Another Friday has arrived. The week has been interesting yet again! Wednesday gave us new all-time highs on the DJIA, The S&P500 and the NASDAQ. Even bonds rose some in price. We were happy in being right, but just for a day... Thursday made us commensurate with Job (the guy in the whale, not the fellow from the Apple!), as our beliefs were tested- The tax reform shenanigans in Washington DC and Trump's crossed messages in the far east confounded the markets. The DJIA dropped some 250 points before rebounding to "only" 100 points down. Even the Nikkei fell almost 1% ahead of our wakeup alarm. And now, as our pen scratches the paper we see that the European markets are giving back some 0.40% and the US futures are following with a similar down of 0.40% It wasn't easy for Job... We know the feeling.

Not easy, yes, but we remain believers. We believe that inflation is low and is likely to remain so for a very long time. At the risk of being repetitive, we see the root-issue here as being the process of disintermediation via the price-discovery afforded by the "Amazon-Effect". This 'effect' is only in its starting-blocks as there is much margin to be squeezed-out of the global commerce. In itself, this view leads us to believe that the low interest environment we are living in will remain inspite of Cenral Banks' chatter to the contrary. Yes, for honour-sake they will raise short rates a little in the USA, then in a year's time the ECB may add a 0.25% cost to the Euro and yet another year later so will the Swiss National Bank. Japan may or may not as they have a different way of thinking. But we doubt we will see a flaming-up of the cost of money for a very, very long time. This suggests to us that the bond market will be volatile in a very narrow price band and that interest rate curves will remain more or less as they are today, possibly flattening somewhat.

The trading in the FX markets which had been buying the Dollar against everybody have reversed trend since yesterday, skimming some of the recent gains. The excuse being the appearance of discords on the US tax reform bill in Congress. We try to see through the mist of DC- The tax reform is necessary and will happen, in one form or another, imminently. Clearly the self-imposed deadline of Thanksgiving wasn't realistic, so markets fluctuate on perceived delays. Now it may only happen in early next year, maybe retroactive to January first... Does it really matter? We are confident that what needs to happen will come to be. And when it does, or even just when we will know what exactly and when, all will come back to order- Dollar back up, equities up and bond yield up as their prices deline some. It is coming, it is yet another Job-like belief...

Our core outlook was reinforced with a read of a headline "America's Retail Apocalypse is Really Just Beginning"- The so-called retail apocalypse has become so ingrained in the U.S. that it now has the distinction of its own Wikipedia entry. The industry's response to that kind of doomsday description has included blaming the media for hyping the troubles of a few well-known chains as proof of a systemic meltdown. There is some truth to that. In the U.S., retailers announced more than 3,000 store openings in the first three quarters of this year. But chains also said 6,800 would close. And this comes when there's sky-high consumer confidence, unemployment is historically low and the U.S. economy keeps growing. Those are normally all ingredients for a retail boom, yet more chains are filing for bankruptcy and rated distressed than during the financial crisis. That's caused an increase in the number of delinquent loan payments by malls and shopping centers. Toys "R" Us Inc. served as an early sign of what might lie ahead. It surprised investors in September by filing for bankruptcy—the third-largest retail bankruptcy in U.S. history—after struggling to refinance just \$400 million of its \$5 billion in debt. The coming wave of risky retail debt maturities doesn't take into account that companies currently considered stable by ratings agencies also have loads of borrowings. Just among the eight publicly-traded department stores, there is about \$24 billion in debt, and only two of those—Sears Holdings Corp. and Bon-Ton Stores Inc.—are rated distressed by Moody's. "A pall has been cast on retail," said Charlie O'Shea, a retail analyst for Moody's. "A day of reckoning is coming." Stay away from this sector, own Amazon... And what happens in America often gets replicated in the rest of the world...

We are closing-down Q3 earnings' season and see that of the S&P 500 companies, 457 have reported- we see that about 65% beat on sales and 75% beat on earnings. Broad beats, across all sectors but two- utilities and telecoms which disapponted n revenues and earnings. Technology, financials and basic materials rewared the most. In chart form it is a pleasing picture as we roll into Q4...

Optimism aside, the "Elephant in the Room" is actually a camel... In Saudi Arabia, Bin Salman, who is widely expected to soon become king, is trying to generate growth by transforming the Saudi economy. Selling off a stake in state oil giant Saudi Aramco next year is the cornerstone of the plan, called Vision 2030. And then, the Camel roard- A large purge of the Saudi elite has occurred. In his power-play, the Crown Prince has jailed a broad spectrum of the rich and powerful of the Kingdom, including Bin Tallal... This scary, as there is little to no visibility into the true workings in this zone of the world. Saudi Arabia is the ally of the USA and the West in its altercations with Iran. Oil prices have been drifting up, trading arount \$60/bbl and are more likely to rise toward \$70 a barrel than sink back to \$50 in the wake of the biggest political shakeup in Saudi Arabia in decades, according to Roberto Friedlander, head of energy trading at Seaport Global Securities. As oil has risen, OPEC ministers' assessments of a "fair price" for their crude have probably increased too, and that could put them at odds with their chief non-OPEC partner: Russia. Some technical signs though suggest the oil rally is close to peaking and might fall flat. We also must keep an eye on Brexit. We read of troubles in the UK house prices already, May is troubled into December and there is no visible solution for the inter-Irish border issue. We are closing-in to the Christmas period and remain optimistic... But then, the place where optimism most flourishes is the lunatic asylum...



Market Weekly Highlights:

 The dollar has marked a pause this week with DXY showing 94.44. The EUR is trading almost unchanged against the USD currently at 1.1642 the same level as where it opned the week. USDCHF is at almost 0.9950. The Pound has fluctuated this week around 1.314 after last week's interest rate hike of BOE in a decade. The Japanese Yen shows 113.43 against the USD slightly higher for the week.

The Russian Ruble and Brazilian Real have traded sideways against the USD for the week showing respectively about 59.25 and 3.2575 as we write.

Crude oil WTI is up tarding above \$57, whilst Brent stands some \$7 higher at just \$64.

 10Y U.S. Treasuries are trading down in price with yields moving higher from 2.30% to actually 2.377%

The Japanese 10 year JGB yield has moved down this week at 0.043% continuing to offer POSITIVE yields.

In Europe, the German Bund yield which hit almost 0.50% last month moved down to go back up again is trading at 0.40% higher for the week. The French 10Y Yield followed a similar path reaching 0.67% on Wednesday to only go back up at 0.77%.

In Peripheral Europe Italian 10Y yields are now below 2.0% trading at 1.80%, almost where they started the year 1.73%, whilst the Spanish 10Y yields trade some 30ps lower than Italy at 1.52% but higher then where they started the year at 1.30%.

Equity markets are mixed this week in the USA with Nasdaq and SP500 trading higher, whilst DJIA trading lower and coming off the all time highs touched on Wednesday. The DJIA is above 23'460 down about 0.23% for the week, SP500 at just below 2'585, 0.18% higher for the week and Nasdaq just above 6'750, up some 0.52% as we watch.

In Europe markets are showing mostly negative returns for the week with Eurostoxx50 down 2.29%, the DAX and CAC40 at respectively -2.15% and -2.28% for the week as are the peripheral Spanish IBEX35 down a big 2.43% and FTSE MIB down 1.66% as we watch.

The Nikkei trades higher by +0.63% for the week and shows strong positive returns for the year of almost 19% possibly on the back of the Yen weakening.



