

Friday 02 March 2018

Everything was progressing just fine - until yesterday that is.

The Dollar had regained its footing, supported by "Fed-talk" reiterating the need and plans for interest hikes; bond markets were drifting lower in price (and yields up) - just as one would expect with an improving global economic progress and rate tightening. Equities were shaking off the 'correction' of February and we were embarking into a rosy-looking March and remainder of 2018. Yes, all was looking good, but now it doesn't. President Trump announced late on Thursday that he will impose tariffs on imports of steel and aluminium. Markets in everything changed their direction - the Dollar dropped, bonds rallied, equities went to the cleaner... We are speechless.

President Donald Trump's proposed tariffs on steel and aluminium imports drew comments, among others, from the president of the Peterson Institution for International Economics, Adam Posen, who on Friday said: "This is just straight up stupid... This is fundamentally incompetent, corrupt or misguided". Posen, who served at the Federal Reserve Bank of New York in the mid-1990s, currently sits on the panel of economic advisers to the U.S. Congressional Budget Office. The U.S. President's protectionist move, which would impose a 25% levy on all steel imports and 10% on aluminium, has garnered widespread criticism, with trade partners of the U.S. already

threatening to retaliate. Downstream producers of steel and aluminium products — including cars, planes and consumer products — say it will jack up their costs, and experts fear a trade war that could harm global growth.

U.S. automaker and plane manufacturer stocks closed sharply lower on Thursday trading, and stocks for metals producers in Europe and Asia saw losses on Friday morning's open. "Steel is just a tiny input in the U.S. gross domestic product (GDP) — which is why it's so crazy. You mess up your entire trading system for an industry that has a total of 80,000 jobs." 2015 census data showed roughly 140,000 Americans employed in steel mills, contributing \$36 billion to the national economy. By comparison, steel-consuming industries, which experts believe will be hardest hit by the tariffs, employ 6.5 million Americans and add about \$1 trillion to U.S. GDP, according to the census. Trump, who campaigned on the promise of reviving long-suffering U.S. industries, argued the move will protect American jobs. Where did he learn algebra?

Critics, who include Trump's own chief economic advisor Gary Cohn and Council of Economic Advisers chair Kevin Hassett, as well as multiple right-leaning free trade groups, warn that the protectionist measures will only hurt the U.S. in the long run. Yet, the move appears to be in line with what many people see as Trump's prioritization of pleasing his "base." Posen noted that China isn't even among the top five steel exporters to the U.S. — namely Canada, Brazil, South Korea, Mexico and Russia. The premise for the decision, known as Section 232, was pinned on national security grounds. The White House claimed that relying on foreign steel could threaten the U.S. defence industry. But even Secretary of Defence James Mattis said that the Pentagon "continues to be concerned about the negative impact on our key allies regarding the recommended options within the [Section 232] reports."

"The biggest thing is they think this is going to scare the Chinese," Posen said. "This isn't going to scare anybody. This is going to scare markets, but it's not going to scare the Chinese government, it's going to lead to retaliation possibly. And that's where things get bad." The truly scary part is that this act by the Donald can evolve through retaliation, counter acts and so forth, to a spiral of trade restrictions which can slow the finally achieved global growth. Yes, markets, and we with them, all rejoiced at the long-term economic prospects driven by the US Tax reforms and cuts. But then what are Tariffs if not taxes? The President Giveth, the President Taketh... Arguably, the 'Taketh' is greater than the 'Giveth'...

Tariffs on foreign aluminium and steel could help U.S. producers, but it could also fuel inflation, slow the economy, and trigger other retaliatory actions against U.S. industries, analysts said. "Tariffs would probably have the unfortunate effect of both slowing growth and accelerating inflation, and that's not a good thing," said Ward McCarthy, chief financial economist at Jefferies. "For this economy, this is the worst possible time to be doing that." The Dow closed down 420 points to 24,608, and the S&P 500 slid 1.3% to 2,677. As we said in our opening above,

we are speechless. Albert Einstein had guipped "Only two things are infinite, the universe and human stupidity, and I'm not sure about the former..."

