7.25 -7.29 -7.25 -7.29 -7.25 -7.29 -7.25 -7.29 -7.25 -7.29 -7.25 -7.29 -7.25 -7.29 -7.25 -7.29 -7	1.6. 5.0 3.1 5.4 0.5: 0.7 2.9 4.1	2 8 2 4 5 5 5 3 -		
CBOE SPX VOLATILITY INDX USD 9.91 0.61 8.16 4.52 -5.33 0.40 -37.72 -29.20 -40.44 -53.20 USD SWAP SPREAD SEMI 2YR USD 25.88 - -1.66 2.18 9.02 8.17 -21.25 2.68 14.40 -2.12	GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR US GORPORATE TR EU GOVERNMENT TR SACLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&C) INDEX TOTAL RETURN GSCI ENERGY TR SSCI INDUSTRIAL METALS TR SSCI AGRICULTURE TR ENERGIC 1ST 'CL' FUTURE SSCI AGRICULTURE TR ENERGIC 1ST 'CL' FUTURE SOLD SPOT S/OZ CURRENCIES DOLLAR INDEX SPOT SWISS FRAIC SP	USD USD USD USD USD USD USD USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 288.07 382.74 98.53 SUER 2,314.78 395.88 1,384.74 1,565.93 383.86 51.27 1,296.01 93.06 1.18 1.28 1.33 0.98 3.17 6.59 1.35 57.72	0.08 0.03 0.01 0.09 0.01 0.11 0.11 0.12 0.02 -0.42 -0.95 1.05 0.61 0.49 1.32 0.61 0.49 1.32 0.06 0.49 1.32 0.06 0.29 0.36 0.02	0.20 0.31 0.17 0.21 0.24 0.24 0.24 0.24 0.39 0.24 0.39 0.24 0.37 -0.89 0.96 -0.25 4.02 -0.25 4.02 -0.25 4.02 -0.25 4.02 -0.25 4.02 -0.83 0.79 0.63 1.87 0.63 1.87 0.47	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.37 0.40 0.30 0.37 0.40 0.30 0.37 0.40 0.30 0.37 1.23 0.89 -0.50 -1.71 4.36 0.89 -0.77 1.24 -0.66 0.05 0.50 -0.66 0.24 0.50 -0.20 0.20 -0.50 -0.71 1.24 -0.66 0.50 -0.24 -0.50 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.5	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 2.83 2.73 -2.72 -0.54 3.41 -2.06 -0.52 -1.30 0.75 -1.13 -0.52 -1.13 -0.52 -1.13	0.04 1.02 3.04 0.60 1.59 2.06 0.87 2.46 -0.06 7.10 13.45 14.7	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 3.68 -0.22 	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.95 7.60 -0.09 -0.09 -4.24 -8.95 23.37 11.20 -10.95 -10.70 12.47 11.20 -10.95 -10.70 12.42 4.48 7.86 4.50 2.59 5.49 6.83 5.49 6.85	0.52 0.55 9.89 -0.82 2.80 3.19 8.21 8.97 5.31 0.82 -2.00 3.19 8.21 8.97 5.31 0.39 -4.57 3.211 1.85 -13.40 -8.69 3.01 -4.61 6.94 8.62 1.14 0.71 2.19 1.99 1.99 9.43	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 7-59.39 3.61 2.99 -25.65 -53.82 4.53 5.48 7.29 -25.65 -7.29 -2.7.84 -7.29 -2.7.84 -2.2,84 -6.07 -2.26,67 -2.26,67	1.6. 5.0 3.1 5.4 0.5: 0.7 2.9 4.1	2 8 2 4 5 5 5 3 -		
USD SWAP SPREAD SEMI ZYR USD 25.881.66 2.18 9.02 8.17 -21.25 2.68 14.40 -2.12	GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR US GORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) 58.P/LTA U.S. LEV LOAN COMMODITY INDICES - BY TY GSCI MOUST NAL METALS TR GSCI ENERGY TR GSCI ENERGY TR GSCI ENERGY TR GSCI ENERGY TR GSCI ENERGY TR GSCI ADULTS MALETALS TR GSCI ADULTS TA	USD USD USD USD USD USD USD USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 288.07 382.74 98.53 SUER 2,314.78 395.88 1,384.74 1,565.93 383.86 51.27 1,296.01 93.06 1.18 1.28 1.33 0.98 3.17 6.59 1.35 57.72	0.08 0.03 0.01 0.09 0.01 0.11 0.11 0.12 0.02 -0.42 -0.95 1.05 0.61 0.49 1.32 0.61 0.49 1.32 0.06 0.49 1.32 0.06 0.29 0.36 0.02	0.20 0.31 0.17 0.21 0.24 0.24 0.24 0.24 0.39 0.24 0.39 0.24 0.37 -0.89 0.96 -0.25 4.02 -0.25 4.02 -0.25 4.02 -0.25 4.02 -0.25 4.02 -0.83 0.79 0.63 1.87 0.63 1.87 0.47	0.00 0.13 0.32 0.04 0.27 0.20 0.13 0.33 0.37 0.40 0.30 0.37 0.40 0.30 0.37 0.40 0.30 0.37 1.23 0.89 -0.50 -1.71 4.36 0.89 -0.77 1.24 -0.66 0.05 0.50 -0.66 0.24 0.50 -0.20 0.20 -0.50 -0.71 1.24 -0.66 0.50 -0.24 -0.50 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.24 -0.50 -0.5	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 2.83 2.73 -2.72 -0.54 3.41 -2.06 -0.52 -1.30 0.75 -1.13 -0.52 -1.13 -0.52 -1.13	0.04 1.02 3.04 0.60 1.59 2.06 0.87 2.46 -0.06 7.10 13.45 14.7	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 3.68 -0.22 	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 6.95 7.60 -0.09 -0.09 -4.24 -8.95 23.37 11.20 -10.95 -10.70 12.47 11.20 -10.95 -10.70 12.42 4.48 7.86 4.50 2.59 5.49 6.83 5.49 6.85	0.52 0.55 9.89 -0.82 2.80 3.19 8.21 8.97 5.31 0.82 -2.00 3.19 8.21 8.97 5.31 0.39 -4.57 3.211 1.85 -13.40 -8.69 3.01 -4.61 6.94 8.62 1.14 0.71 2.19 1.99 1.99 9.43	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 7-59.39 3.61 2.99 -25.65 -53.82 4.53 5.48 7.29 -25.65 -7.29 -2.7.84 -7.29 -2.7.84 -2.2,84 -6.07 -2.26,67 -2.26,67	1.6. 5.0 3.1 5.4 0.5: 0.7 2.9 4.1	2 8 2 4 5 5 5 3 -		
	GLOBAL HY TR US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) S&P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYI GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI ENERGY TR GSCI ENERGY TR GSCI INDUST RIAL METALS TR GSCI PRECIOUS METALS TR GSCI ONDUST RIAL METALS TR GSCI FROM SPOT SPOT SOL CURRENCIES DOLLAR INDEX SPOT DOLLAR INDEX SPOT SWISS FRANC SPOT SWISS FRANC SPOT SWISS FRANC SPOT SWISS FRANC SPOT NOTWEGIAN KTOME SPOT VOLATILITY / LIQUIDITY INDIC	USD USD USD USD USD USD USD USD USD USD	SSUER 511.09 1,302.79 2,165.24 2,875.99 1,944.80 249.79 269.58 315.35 238.07 382.74 98.53 SUER 2,314.78 395.88 1,384.74 1,565.93 383.86 51.27 1,296.01 93.06 1.18 112.28 1.33 0.98 6.59 1.35 5.7.72 7.90	0.08 0.03 0.11 0.09 0.05 0.11 0.12 0.02 -0.42 -0.95 0.61 0.49 1.32 0.61 0.49 1.32 0.61 0.49 1.32 0.61 0.49 1.32 0.61 0.49 1.32 0.61 0.04 -0.04 -0.04 -0.05 0.06 0.04 0.23 0.06 0.04 0.23 0.06 0.04 0.23 0.06 0.04 0.02	0.20 0.31 0.17 0.21 0.24 0.24 0.24 0.24 0.37 -0.89 0.96 2.06 -0.25 3.02 1.52 -0.83 0.79 0.56 1.67 0.79 0.59 1.67 0.79 0.59 1.67 0.79 0.79 0.59 1.67	0.00 0.13 0.22 0.04 0.27 0.20 0.13 0.37 0.40 0.30 0.23 -0.50 1.23 -0.50 1.23 -0.50 0.08 0.506 -0.70 0.30 0.24 -0.68 0.50 0.24 -0.682 0.82	-0.12 0.54 -0.50 0.49 0.78 -0.08 0.33 0.66 0.40 0.11 0.22 -2.20 2.83 2.73 -2.72 -0.54 3.41 -2.06 0.54 -0.52 -0.52 -1.30 0.75 -1.13 -2.21 -0.64 -0.27 0.60 -0.24	0.04 1.02 3.04 0.60 1.59 2.06 1.19 2.08 0.87 2.46 -0.06 7.10 13.45 14.76 6.27 -10.83 9.83 6.44 -2.82 3.73 1.19 2.87 -0.81 2.57 -0.81 2.57 3.04 1.47 3.53 1.47 3.53 1.47 3.53 1.47 3.53 1.47 3.53 1.47 3.53 1.47 3.53 1.47 3.53 1.47 3.53 1.47 3.53 1.47 3.53 1.47 3.53 1.47 3.53 1.47 3.55 3.57	1.16 6.02 0.68 3.01 4.03 0.64 2.12 4.25 3.46 3.68 -0.22 -1.55 -3.52 17.62 0.18 -9.25 -6.61 0.63 -9.25 -6.61 0.63 -9.25 -6.61 0.63 -9.25 -6.61 0.63 -9.25 -6.61 0.64 -9.25 -6.61 0.64 -9.25 -6.61 0.64 -9.25 -6.61 0.64 -9.25 -6.61 0.64 -9.25 -6.61 0.64 -9.25 -6.61 0.64 -9.25 -6.61 0.64 -9.25 -6.61 0.64 -9.25 -6.61 0.64 -9.25 -6.61 0.64 -7.12 -7	2.35 9.84 2.29 5.47 7.22 -0.20 3.51 6.46 (5.95 7.60 -0.09 -4.24 -8.95 23.37 11.20 -10.95 -10.95 -10.70 (2.247) -10.95 -1	0.52 0.55 9.89 -0.82 2.80 8.65 -2.00 3.19 8.21 8.21 8.21 8.21 8.21 1.85 -13.40 -8.69 3.01 -4.61 6.94 -7.36 6.94 -7.36 1.14 0.71 2.19 1.99 9.43 3.20	19.50 5.12 11.60 19.05 6.99 11.37 18.89 15.43 17.32 1.88 17.32 1.88 2.99 3.61 2.99 3.61 2.99 3.61 2.99 3.61 2.95 53.82 4.87 8.76 -7.29 4.87 8.76 -7.29 4.87 4.69 4 -6.94 -6.94 -6.94 -6.94 -6.94 -6.94 -7.8,14	1.6. 5.0 3.1 5.4 0.5: 0.7 2.9 4.1	2 8 2 4 5 5 5 3 -		
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