Highlighted items are interesting data points for the week

All data is compiled from Bloomberg

INDEX NAME	CCY	Last Price	1D	5D	MTD	1M	ANGE IN %	(unless inc	YTD	17	3Y		
INDEX NAME		Last Price	10	30	MID	1M	3M	DIM	YID	11	31	- 1-1-	
EQUITY MARKET INDICES - BY												Fwd P/E	T12m P/I
5&P 500 INDEX	USD	2,584.62	-0.35	0.18	0.36	1.33	6.00	7.71	15.45	19.25	26.81	19.38	21.81
NASDAQ COMPOSITE INDEX	USD	6,750.05	-0.34 -0.57	-0.23 0.52	0.36	2.76	7.41 8.58	12.03	18.72 25.39	24.75 29.59	33.20 45.11	18.70 23.93	19.71 47.08
RUSSELL 2000 INDEX	USD	1,475.02	-0.45	-1.44	-1.85	-2.19	7,47	5.39	8.69	17.85	25.05	32,45	47.80
URO STOXX 50	EUR	3,612.50	-1.16	-1.97	-1.54	0.51	5.35	-0.78	9.93	18.73	16.89	15.62	18.79
EURO STOXX 600	EUR	390.07	-1.08	-1.37	-1.16	0.12	3.88	-1.47	8.08	15.27	15.67	16.22	21.03
CAC 40 INDEX	EUR	5,407.75	-1.16	-1.86	-1.60	0.97	5.87	0.28	11.38	19.52	28.24	15.88	18.70
DAX INDEX	EUR	13,182.56	-1.49	-2.00	-0.15	2.01	9.95	3.55	15.06	24.27	41.25	14.83	19,21
TSE 100 INDEX WISS MARKET INDEX	GBP	7,484.10 9,177.82	-0.48 -0.95	-0.89 -1.51	0.00 -0.66	-0.60 -0.93	1.40 2.58	1.46	4.91 11.69	9.75 15.79	13.34 3.53	15.14 18.57	22.60 24.45
NIKKEI 225	JPY	22,868.71	-0.20	0.63	3.04	8,92	14.96	13.98	18.66	30.77	35.17	19.37	19.37
HANG SENG INDEX	HKD	29,136.57	0.79	1.81	3.10	2.21	6.11	16.41	32.36	27.50	22.64	13.21	13.75
HANGHAI SE COMPOSITE	CNY	3,427.80	0.36	1.81	1.16	1.47	5.24	12.44	10.60	8.24	38.77	14.86	17.29
8&P BSE SENSEX INDEX	INR	33,250.93	0.10	-1.19	0.21	4.26	5.56	10.03	25.00	20.95	19.40	21.74	24.00
RUSSIAN RTS INDEX \$	USD	1,161.38	0.96	4.12	4.61	2.63	13.16	4.77	1.07	17.19	11.40	7.59	8.24
MSCI WORLD	BRL USD	72,930.69 2,042.36	-1.93 -0.38	-1.21 -0.15	0.27	-5.16 1.03	8.86 5.26	8.29 7.72	21.09 16.63	19.17 20.05	38.32 19.12	13.90 17.97	21.32
MSCI WORLD HEDGED	USD	915.71	-0.44	0.01	0.40	1.97	5.27	7.63	16.34	22.51	31.81	-	20.99
MSCI WORLD LOCAL	-	1,553.95	-0.43	-0.27	0.34	1.66	5.92	6.19	13.90	18.95	23.03	17.97	20.99
MSCI AC WORLD	USD	498.59	-0.34	-0.05	0.39	1.13	5.50	8.42	18.19	21.09	18.69	17.43	20,30
MSCI EM	USD	1,133.78	-0.07	0.68	1.31	1.91	7.34	13.94	31.49	29.48	13.64	14.19	16.28
MSCI AC ASIA x JAPAN	USD	704.43	0.16	0.70	1.80	3.35	8.58	16.57	36.96	31.79	23.33	14.81	15.86
MSCI EM LATIN AMERICA	USD	2,785.79	-1.22	-0.44	-0.84	-6.06	1.12	4.09	19.02	19.99	-7.86	15.44	19.90
MSCI EM Eur, ME & Africa	USD	271.37	-0.19	1.33	1.14	0.40	1.74	3.83	10.87	17.25	-9.41	11.96	13.39
EQUITY MARKET INDICES - BY	SECTOR											P/E	P/E
MSCI ENERGY	USD	217.58	0.13	1.65	2.79	3.36	10.25	6.38	-0.64	6.67	-17.17	27.09	33.93
MSCI MATERIALS	USD	270.37	-0.88	-0.39	0.60	2.09	8.63	14.39	21.86	22.70	18.87	17.27	19.35
MSCI INDUSTRIALS	USD	252.26	-1.03	-0.82	-0.48	0.51	5.74	8.22	18.72	20.33	25.56	18.37	20.67
MSCI CONS DISCRETIONARY MSCI CONS STAPLES	USD	226.92 226.93	-0.32 -0.02	-0.20 0.50	-0.11 0.52	0.35 -0.71	3.88 -0.81	4.42 0.45	15.52 9.34	19.86 11.54	27.62 13.72	17.73 20.41	19.66 22.31
MSCI HEALTH CARE	USD	223.19	-0.02	-0.38	0.01	-0.71	3.01	4.80	15.75	12.41	11.90	17.50	23.07
MSCI FINANCIALS	USD	121.29	-0.28	-1.19	-1.01	-0.72	3.18	8.31	14.23	21.47	17.58	14.28	16.41
MSCI INFO TECH	USD	220.94	-0.83	0.13	1.07	6.31	13.51	16.66	37.03	40.72	59.94	20.06	25.85
MSCI TELECOMS	USD	67.10	0.22	-0.78	-1.41	-4.51	-4.94	-2.67	-3,49	3.41	-4.15	14.24	18.33
MSCI UTILITY	USD	132.98	-0.12	0.74	0.80	2.36	2.37	7.55	15.67	20.25	7.65	17.13	20.47
MSCI WORLD REAL ESTATE	USD	212.71	0.20	2,43	3,25	2.97	3.87	6.62	11.90	14.82	9.79	25,15	18.76
HEDGE FUND INDICES													
HFRX GLOBAL HEDGE FUND	USD	1,265.15	-0.28	-0.02	-0.02	0.37	1.67	2.82	5.13	7.41	3.51		
HFRX EQUAL WEIGHTED	USD	1,269.11	-0.21	0.07	0.09	0.33	1.21	2.19	4.27	6.09	6.17		
HFRX GLOBAL EUR	EUR	1,115.72	-0.28	-0.04	-0.11	0.18	1.08	1.59	3.05	4.97	-1.17		
MARKET INDICES PERFOR	RMANC	E											09/11/20
NDEX NAME	CCY	Last Price	1D	5D	MTD	PRICE CH	ANGE IN %		dicated) YTD	1Y	3Y		
LIBOR RATES AND YIELD ON US						TIAI	3M	6M	TID		- 21		
US 3 MONTH	USD	1.23	0.24	5.61	9.41	15,30	19,49	33.62	72,79	75.84			
	030	1123	0.24										
	USD	1.64	0.86						45.36		-		
	USD	1.64 2.37	0.86 3.19	2.74	4.22	12.96	31.73	28.71	45.36 -7.08	72.68 22.34	-		
US 10 YEAR	USD USD	1.64 2.37 1.41	0.86 3.19 0.72		4.22				45.36 -7.08 41.19	72.68	-		
US 2 YEAR <mark>US 10 YEAR</mark> US LIBOR 3M EUR LIBOR 3M	USD	2.37	3.19	2.74 4.10	4.22 -0.58	12.96 1.28	31.73 17.60	28.71 -4.06	-7.08	72.68 22.34	-		
US 10 YEAR US LIBOR 3M EUR LIBOR 3M GBP LIBOR 3M	USD USD EUR GBP	2.37 1.41 -0.38 0.53	3.19 0.72 0.00 0.20	2.74 4.10 2.50 -0.03 7.44	4.22 -0.58 2.86 0.10 8.56	12.96 1.28 5.95 -0.14 18.17	31.73 (17.60) 10.04 -0.52 24.18	28.71 -4.06 22.53 -1.36 20.56	-7.08 41.19 -4.14 15.86	72.68 22.34 52.75 -4.64 12.39	-		
US 10 YEAR US LIBOR 3M EUR LIBOR 3M GBP LIBOR 3M	USD USD EUR	2.37 1.41 -0.38	3.19 0.72 0.00	2.74 4.10 2.50 -0.03	4.22 -0.58 2.86 0.10	12.96 1.28 5.95 -0.14	31.73 17.60 10.04 -0.52	28.71 -4.06 22.53 -1.36	-7.08 41.19 -4.14	72.68 22.34 52.75 -4.64	:		
JS 10 YEAR JS LIBOR 3M EUR LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M	USD USD EUR GBP CHF	2.37 1.41 -0.38 0.53 -0.74	3.19 0.72 0.00 0.20	2.74 4.10 2.50 -0.03 7.44	4.22 -0.58 2.86 0.10 8.56	12.96 1.28 5.95 -0.14 18.17	31.73 (17.60) 10.04 -0.52 24.18	28.71 -4.06 22.53 -1.36 20.56	-7.08 41.19 -4.14 15.86	72.68 22.34 52.75 -4.64 12.39	-	Yield to Wo	orst
<mark>US 10 YEAR</mark> US LIBOR 3M EUR LIBOR 3M	USD USD EUR GBP CHF	2.37 1.41 -0.38 0.53 -0.74	3.19 0.72 0.00 0.20	2.74 4.10 2.50 -0.03 7.44	4.22 -0.58 2.86 0.10 8.56	12.96 1.28 5.95 -0.14 18.17	31.73 (17.60) 10.04 -0.52 24.18	28.71 -4.06 22.53 -1.36 20.56	-7.08 41.19 -4.14 15.86	72.68 22.34 52.75 -4.64 12.39	9.45	Yield to Wo	