There were so many topics we planned to evoke and discuss today - from the US Tax Exempt bond market, which was headed for its worst start of a year since the 2008 crisis, to the fact that US crude oil output hit an all-time high in November, taking out the 1970 record, or even the fact that Technology now makes up a quarter of the stock market, its biggest weighting since dot-com bubble. Technology, this year's best-performing sector, hasn't been this big in more than 17 years. Oh yes, let's not forget that we saw the revised fourth-quarter US GDP up 2.5%, matching expectations. The second reading on fourth-quarter gross domestic product was expected to ease slightly to 2.5% from the initial reading of 2.6% growth. We had also meant to talk about Russia getting its first S&P upgrade in over a decade to exit junk status. What can we say? All these interesting topics have turned mute.

Our trust and confidence in the USA as the leader of the Free World, as the driver of Free Market thinking and behaviour have been damaged, not to say shattered by a singularly stupid statement. As we make our way into a snow-covered weekend, with a freeze beyond physical reality in the horizon that might even turn into a big chill, we shall leave you with Martin Luther King's words - "nothing in all the world is more dangerous than sincere ignorance and conscientious stupidity."



Market Weekly Highlights

The USD is trading up this week after a continuous drop since the year's start, with the Dollar Index DXY at 90.20.

The USD is gaining some ground against the Euro, which came off the highest levels from 1.2555 to 1.2150 yesterday, only to trade back at 1.2280. Same for the CHF, which shows 0.9377 now.

The Pound is also trading lower this week at 1.3777, having reached 1.4145 last week, but still stronger for the year as is the Japanese Yen at 105.67.

The Russian Ruble trades higher against the USD for the year but lower for the week reaching 56.70.

The Brazilian Real, which opened the year at 3.3080, reaching almost 3.12 last month against the USD, is now back at 3.25 losing some ground.

The Crypto Currencies, which went through an important correction since the start of the year of about 60%, are now trading higher for the month, with Bitcoin moving from 6'000 to almost 11'800 against the USD on Wednesday.

Crude oil WTI trades down for the week to \$60.77 per barrel; while Brent is trading at about \$66.67.

10Y U.S. Treasuries, which had traded in a range during the last quarter of 2017 with yields from 2.30% to 2.40%; have lost value in price, with yields reaching 2.95% last week and now back to 2.80%. The US yield curve is no longer flattening.

The Japanese 10 year JGB yield, which opened the year 2018 at 0.053%, reached 0.10% early February to only trade back at 0.068% continuing to offer a POSITIVE yield.

In Europe, the German Bund yield nearly doubled this year jumping from 0.40% to 0.80%, but started to trade down at around 0.60%, 20 bps higher than where it closed 2017. The French 10Y Yield crossed the 1% to trade at 0.887%.

In Peripheral Europe, Italian 10Y yields are now just below 1.92%, trading almost unchanged for the year so far, whilst the Spanish 10Y yields trades some 43bps lower than Italy at 1.49%, down from where it started the year at 1.61%.

Markets in the US have all turned positive again for the Year 2018 with the exeption of DJIA, following the market correction, with Nasdag trading 4.02% higher, SP500 0.15% while DJIA is down 0.45%; all having rebounded from the 10% drop from the all time highs reached this January. The DJIA is at almost 24'600, the SP500 at just 2'660 while Nasdaq is trading some points above 7'180.

In Europe markets are showing negative returns for the year so far with Eurostoxx50 down 4.71%, DAX at -7.70%, FTSE 100 at almost -7.60% and Swiss Market SMI at -7.31%. Italy is the only market up for the year at +0.43%. In Asia, the Nikkei traded lower by 6.95% for this new year 2018 while the Hang Seng and Bovespa are positive respectively at 2.22% and 11.75%.