US 10 YEAR) US LIBOR 3M EUR LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY TY	USD USD EUR GBP CHF	2.37 1.41 -0.38 0.53 -0.74	3.19 0.72 0.00 0.20 -0.40	2.74 4.10 2.50 -0.03 7.44 -0.62	4.22 -0.58 2.86 0.10 8.56 -1.42	12.96 1.28 5.95 -0.14 18.17 -1.50	31.73 17.60 10.04 -0.52 24.18 -1.54	28.71 -4.06 22.53 -1.36 20.56 -0.90	-7.08 41.19 -4.14 15.86 -1.18	72.68 22.34 52.75 -4.64 12.39 -0.18	9,45		L
US 10 YEAR US LIBOR 3M US LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR	USD USD EUR GBP CHF PE OF I	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50	3.19 0.72 0.00 0.20 -0.40 -0.18 -0.24 -0.07	2.74 4.10 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.98 0.26	12.96 (1.28) 5.95 -0.14 18.17 -1.50 0.53 -0.83 0.20	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18	28.71 -4.06 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58	-7.08 41.19 -4.14 15.86 -1.18 2.80 8.81 2.40	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15	17.61 5.40	1.61 5.31 1.61	L L
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JS 10 YEAR JS 118 OF 3 M JS 118 OF 3 M SBP LIBOR 3 M SHE LIBOR 3 M SHELED INCOME INDICES - BY TY SLOBAL AGG TR HEDGED SLOBAL BY TR JS GOVERNMENT TR JS CORPORATE TR JS HIGH YIELD TR SU GOVERNMENT TR	USD USD EUR GBP CHF VPE OF II USD USD USD USD USD USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74	3.19 0.72 0.00 0.20 -0.40 -0.18 -0.24 -0.07 -0.18 -0.38 -0.45	2.74 4.10 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.16	4,22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.98 0.26 -0.06 -0.76 -0.12	12.96 1.28 5.95 -0.14 18.17 -1.50 0.53 -0.83 0.20 0.16 -0.57 0.89	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.14	28.71 -4.06 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58 3.56 (2.55) 1.62	-7.08 41.19 -4.14 15.86 -1.18 2.80 8.81 2.40 5.55 6.64 0.58	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 1.17 5.05 9.10 0.89	17.61 5.40 12.36 16.87 7.63	1.61 5.31 1.61 3.20 5.74 0.46	L L L D
JS 10 YEAR JS LIBOR 3M US LIBOR 3M SBP LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M SIXED INCOME INDICES - BY TY SLOBAL AGG TR HEDGED GLOBAL HY TR JS GOVERNMENT TR JS CORPORATE TR JS HIGH YIELD TR EU GOVERNMENT TR	USD USD EUR GBP CHF VPE OF II USD USD USD USD USD EUR USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10	3.19 0.72 0.00 0.20 -0.40 -0.18 -0.24 -0.07 -0.18 -0.38 -0.45 -0.26	2.74 4.10 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.11	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.98 0.26 -0.06 -0.76	12.96 1.28 5.95 -0.14 18.17 -1.50 0.53 -0.83 0.20 0.16 -0.57 0.89 1.02	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.14 0.58 1.41	28.71 -4.06 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58 3.56 2.55 1.62 3.04	-7.08 41.19 -4.14 15.86 -1.18 2.80 8.81 2.40 5.55 6.64	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 1.17 5.05 9.10 0.89 4.86	17.61 5.40 12.36 16.87 7.63 11.73	1.63 5.33 1.63 3.20 5.74	L L L D
JS 10 YEAR JS 118 YEAR JS 118 OR 3 M GBP LIBOR 3 M GBP LIBOR 3 M GHE LIB	USD USD EUR GBP CHF VPE OF II USD USD USD USD USD USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74	3.19 0.72 0.00 0.20 -0.40 -0.18 -0.24 -0.07 -0.18 -0.38 -0.45	2.74 4.10 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.16	4,22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.98 0.26 -0.06 -0.76 -0.12 0.01	12.96 1.28 5.95 -0.14 18.17 -1.50 0.53 -0.83 0.20 0.16 -0.57 0.89	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.14	28.71 -4.06 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58 3.56 (2.55) 1.62	-7.08 41.19 -4.14 15.86 -1.18 2.80 8.81 2.40 5.55 6.64 0.58 4.48	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 1.17 5.05 9.10 0.89	17.61 5.40 12.36 16.87 7.63	1.61 5.31 1.61 3.20 5.74 0.46	L L L D
US 10 YEAR US LIBOR 3M US LIBOR 3M GBP LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M GBP LIBOR	USD USD EUR GBP CHF USD USD USD USD USD EUR USD EUR	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51	3.19 0.72 0.00 0.20 -0.40 -0.18 -0.24 -0.07 -0.18 -0.38 -0.45 -0.26 -0.29	2.74 4.10 2.50 -0.03 7.44 -0.62 0.01 -0.76 -0.22 -0.75 -0.16 -0.11 -0.42	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.98 0.26 -0.06 -0.76 -0.12 0.01 -0.14	12.96 1.28 5.95 -0.14 18.17 -1.50 0.53 -0.83 -0.83 -0.16 -0.57 0.89 1.02 0.82	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.14 0.58 1.41 1.69	28.71 -4.06 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58 3.56 (2.55) 1.62 3.04 3.42	-7.08 41.19 -4.14 15.86 -1.18 2.80 8.81 2.40 5.55 6.64 0.58 4.48 7.19	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 1.17 5.05 9.10 0.89 4.86 8.68	17.61 5.40 12.36 16.87 7.63 11.73 18.39	1.61 5.31 1.61 3.20 5.74 0.46	L L D I I I
US 10 YEAR US LIBOR 3M US LIBOR 3M GBP LIBOR 3M CHE LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL HY TR US CORPORATE TR US CORPORATE TR EU HIGH YIELD TR SARCLAYS GLOBAL CONVERT.	USD USD EUR GBP CHF VSD USD USD USD USD EUR USD EUR USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56	3.19 0.72 0.00 0.20 -0.40 -0.18 -0.24 -0.07 -0.18 -0.38 -0.45 -0.26 -0.26	2.74 4.10 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.16 -0.11 -0.42 -0.42	4,22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.98 0.26 -0.06 -0.76 -0.12 0.01 -0.14 -0.50	12.96 (1.28) 5.95 -0.14 18.17 -1.50 0.53 -0.83 0.20 0.16 -0.57 0.89 1.02 0.82 -0.26	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.14 0.58 1.41 1.69 0.91	28.71 -4.06 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58 3.56 2.55 1.62 3.04 3.42 2.22	-7.08 41.19 -4.14 15.86 -1.18 2.80 8.81 2.40 5.55 6.64 0.58 4.48 7.19 6.74	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 1.17 5.05 9.10 0.89 4.86 8.68 9.10	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38	1.61 5.31 1.61 3.22 5.74 0.44 0.64 2.80	L L L D L D L D D L D D D D D D D D D D
JS 10 YEAR JS 118 OR 3 M USE LIBOR 3 M GBP LIBOR 3 M GBP LIBOR 3 M HE	USD USD EUR GBP CHF USD USD USD USD USD EUR USD EUR USD EUR USD USD EUR USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56 380.67 98.31	-0.18 -0.24 -0.07 -0.18 -0.24 -0.07 -0.18 -0.25 -0.26 -0.26 -0.26 -0.13	2.74 (4.10) 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.11 -0.42 -0.19 -0.52	0.15 -0.98 0.26 -1.42 0.15 -0.98 0.26 -0.06 -0.76 -0.12 0.01 -0.14 0.05 0.06 -0.06	12.96 1.28 5.95 -0.14 18.17 -1.50 0.53 -0.83 0.20 0.16 -0.57 0.89 1.02 0.89 1.02 0.26 -0.39	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.14 0.58 1.41 1.69 0.91	28.71 4.06 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58 3.56 2.55 2.55 1.62 3.04 3.42 2.22 2.68	-7.08 41.19 -4.14 15.86 -1.18 2.80 8.81 2.40 5.55 6.64 0.58 4.48 7.19 6.74 7.02	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 1.17 5.05 9.10 0.89 4.86 8.68 9.10 6.83	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L L D L D L D D L D D D D D D D D D D
JS 10 YEAR JS 110	USD USD EUR GBP CHF VSD USD USD USD USD EUR USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56 380.67 98.31 SUER	-0.18 -0.24 -0.18 -0.24 -0.18 -0.24 -0.07 -0.18 -0.25 -0.26 -0.26 -0.26 -0.26 -0.27	2.74 410 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.11 -0.42 -0.19 -0.52 -0.22	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.98 0.26 -0.06 -0.76 -0.11 -0.14 -0.50 -0.67 -0.22	12.95 1.28 5.95 -0.14 18.17 -1.50 0.53 -0.83 0.20 0.16 -0.57 0.89 1.02 0.82 -0.26 -0.39 -0.18	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.09 -0.18 0.87 1.14 0.58 1.41 1.69 0.91	28.71 (4.06) 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58 3.56 2.55 1.62 2.22 2.268 -0.55	7.08 41.19 -4.14 15.86 -1.18 2.80 8.81 2.40 0.55 6.64 0.58 7.19 6.74 7.02 -0.31	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 1.17 5.05 9.10 0.89 4.86 8.68 9.10 6.83 1.00	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L L D L D L D D L D D D D D D D D D D
JS 10 YEAR JS 118 OF 3M JS 118 OF 3M GBP LIBOR 3M GBP LIBOR 3M GHE LIB	USD USD EUR GBP CHF USD USD USD USD USD EUR USD EUR USD EUR USD USD EUR USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56 380.67 98.31	-0.18 -0.24 -0.07 -0.18 -0.24 -0.07 -0.18 -0.25 -0.26 -0.26 -0.26 -0.13	2.74 (4.10) 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.11 -0.42 -0.19 -0.52	0.15 -0.98 0.26 -1.42 0.15 -0.98 0.26 -0.06 -0.76 -0.12 0.01 -0.14 0.05 0.06	12.96 1.28 5.95 -0.14 18.17 -1.50 0.53 -0.83 0.20 0.16 -0.57 0.89 1.02 0.89 1.02 0.26 -0.39	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.14 0.58 1.41 1.69 0.91	28.71 4.06 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58 3.56 2.55 2.55 1.62 3.04 3.42 2.22 2.68	-7.08 41.19 -4.14 15.86 -1.18 2.80 8.81 2.40 5.55 6.64 0.58 4.48 7.19 6.74 7.02	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 1.17 5.05 9.10 0.89 4.86 8.68 9.10 6.83	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L L D L D L D D L D D D D D D D D D D
JS 10 YEAR JS LIBOR 3M JS LIBOR 3M SBP LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M SIXED INCOME INDICES - BY TY SLOBAL AGG TR HEDGED GLOBAL HY TR JS GOVERNMENT TR JS GOVERNMENT TR JS CORPORATE TR EU CORPORATE TR EU CORPORATE TR EU CORPORATE TR EU HIGH YIELD TR SARCLAYS GLOBAL CONVERT. SLOBAL EM TR (HEDGED) SAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYP SSCI INDEX TOTAL RETURN SSCI INDEX TOTAL RETURN SSCI INDEX TOTAL RETURN SSCI INDEX TOTAL RETURN	USD USD EUR GBP CHF CHF USD USD USD EUR USD EUR USD EUR USD USD EUR USD USD EUR USD USD USD USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1.290.62 2,167.50 2,878.00 1.934.25 251.74 272.10 317.51 237.56 380.67 380.67 SSUER 2,484.84	-0.18 -0.24 -0.07 -0.40 -0.18 -0.24 -0.07 -0.18 -0.24 -0.07 -0.18 -0.24 -0.07 -0.24 -0.26 -0.29 -0.26 -0.07	2.74 410 2.50 -0.03 7.44 -0.62 0.01 -0.76 -0.07 -0.22 -0.75 -0.16 -0.11 -0.12 -0.19 -0.52 -0.22	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.98 0.26 -0.06 -0.76 -0.12 0.01 -0.14 -0.50 -0.67 -0.22	12.95 1.28 5.95 -0.14 18.17 -1.50 0.53 -0.83 -0.80 0.16 -0.57 0.89 1.02 0.26 -0.39 -0.18	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.13 0.58 1.41 1.69 0.91 0.91 0.96 -0.43	28.71 -(4.06) -(2.53) -1.36 -0.90 1.98 -0.50 1.58 3.56 -(2.55) 1.62 3.04 3.42 -(2.68) -0.55	7.08 41.19 -4.14 15.86 -1.18 2.80 8.81 2.40 5.55 6.64 0.58 4.48 7.19 6.74 7.02 -0.31	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 5.05 9.10 0.89 4.86 8.91 6.83 1.00	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L L D L D L D D L D D D D D D D D D D
JS 10 YEAR JS LIBOR 3M JS LIBOR 3M JBP LI	USD USD EUR USD USD USD USD EUR USD USD USD USD USD USD USD USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1.290.62 2,167.50 2,878.00 1.934.25 251.74 272.10 317.51 237.56 380.67 98.31 SUER 2,484.84 444.13 1,366.16 1,554.68	-0.18 -0.24 -0.18 -0.24 -0.01 -0.18 -0.25 -0.26 -0.26 -0.29 -0.26 -0.29 -0.26 -0.13 -0.07	2.74 410 2.50 -0.03 7.44 -0.62 0.01 -0.76 -0.76 -0.16 -0.11 -0.12 -0.19 -0.52 -0.22 2.73 5.15 -2.23 -0.57	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.98 0.26 -0.06 -0.76 -0.12 0.01 -0.14 -0.50 -0.67 -0.22 2.88 5.14 -1.35 1.40	12.96 1.28 5.95 -0.14 18.17 -1.50 0.53 -0.83 -0.83 -0.16 -0.59 1.02 -0.26 -0.39 -0.18 8.76 14.16 -0.00	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.12 0.58 1.41 1.69 0.91 0.91 0.95 -0.43 10.05 17.30 5.	28.71 (4.06) 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58 3.56 (2.53 3.04 3.42 2.22 2.68 -0.55 14.97 24.40 18.33 5.47	7.08 41.19 -4.14 15.86 -1.18 2.80 6.81 2.40 5.55 6.64 7.19 -6.74 7.02 -0.31	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 5.05 9.10 0.89 4.86 8.68 9.10 6.83 1.00 13.09 20.47 20.11	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L D I I D