Highlighted items are interesting data points for the week

INDEX NAME	CCY	Last Price	1D	5D	MTD	1M	3M	(unless ind 6M	YTD	2017	1Y	3Y		
EQUITY MARKET INDICES - BY						2.11	5			2027			Fwd P/E	T12m P/E
			4.22	0.07		200			0.45	24.02	42.42	25.45		
S&P 500 INDEX DOW JONES INDUS, AVG	USD	2,677.67	-1.32 -1.68	-0.97 -1.42	-1.33 -1.68	-3.06 -3.57	1.34 1.56	8.12 11.92	0.15 -0.45	21.82 28.11	12.42 17.17	26.46 34.56	17.13 16.62	21.61 19.88
NASDAO COMPOSITE INDEX	USD	7,180.56	-1.26	-0.41	-1.27	-0.83	4.86	11.58	4.02	29.73	22.51	43.38	21.88	33.12
USSELL 2000 INDEX	USD	1,507,39	-0.33	-1.48	-0.33	-2.58	-1.93	6.64	-1.83	14.63	8.00	21.31	24.59	47.97
URO STOXX 50	EUR	3,399.16	-1.16	-2.18	-2.11	-4.45	-4.56	-2.25	-3.92	9.95	-0.54	-6.25	13,44	15.70
URO STOXX 600	EUR	374.86	-1.23	-2.50	-2.11	-4.24	-3,21	-1.20	-4.51	11.22	-1.06	-5.02	14.32	16.08
AC 40 INDEX	EUR	5,262.56	-1.09	-2.04	-2.10	-2.91	-2.03	1.67	-1.95	12.54	4.94	5.93	14.36	15.94
DAX INDEX	EUR	12,190.94	-1.97	-3.51	-3.14	-5.78	-6.34	-0.80	-6.75	12.51	-0.12	5.57	12.52	15.84
TSE 100 INDEX WISS MARKET INDEX	GBP	7,175.64 8,792.38	-0.66 -1.28	-1.41 -2.68	-1.24 -2.22	-4.04 -5.56	-2.16 -6.11	-3.98 -2.61	-7.09 -7.18	11.95 17.88	-3.25 0.54	2.91 -3.84	13.47 15.31	13.64 26.42
VIKKEI 225	JPY	21,724.47	-1.56	-3.25	-4.02	-8.99	-7.18	7.57	-6.95	21.33	8.26	12.51	15.94	15.55
HANG SENG INDEX	HKD	31,044.25	0.65	-2.19	-0.85	-6.19	5.19	9.41	2.22	41.27	28.89	22.89	11.94	13,30
SHANGHAI SE COMPOSITE	CNY	3,273.76	0.44	-1.05	-0.15	-6.00	-1.90	-3.34	-1.59	8.75	0.76	-2.45	12.74	16.70
&P BSE SENSEX INDEX	INR	34,046.94	-0.40	0.67	-0.40	-2.91	3.70	6.76	-0.03	29.56	18.06	15.57	22.34	23,22
RUSSIAN RTS INDEX \$	USD	1,274.18	-0.88	-1.97	-0.78	0.21	12.54	15.89	10.48	5.88	15.97	41.16	6.48	8.70
SRAZIL IBOVESPA INDEX MSCI WORLD	USD	85,377.79	0.03 -1.30	-1.51 -2.38	0.03 -1.32	1.59 -3.76	1.00	18.71 6.32	-0.64	26.86	29.65 13.04	67.34 17.64	13.29 15.99	20.37
MSCI WORLD HEDGED	USD	2,089.98 928.84	-1.19	-0.82	-1.19	-4.62	0.47	6.66	-0.94	19.13	11.44	25.11	13,99	19.44
MSCI WORLD LOCAL	-	1,565.03	-1.18	-1.99	-1.21	-3.30	-0.08	5.53	-1.33	20.06	8.97	16.30	15.99	19.44
MSCI AC WORLD	USD	511.90	-1.17	-2.33	-1.19	-3.68	1.68	6.67	-0.22	24.65	14.60	18.17	15.52	18.95
MSCI EM	USD	1,192.25	-0.24	-1.99	-0.25	-3.13	6.84	9.24	2.92	37.77	27.33	20.64	12.77	16.04