JS 10 YEAR JS 118 OF 3 M JS 118 OF	USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56 380.67 98.31 SUER 2,484.84 444.13 1,366.16 1,554.68 382.84	-0.18 -0.24 -0.18 -0.24 -0.07 -0.18 -0.25 -0.29 -0.29 -0.07 -0.18 -0.29 -0.77 -0.77	2.74 410 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.0.2 -0.75 -0.11 -0.42 -0.19 -0.52 -0.22	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.98 0.26 -0.76 -0.10 -0.10 -0.14 -0.50 -0.67 -0.22 2.88 5.14 -1.35 1.40 0.57	12.95 1.28 5.95 -0.14 18.17 -1.50 0.53 -0.83 0.20 0.16 -0.57 0.89 1.02 0.82 -0.26 -0.39 -0.18 8.76 14.16 0.06 0.27 -0.10	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.14 1.69 0.91 0.96 -0.43 10.05 17.30 0.86 -0.43	28.71 (4.06) 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58 3.56 (2.55) 1.62 3.04 3.42 2.22 (2.68) -0.55 14.97 24.40 18.33 54.75 18.33	7.08 41.19 -4.14 15.86 -1.18 2.80 5.61 2.40 0.58 4.48 7.19 -0.31 2.79 2.15 2.17 10.40	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 1.17 5.05 9.10 0.89 4.86 8.68 9.10 6.83 1.00	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14 -40.22 -51.74 0.29 7.41	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L D I I D
JS 10 YEAR JS 118 OF 3 M US 118 OF 3 M GBP LIB OR 3 M CHE	USD USD EUR USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56 380.67 98.31 SUER 2,484.84 444.13 1,366.16 1,554.68 382.84 57.11	5.19 0.72 0.00 0.20 -0.40 -0.18 -0.24 -0.07 -0.18 -0.38 -0.45 -0.29 -0.26 -0.13 -0.07	2.74 410 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.16 -0.11 -0.42 -0.19 -0.52 -0.22 2.73 5.15 5.12 -0.22	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.96 0.26 -0.06 -0.76 -0.12 0.01 -0.14 -0.50 -0.67 -0.22 2.88 5.14 -1.35 1.40 0.50 -0.50	12.96 1.28 5.95 -0.14 18.17 -1.50 0.53 0.89 1.02 0.89 1.02 0.26 0.39 -0.18 8.76 14.16 0.06 0.27 0.1135	31.73 17.60 10.04 -0.52 24.18 -1.54 0.87 1.14 0.87 1.14 1.69 0.91 0.91 0.91 0.91 0.93 1.40 1.00	28.71 -4.06 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58 3.56 2.55 1.62 3.04 3.42 2.22 2.68 -0.55 14.97 24.40 24.33 5.47 -7.53 16.60	7.08 41.19 4.14 15.86 -1.18 2.80 8.81 2.40 0.58 4.48 7.19 6.74 7.02 -0.31 2.79 2.15 21.71 10.40 -11.18	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 5.05 9.10 0.89 4.86 9.10 6.83 1.00 13.09 20.47 20.11 -0.85 -14.75 13.00	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L D I I D
JS 10 YEAR JS 118 OF 3M JS 118 OF 3M GBP LIBOR 3M GBP LIBOR 3M CHE	USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56 380.67 98.31 SUER 2,484.84 444.13 1,366.16 1,554.68 382.84	-0.18 -0.24 -0.18 -0.24 -0.07 -0.18 -0.25 -0.29 -0.29 -0.07 -0.18 -0.29 -0.77 -0.77	2.74 410 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.0.2 -0.75 -0.11 -0.42 -0.19 -0.52 -0.22	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.98 0.26 -0.76 -0.10 -0.10 -0.14 -0.50 -0.67 -0.22 2.88 5.14 -1.35 1.40 0.57	12.95 1.28 5.95 -0.14 18.17 -1.50 0.53 -0.83 0.20 0.16 -0.57 0.89 1.02 0.82 -0.26 -0.39 -0.18 8.76 14.16 0.06 0.27 -0.10	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.14 1.69 0.91 0.96 -0.43 10.05 17.30 0.86 -0.43	28.71 (4.06) 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58 3.56 (2.55) 1.62 3.04 3.42 2.22 (2.68) -0.55 14.97 24.40 18.33 54.75 18.33	7.08 41.19 -4.14 15.86 -1.18 2.80 5.61 2.40 0.58 4.48 7.19 -0.31 2.79 2.15 2.17 10.40	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 1.17 5.05 9.10 0.89 4.86 8.68 9.10 6.83 1.00	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14 -40.22 -51.74 0.29 7.41	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L L D L D L D D L D D D D D D D D D D
JS 10 YEAR JS 118 OF 3M JS 1	USD USD EUR USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56 380.67 98.31 SUER 2,484.84 444.13 1,366.16 1,554.68 382.84 57.11	5.19 0.72 0.00 0.20 -0.40 -0.18 -0.24 -0.07 -0.18 -0.38 -0.45 -0.29 -0.26 -0.13 -0.07	2.74 410 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.16 -0.11 -0.42 -0.19 -0.52 -0.22 2.73 5.15 5.12 -0.22	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.96 0.26 -0.06 -0.76 -0.12 0.01 -0.14 -0.50 -0.67 -0.22 2.88 5.14 -1.35 1.40 0.50 -0.50	12.96 1.28 5.95 -0.14 18.17 -1.50 0.53 0.89 1.02 0.89 1.02 0.26 0.39 -0.18 8.76 14.16 0.06 0.27 0.1135	31.73 17.60 10.04 -0.52 24.18 -1.54 0.87 1.14 0.87 1.14 1.69 0.91 0.91 0.91 0.91 0.93 1.40 1.00	28.71 -4.06 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58 3.56 2.55 1.62 3.04 3.42 2.22 2.68 -0.55 14.97 24.40 24.33 5.47 -7.53 16.60	7.08 41.19 4.14 15.86 -1.18 2.80 8.81 2.40 0.58 4.48 7.19 6.74 7.02 -0.31 2.79 2.15 21.71 10.40 -11.18	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 5.05 9.10 0.89 4.86 9.10 6.83 1.00 13.09 20.47 20.11 -0.85 -14.75 13.00	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L L D L D L D D L D D D D D D D D D D
JS 10 YEAR JS 118 O YEAR JS 118 OR 3 M SEP LIBOR 3 M SEP LIBOR 3 M CHF LIBOR 3 M SEXED INCOME INDICES - BY TY SIOBAL AGG TR HEDGED GLOBAL HY TR JS GOVERNMENT TR JS GOVERNMENT TR SU CORPORATE TR SU GOVERNMENT TR	USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56 380.67 98.31 SUER 2,484.84 444.13 1,366.16 1,554.68 382.84 57.11 1,284.06	-0.18 -0.24 -0.18 -0.24 -0.07 -0.18 -0.25 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.33 -0.07	2.74 4.10 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.76 -0.16 -0.11 -0.42 -0.19 -0.52 -0.22 2.73 5.15 -2.23 5.15 -2.23 -0.26 2.64 1.13	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.98 0.26 -0.06 -0.76 -0.12 -0.12 -0.14 -0.57 -0.22 2.88 5.14 -1.35 1.45 -1.4	12.95 1.28 1.28 1.95 -0.14 18.17 -1.50 0.53 -0.83 0.20 0.20 0.82 -0.26 -0.39 -0.18 8.76 14.16 0.06 0.27 -0.10 11.35 -0.31	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.14 1.69 0.91 0.96 -0.43 10.05 17.30 5.30 -0.86 -6.60 15.54 -0.18	28.71 (4.06) 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58 3.56 2.59 2.50 3.04 3.42 2.22 2.68 -0.55 -0.55 -0.55	7.08 41.19 -4.14 15.86 -1.18 2.80 3.61 2.40 0.58 4.48 7.19 -0.31 2.79 2.15 2.17 10.40 -11.18 -1.16	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 1.17 5.05 9.10 6.83 1.00 13.09 20.47 20.11 -0.85 -14.75 13.00 2.00	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14 -40.22 -51.74 0.29 7.41 1-27.69 -44.76	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L L D L D L D D L D D D D D D D D D D
JS 10 YEAR JS 110 YEAR JS 60 YEAR	USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56 380.67 98.31 SUER 2,484.84 444.13 1,366.16 1,554.68 382.84 57.11 1,284.06	5.19 0.72 0.00 0.20 -0.40 -0.18 -0.24 -0.07 -0.18 -0.38 -0.45 -0.29 -0.26 -0.29 -0.26 -0.70 -0.77 -0.16 -0.69 -0.10 -0.08	2.74 410 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.16 -0.11 -0.42 -0.19 -0.52 -0.22 2.73 5.15 -2.23 0.57 -0.26 -2.64 1.13	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.96 0.26 -0.06 -0.76 -0.12 0.01 -0.14 -0.50 -0.67 -0.22 2.88 5.14 40 0.50 2.50 2.02 1.02	12.96 1.28 5.95 -0.14 18.17 -1.50 0.53 -0.83 0.20 0.16 -0.57 0.89 1.02 0.82 -0.26 -0.39 -0.18 8.76 14.16 0.06 0.27 -0.1135 -0.31	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 0.87 1.14 0.58 1.41 1.69 0.91 0.91 0.91 0.91 0.91 0.91 0.91 0.91 0.91 0.91 0.91 0.91 1.05	28.71 -4.06 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58 3.56 2.55 1.62 3.04 3.42 2.22 2.68 -0.55 14.97 24.40 18.33 5.47 -7.53 16.60 5.32	7.08 41.19 4.14 15.86 -1.18 2.80 8.81 2.40 0.58 7.19 6.74 7.02 -0.31 2.79 2.15 21.71 10.40 -11.18 -1.16 11.44	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 5.05 9.10 0.89 4.86 9.10 6.83 1.00 13.09 20.47 20.11 -0.85 -14.75 13.00 2.00	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14 -40.22 7.41 -27.69 -44.76 11.52	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L L D L D L D D L D D D D D D D D D D
JS 10 YEAR JS LIBOR 3M JS LIBOR 3M JSP LI	USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1.290.62 2,167.50 2,878.00 1.934.25 251.74 272.10 317.51 237.56 380.67 98.31 SUER 2,484.84 444.13 1,366.16 1,554.68 382.84 57.11 1,284.06	0.19 0.72 0.00 0.20 -0.40 -0.18 -0.24 -0.07 -0.18 -0.38 -0.45 -0.26 -0.26 -0.26 -0.26 -0.26 -0.13 -0.07 0.16 -0.69 -0.10 -0.08	2.74 410 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.16 -0.11 -0.42 -0.19 -0.52 -0.22 2.73 5.15 -2.23 0.57 -0.26 2.64 1.13	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.98 0.26 -0.06 -0.76 -0.12 0.01 -0.14 -0.50 -0.67 -0.22 2.88 5.14 -1.35 5.02 1.02 0.06 -0.06 -0.06 -0.06 -0.06 -0.06 -0.06 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00	12.96 1.28 5.95 -0.14 18.17 -1.50 0.53 -0.83 -0.83 -0.16 -0.57 -0.89 1.02 -0.26 -0.39 -0.18 8.76 14.16 -0.07 -0.10 11.35 -0.31 1.41 -1.45 -0.96	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.12 0.91 0.91 0.95 -0.43 10.05 17.30 0.86 -6.60 15.54 -0.18	28.71 -(4.06) -(2.53) -1.36 -(2.53) -1.36 -(2.53) -1.58 -(3.56) -(2.53) -(3.62) -(3.04) -(3.42) -(3.62) -(3.04) -(3.42) -(3.68) -(3.55) -(3.68) -(3.55) -(3.68	7.08 41.19 -4.14 15.86 -1.18 2.80 8.81 2.40 0.58 4.48 7.19 -0.31 2.79 2.15 21.71 10.40 -11.18 -1.16 11.44 10.65 3.01	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 5.05 9.10 0.89 4.86 8.68 9.10 6.83 1.00 13.09 20.47 20.11 -0.85 -14.75 13.00 2.00 -4.23 -5.91	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14 -40.22 -51.74 0.29 -44.76 11.52	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L L D L D L D D L D D D D D D D D D D
JS 10 YEAR JS 118 OF AM JS 1	USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56 380.67 98.31 SUER 2,484.84 444.13 1,366.16 1,554.68 382.84 57.11 1,284.06	-0.18 -0.24 -0.18 -0.24 -0.07 -0.18 -0.25 -0.29 -0.29 -0.10 -0.07 -0.18 -0.29 -0.29 -0.007 -0.17 -0.008	2.74 4.10 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.16 -0.11 -0.42 -0.19 -0.52 -0.22 2.73 5.15 -2.23 -0.26 2.64 1.13 -0.35 0.25 0.47 0.52	4.22 -0.58 -2.86 -0.10 -0.10 -0.15 -0.98 -0.06 -0.76 -0.12 -0.14 -0.50 -0.67 -0.22 -0.88 -0.14 -1.35 -0.22 -0.06 -0.75 -0.22 -0.06 -0.06 -0.06 -0.06 -0.00 -0.10 -	12.95 1.28 1.28 1.95 -0.14 18.17 -1.50 0.53 -0.83 0.20 0.16 -0.57 0.89 1.02 0.82 -0.26 -0.39 -0.18 8.76 14.16 0.06 0.27 -0.10 11.35 -0.31 1.41 -1.45 -0.96 -0.44	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.14 1.69 1.41 1.69 -0.43 10.05 17.30 5.30 -0.86 -6.60 15.54 -0.18 1.29 -1.15 -3.82 1.29	28.71 -(4.06) -(2.05) -(3.06)	7.08 41.19 -4.14 15.86 -1.18 2.80 6.61 2.40 0.58 4.48 7.19 6.74 7.02 -0.31 2.79 2.15 21.71 10.40 -11.18 -1.16 11.44	72.68 22.34 52.75 4.64 12.39 -0.18 2.35 10.15 1.17 5.05 9.10 6.83 1.00 13.09 20.47 20.11 -0.85 -14.75 13.00 2.00 4.23 6.83 5.91 4.70	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14 -40.22 -51.74 0.29 7.41 1.27.69 -44.76 11.52	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L L D L D L D D L D D D D D D D D D D