MSCI AC ASIA x JAPAN	USD	728.41	-0.01	-1.14	-0.01	-3.33	4.98	9.73	2.10	42.10	29.04	23,57	13,30	15,43
MSCI EM LATIN AMERICA	USD	3,062.50	-0.16	-2.48	-0.16	-2.44	12.19	5.16	8.29	24.16	18.59	17.12	14.49	19.66
MSCI EM Eur, ME & Africa	USD	304.69	-1.12	-3,47	-1.14	-0.98	11.15	9.24	2.91	25,22	20,52	8.10	11.06	14.20
QUITY MARKET INDICES - BY	SECTOR	₹											P/E	P/E
MSCI ENERGY	USD	206.54	-0.53	-2.90	-0.53	-7.55	-4.07	5.48	-7.60	5.93	-0.99	-11.56	16.96	26.08
MSCI MATERIALS	USD	273.13	-1.49	-3.60	-1.65	-4.33	1.67	5.71	-2.63	29.51	15.68	14.16	14.98	17.49
MSCI INDUSTRIALS	USD	258.49	-1.82	-2.96	-1.82	-4.60	1.30	7.09	-1.22	25.87	14.97	24.62	16.85	19.03
MSCI CONS DISCRETIONARY	USD	245.90	-1.35	-2.56	-1.35	-3.27	5.18	12.01	2.69	24.24	18.93	23,36	16.58	19.11
MSCI CONS STAPLES	USD	222.92	-0.69	-2.27	-0.74	-6.26	-4.41	-2.61	-6.25	17.81	1.50	6.60	18.17	16.63
MSCI HEALTH CARE	USD	225,76	-1.46	-2.63	-1.46	-4.59	-0.65	0.93 9.43	-0.82	20.42	7.83	5.33	16.25	23,95
MSCI FINANCIALS MSCI INFO TECH	USD	127.98 232.36	-1.32 -1.68	-2.12 -1.65	-1.35 -1.68	-4.14 0.62	2.73 5.90	14.95	0.56 5.30	38.75	14.26 31.09	22.91 56.53	12.64 19.12	16.01 25.42
MSCI TELECOMS	USD	67.25	-0.65	-1.68	-0.65	-5.40	-4.30	-3.72	-5.46	6.79	-3.44	-6.73	11.97	15.13
MSCI UTILITY	USD	119.22	-0.30	-2.53	-0.35	-3.18	-10.33	-9.58	-6.25	14.82	-0.60	1.20	14.52	17.95
MSCI WORLD REAL ESTATE	USD	198.39	-0.47	-1.78	-0.49	-4.68	-6.03	-4.30	-6.50	15.56	0.61	-2.55	23,37	16.64
HEDGE FUND INDICES														
	uen	4 275 44	0.42	4.40	2.42	240	0.70	2.47	0.04	F 00	4.70	2.00		
HFRX GLOBAL HEDGE FUND HFRX EQUAL WEIGHTED	USD	1,275.14	-0.43 -0.30	-1.10 -0.81	-2.42 -1.77	-3.10 -2.19	0.79	2.47 1.67	-0.04 -0.14	5.99 4.81	4.26 3.17	2.88 5.39		
HFRX GLOBAL EUR	EUR	1,118.85	-0.84	-0.63	-2.28	-2.95	0.45	1.45	-0.15	3.49	1.98	-2.12		
MARKET INDICES PERFO	ORMAN													
	21 11 11 11 11 11	02												01/03/20
INDEX NAME			10	5D	MTD			6 (unless in		2017	17	34		01/03/20
INDEX NAME LIBOR RATES AND YIELD ON	ССУ	Last Price	1D NDS (Yield i	5D in %, Change	MTD in bps)	PRICE CH	IANGE IN %	6 (unless in 6M	dicated) YTD	2017	17	3Y		01/03/20
LIBOR RATES AND YIELD ON	ССУ	Last Price								2017 87.83	1Y 95.05	3Y		01/03/20
LIBOR RATES AND YIELD ON US 3 MONTH	CCY US GOV	Last Price ERNMENT BOI	NDS (Yield i	n %, Change	in bps)	1M	3M	6M	YTD			3Y -		01/03/20