JS 10 YEAR JS 118 OF 3M JS 60 VERNMENT TR JS 118 OF 30 VERNMENT TR JS	USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56 380.67 98.31 SUER 2,484.84 444.13 1,366.16 1,554.68 382.84 57.11 1,284.06	5.19 0.72 0.00 0.20 -0.40 -0.18 -0.24 -0.07 -0.18 -0.38 -0.45 -0.29 -0.26 -0.13 -0.07 -0.77 -0.16 -0.69 -0.10 -0.08	2.74 410 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.16 -0.11 -0.42 -0.19 -0.52 -0.22 2.73 5.15 -2.23 0.57 -0.26 1.13 -0.35 0.25 0.47 0.52 0.47	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.98 0.26 -0.06 -0.76 -0.12 0.01 -0.14 -0.50 -0.67 -0.22 2.88 5.14 -1.35 1.40 0.57 5.02 1.02 0.06 -0.08 0.09 -1.04	12.96 1.28 5.95 -0.14 18.17 -1.50 0.53 -0.63 0.20 0.16 -0.57 0.89 1.02 0.82 -0.26 -0.39 -0.18 8.76 14.16 0.06 0.27 -0.10 11.35 -0.31	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.14 0.58 1.41 1.69 0.91 0.91 0.92 -0.43 10.05 17.30 0.86 -6.60 -6.18	28.71 -4.06 -22.53 -1.36 -0.90 -1.98 -5.57 -1.58 -3.56 -2.55 -1.62 -3.04 -3.42 -2.22 -2.68 -0.55	7.08 41.19 4.14 15.86 -1.18 2.80 8.81 2.40 0.58 4.48 7.19 6.74 7.02 -0.31 2.79 2.15 21.71 10.40 -11.18 -1.16 11.44 -7.44 10.65 3.01 6.52 2.48	72.68 22.34 52.75 4.64 12.39 -0.18 2.35 10.15 5.05 9.10 0.89 4.86 9.10 6.83 1.00 13.09 20.47 20.11 -0.85 -14.75 1.3.00 2.00 4.23 6.83 -5.91 4.70	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14 -40.22 7.41 -27.69 -44.76 11.52 -7.74 -6.31 1.16 -17.02 -2.63	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L D I I D
JS 10 YEAR JS 118 O YEAR JS 118 O R 3M SEP 118 OR 3M SEP 118 OR 3M CHF LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M SEXED INCOME INDICES - BY TY SIGOBAL AGG TR HEDGED SIGOBAL HY TR JS GOVERNMENT TR JS HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR SU GOVERNMENT TR EU GOVERNMENT T	USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56 380.67 98.31 SUER 2,484.84 444.13 1,366.16 1,554.68 382.84 57.11 1,284.06	3.19 0.72 0.00 0.20 -0.40 -0.18 -0.24 -0.07 -0.18 -0.38 -0.45 -0.26 -0.26 -0.26 -0.25 -0.26 -0.13 -0.07 0.16 -0.69 -0.10 -0.08	2.74 410 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.16 -0.11 -0.41 -0.49 -0.52 -0.22 2.73 5.15 -2.23 5.15 -2.24 -0.35 -0.35 0.25 0.47 0.52 0.47 0.52 0.48	4.22 -0.58 -2.86 -0.10 -8.56 -1.42 -0.15 -0.98 -0.26 -0.06 -0.76 -0.12 -0.01 -0.14 -0.50 -0.67 -0.22 -0.88 -1.14 -1.35 -0.96 -0.10 -	12.95 1.28 1.28 1.28 1.95 -0.14 18.17 -1.50 0.53 -0.83 -0.83 -0.16 -0.57 0.89 1.02 0.82 -0.26 -0.39 -0.18 8.76 14.16 0.06 0.27 -0.10 11.35 -0.31 1.41 -1.45 -0.96 -0.44 -1.92 -1.91	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.12 0.91 0.95 -0.43 10.05 17.30 5.30 0.86 -6.60 15.54 -0.18	28.71 -(4.06) -(2.53) -(1.36) -(2.53) -(1.36) -(2.55) -(3.56)	7.08 41.19 -4.14 15.86 -1.18 2.80 8.81 2.40 0.58 4.48 7.19 -0.31 2.79 2.15 21.71 10.40 -11.18 -1.16 11.44 7.44 10.65 2.48	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 1.17 5.05 9.10 6.83 1.00 13.09 20.47 20.11 -0.85 -14.75 13.00 2.00 -4.23 6.83 6.83 6.83	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14 -40.22 -51.74 0.29 7.41 -27.69 -44.76 11.52	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L D I I D
JS 10 YEAR JS 118 OF AR JS 118 OF AM JS 1	USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56 380.67 98.31 SUER 2,484.84 444.13 1,366.16 1,554.68 382.84 57.11 1,284.06	5.19 0.72 0.00 0.20 -0.40 -0.18 -0.24 -0.07 -0.18 -0.38 -0.45 -0.29 -0.26 -0.13 -0.07 -0.77 -0.16 -0.69 -0.10 -0.08	2.74 410 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.16 -0.11 -0.42 -0.19 -0.52 -0.22 2.73 5.15 -2.23 0.57 -0.26 1.13 -0.35 0.25 0.47 0.52 0.47	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.98 0.26 -0.06 -0.76 -0.12 0.01 -0.14 -0.50 -0.67 -0.22 2.88 5.14 -1.35 1.40 0.57 5.02 1.02 0.06 -0.08 0.09 -1.04	12.96 1.28 5.95 -0.14 18.17 -1.50 0.53 -0.63 0.20 0.16 -0.57 0.89 1.02 0.82 -0.26 -0.39 -0.18 8.76 14.16 0.06 0.27 -0.10 11.35 -0.31	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.14 0.58 1.41 1.69 0.91 0.91 0.92 -0.43 10.05 17.30 0.86 -6.60 -6.18	28.71 -4.05 -22.53 -1.36 -0.90 -1.98 -0.90 -1.98 -0.55 -1.62 -0.05 -0.55 -0.60 -0.55 -0.60 -0.70 -0.80 -0.70	7.08 41.19 4.14 15.86 -1.18 2.80 8.81 2.40 0.58 4.48 7.19 6.74 7.02 -0.31 2.79 2.15 21.71 10.40 -11.18 -1.16 11.44 -7.44 10.65 3.01 6.52 2.48	72.68 22.34 52.75 4.64 12.39 -0.18 2.35 10.15 5.05 9.10 0.89 4.86 9.10 6.83 1.00 13.09 20.47 20.11 -0.85 -14.75 1.3.00 2.00 4.23 6.83 -5.91 4.70	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14 -40.22 7.41 -27.69 -44.76 11.52 -7.74 -6.31 1.16 -17.02 -2.63	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L L D L D L D D L D D D D D D D D D D
US 10 YEAR US LIBOR 3M US LIBOR 3M GBP LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M GBP LIBOR	USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56 380.67 98.31 SUER 2,484.84 444.13 1,366.16 1,554.68 382.84 57.11 1,284.06 94.44 1.16 113.47 1.31 0.99 3.25 6.64	-0.18 -0.24 -0.18 -0.24 -0.07 -0.18 -0.24 -0.07 -0.18 -0.25 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.26 -0.29 -0.27 -0.77 -0.77 -0.77 -0.77 -0.77 -0.77 -0.77 -0.77 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00	2.74 410 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.16 -0.11 -0.42 -0.19 -0.52 -0.22 2.73 2.73 -0.26 2.64 1.13 -0.35 0.25 0.47 0.52 0.64 0.48	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.96 0.26 -0.06 -0.76 -0.12 0.01 -0.14 -0.50 -0.60 -0.75 -0.22 2.88 5.140 0.57 5.02 1.02 0.06 -0.06 -0.06 0.06 -0.06 0.09 -0.04 0.33 0.64	12.96 12.8 5.95 -0.14 18.17 -1.50 0.53 -0.83 0.20 0.16 -0.57 0.89 1.02 0.82 -0.26 -0.39 -0.18 8.76 14.16 0.06 0.27 -0.19 11.35 -0.31	31.73 17.604 -0.52 24.18 -1.54 -0.18 -0.87 1.149 -0.58 1.411 1.69 0.91 0.91 0.91 0.91 0.91 0.91 1.49 -0.43 10.05 17.30 0.86 -1.54 -0.18 -1.54 -0.18	28.71 -(4.06) -(2.53) -(1.36) -(2.53) -(1.36) -(2.55) -(3.56)	7.08 41.19 4.14 15.86 -1.18 2.80 8.81 2.40 0.58 4.48 7.19 6.74 7.02 -0.31 2.79 2.15 21.71 10.40 -11.18 -1.16 11.44 10.65 3.01 6.52 2.48 0.14	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 1.17 5.05 9.10 0.89 4.86 9.10 6.83 1.00 13.09 20.47 20.11 -0.85 13.00 2.00 -4.23 6.83 -5.91 4.70 -0.75 -0.77 2.50	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14 -40.22 -51.74 0.29 7.41 11.52 7.74 -6.31 1.16 -17.02 -2.63 -21.28 -7.83	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L L D L D L D D L D D D D D D D D D D
JS 10 YEAR JS LIBOR 3M JS LIBOR 3M SEP LI	USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1.290.62 2,167.50 2,878.00 1.934.25 251.74 272.10 317.51 237.56 380.57 98.31 SUER 2,484.84 444.13 1,366.16 1,554.68 382.84 57.11 1,284.06 94.44 1.16 113.47 1.31 0.99 3.25 6.64 1.36	0.19 0.72 0.00 0.20 -0.40 -0.18 -0.24 -0.07 -0.18 -0.26 -0.26 -0.26 -0.26 -0.27 -0.16 -0.69 -0.07 -0.16 -0.69 -0.00 -0.01 -0.08	2.74 410 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.16 -0.11 -0.42 -0.19 -0.52 -0.22 2.73 5.15 -2.23 0.57 -0.26 4.13 -0.35 0.47 0.52 0.47 0.52 0.64 0.48 -0.01 0.32	0.15 0.16 0.10 0.16 0.10 0.15 0.19 0.26 0.06 0.76 0.12 0.01 0.15 0.067 0.22 2.88 5.14 0.57 0.22 1.02 0.06 0.09 1.04 0.09 1.04 0.03 0.06 0.09 1.04 0.07	12.96 1.28 5.95 -0.14 18.17 -1.50 0.53 -0.83 0.20 0.16 -0.57 0.89 1.02 0.26 -0.39 -0.18 8.76 14.16 0.27 -0.10 11.35 -0.31 1.41 -1.45 -0.96 -0.44 -1.92 -1.91 -0.93	31.73 17.604 10.04 -0.52 24.18 -1.54 0.53 1.00 0.87 1.13 0.58 1.41 0.91 0.96 -0.43 10.05 17.30 0.86 -6.60 -6.50 -1.54 -0.18 -1.54 -1.54	28.71 -(4.06) -(2.53) -1.36 -(2.53) -1.36 -(2.53) -1.58 -(3.56) -(2.55) -(2.56) -(3.04) -(3.42) -(2.22) -(2.68) -(3.04) -(3.42) -(3.04) -(3.42) -(3.04) -(3.56) -(3.04) -(3.56) -(3.04) -(3.56) -(3.04) -(3.56) -(3.04) -(3.56) -(3.04) -(3.56) -(3.04) -(3.56) -(3.04) -(3.56) -(3.04	7.08 41.19 4.14 15.86 -1.18 2.80 6.81 2.40 5.55 6.64 0.555 4.48 7.19 2.79 2.15 21.71 10.40 -11.18 -1.16 11.44 -7.44 10.65 3.01 6.52 2.48 0.14 4.60 6.34	72.68 22.34 52.75 4.64 12.39 -0.18 2.35 10.15 5.05 9.10 0.89 4.86 8.68 9.10 6.83 1.00 13.09 20.47 20.11 -0.85 -14.75 13.09 2.00 4.23 6.83 -5.91 4.70 -0.75 -0.77 2.50 3.76	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14 -40.22 7.41 -27.69 -44.76 11.52 7.74 -6.31 1.16 -17.02 -2.63 -21.28 -2.63 -21.28 -3.63 -3	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L D I I D
JS 10 YEAR JS 118 O YEAR JS 118 O T SM JS 118 O	USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56 380.67 98.31 SUER 2,484.84 444.13 1,366.16 1,554.68 382.84 57.11 1,284.06	0.19 0.72 0.00 0.20 -0.40 -0.18 -0.24 -0.07 -0.18 -0.38 -0.45 -0.26 -0.29 -0.26 -0.29 -0.26 -0.10 -0.69 -0.10 -0.08 0.17 -0.08 0.17 -0.08 -0.09 -0.00 -0.00 -0.01 -0.11 -0.16	2.74 4.10 2.50 -0.03 7.44 -0.62 0.01 -0.76 -0.76 -0.16 -0.11 -0.42 -0.19 -0.52 -0.22 2.73 5.15 -2.23 5.15 -2.23 -0.26 -0.41 -0.11 -0.42 -0.90 -0.57 -0.26 -0.41 -0.41 -0.41 -0.41 -0.41 -0.41 -0.41 -0.42 -0.45 -0.47 -0.52 -0.48 -0.01 -0.32	4.22 -0.58 -2.86 -0.10 -0.10 -0.15 -0.98 -0.26 -0.06 -0.76 -0.12 -0.14 -0.50 -0.67 -0.22 -0.88 -1.44 -1.35 -0.96 -0.10 -	12.96 1.28 1.28 1.28 1.29 1.28 1.29 1.01 1.150 0.53 0.83 0.0.16 0.57 0.89 1.02 0.82 0.26 0.39 -0.18 8.76 14.16 0.06 0.27 -0.10 11.35 -0.31 1.41 1.41 1.91 -0.96 -0.44 1.92 -0.99 -0.34	31.73 17.60 10.04 -0.52 24.18 -1.54 0.53 1.00 -0.18 0.87 1.14 1.69 0.91 0.96 -0.43 10.05 17.30 5.30 0.86 -6.60 15.54 -0.18 1.29 -1.15 -0.18	28.71 -(4.06) -(2.53) -(1.36) -(2.53) -(1.36) -(2.55) -(3.56)	7.08 41.19 -4.14 15.86 -1.18 2.80 3.81 2.40 0.58 4.48 7.19 -0.31 2.79 2.15 21.71 10.40 -11.18 -1.16 11.44 10.65 3.01 6.52 2.48 0.14 4.60 6.34 4.60 6.34 3.97	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 1.17 5.05 9.10 6.83 1.00 13.09 20.47 20.11 -0.85 -14.75 13.00 2.00 -4.23 6.83 6.83 6.83 6.83	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14 -40.22 -51.74 0.29 7.41 -27.69 -44.76 11.52 7.74 -6.31 1.16 -17.02 -2.63 -2.128 7.83 -5.10 -2.94	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L L D L D L D D L D D D D D D D D D D
IS 10 YEAR IS LIBOR 3M UR LIBOR 3M BP LIBOR 3M HE LIB	USD	2.37 1.41 -0.38 0.53 -0.74 SSUER 513.36 1,290.62 2,167.50 2,878.00 1,934.25 251.74 272.10 317.51 237.56 380.67 98.31 SUER 2,484.84 444.13 1,366.16 1,554.68 382.84 57.11 1,284.06 94.44 1.16 113.47 1.31 0.99 3.25 6.64 1.36 59.29 8.13	0.18 -0.18 -0.24 -0.07 -0.18 -0.24 -0.07 -0.18 -0.25 -0.26 -0.29 -0.26 -0.13 -0.07 -0.77 -0.16 -0.69 -0.10 -0.08 -0.17 -0.08 -0.17 -0.08 -0.10 -0.08 -0.10 -0.00 -0.01 -0.11 -0.16 -0.00	2.74 410 2.50 -0.03 7.44 -0.62 0.01 -0.76 0.07 -0.22 -0.75 -0.16 -0.11 -0.42 -0.19 -0.52 -0.22 2.73 2.73 -0.26 2.64 1.13 -0.35 -0.25 0.64 0.48 -0.49 -0.49 -0.52 -0.52 -0.52 -0.52 -0.52 -0.54	4.22 -0.58 2.86 0.10 8.56 -1.42 0.15 -0.96 0.26 -0.06 -0.76 -0.12 0.01 -0.14 -0.50 -0.62 2.88 5.140 0.57 5.02 1.02 0.06 -0.06 -0.06 0.09 0.09 -1.04 0.33 0.64 0.33 0.64 0.07 0.17 -1.43 0.45	12.96 1.28 1.28 1.28 1.29 1.20 1.4 18.17 -1.50 0.53 -0.63 0.20 0.16 -0.57 0.89 1.02 0.82 -0.26 0.39 -0.18 8.76 14.16 0.06 0.27 0.13 1.41 -1.45 -0.94 -0.92 -0.94 -0.92 -0.99 -0.32 -0.99 -0.32 -0.99 -0.32 -0.99 -0.32 -0.99 -0.32 -0.99 -0.32 -0.99 -0.32 -0.22	31,73 17,604 -0.52 24.18 -1.54 -0.18 -0.87 1.14 0.58 1.41 1.69 0.91 0.96 -0.43 -0.43 -0.18 -0.66 -0.18 -0.18 -0.18 -0.23 1.005 -0.43 -0.18 -0.23 -0.18	28.71 4.05 22.53 -1.36 20.56 -0.90 1.98 3.57 1.58 3.56 2.55 1.62 3.04 2.22 2.68 -0.55 1.62 3.04 3.42 2.22 2.68 -0.55 1.69 1.60 1.47 -1.88 3.97 3.68 2.92 6.03	7.08 41.19 -4.14 15.86 -1.18 2.80 6.61 2.40 0.58 4.48 7.19 6.74 7.02 -0.31 2.79 2.15 21.71 10.40 -11.18 -1.16 11.44 10.65 3.01 6.52 2.48 0.14 4.60 6.34 3.97 6.25	72.68 22.34 52.75 -4.64 12.39 -0.18 2.35 10.15 1.17 5.05 9.10 0.89 4.86 9.10 6.83 1.00 13.09 20.47 20.11 -0.85 13.00 2.00 4.23 6.83 -5.91 4.70 -0.75 -0.75 -0.77 2.50 3.76 10.99 2.86	17.61 5.40 12.36 16.87 7.63 11.73 18.39 11.38 16.25 1.14 -40.22 -51.74 0.29 -44.76 11.52 7.74 6.31 1.16 -17.02 -2.63 -21.28 -7.83 -5.10 -22.94 -16.24	1.63 5.33 1.63 3.20 5.74 0.44 0.64 2.80	L L L D L D L D D L D D D D D D D D D D
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