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR	USD USD	Last Price ERNMENT BOI 1.61 2.23 2.83	NDS (Yield i -0.03	-2,81 -0,83 -4,00	-4.12 -2.03 -3.46	1M 13.78 8.84 -1.51	35.21 45.77 46.45	61.08 88.77 66.03	23.49 34.67 42.06	87.83	95.05 92.13 34.81	3Y - -		01/03/20
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US LIBOR 3M	USD USD	Last Price ERNMENT BOI 1.61 2.23 2.83 2.02	-0.03 1.80 1.82 1.09	-2.81 -0.83 -4.00 9.74	-4.12 -2.03 -3.46 23.94	13.78 8.84 -1.51 25.03	35.21 45.77 46.45 53.84	61.08 88.77 66.03 69.94	23.49 34.67 42.06 32.29	87.83 69.47 -3.89 69.64	95.05 92.13 34.81 95.32	- - - -		01/03/20
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M	USD USD USD USD USD USD EUR	Last Price ERNMENT BOI 1.61 (2.23) (2.83) (2.02) (-0.38)	-0.03 (1.80) (1.82) (1.09) (0.00)	-2.81 -0.83 -4.00 9.74 0.51	-4.12 -2.03 -3.46 23.94 -0.23	13.78 8.84 -1.51 25.03 0.36	35.21 45.77 46.45 53.84 0.24	6M 61.08 88.77 66.03 69.94 -0.53	23.49 34.67 42.06 32.29 0.54	87.83 69.47 -3.89 69.64 -4.83	95.05 92.13 34.81 95.32 -2.64	- - - -		01/03/20
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US 1BOR 3M EUR LIBOR 3M GBP LIBOR 3M	USD USD USD USD USD EUR GBP	Last Price ERNMENT BOI 1.61 (2.23) (2.83) (2.02) (-0.38) (0.58)	-0.03 (1.80) (1.82) (1.09) (0.00) (0.10)	-2.81 -0.83 -4.00 9.74 0.51 2.60	-4.12 -2.03 -3.46 23.94 -0.23 5.93	13.78 (8.84 (-1.51) 25.03 (0.36) 5.37	35.21 45.77 46.45 53.84 0.24 5.86	6M 61.08 88.77 66.03 69.94 -0.53 30.14	23.49 34.67 42.06 32.29 0.54 6.06	87.83 69.47 -3.89 69.64 -4.83 15.44	95.05 92.13 34.81 95.32 -2.64 22.51	- - - - -		01/03/20
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M	USD USD USD USD USD EUR GBP CHF	Last Price ERNMENT BOI 1.61 (2.23 (2.83) 2.02 -0.38 0.58 -0.74	-0.03 (1.80) (1.82) (1.09) (0.00)	-2.81 -0.83 -4.00 9.74 0.51	-4.12 -2.03 -3.46 23.94 -0.23	13.78 8.84 -1.51 25.03 0.36	35.21 45.77 46.45 53.84 0.24	6M 61.08 88.77 66.03 69.94 -0.53	23.49 34.67 42.06 32.29 0.54	87.83 69.47 -3.89 69.64 -4.83	95.05 92.13 34.81 95.32 -2.64	- - - - -	Visida, W	
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US LIDGR 3M EUR LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY	USD USD USD USD USD USD USD EUR GBP CHF	Last Price ERNMENT BOI 1.61 2.23 2.83 2.02 -0.38 0.58 -0.74 ISSUER	-0.03 1.80 1.82 1.09 0.00 0.10 0.00	-2.81 -0.83 -4.00 9.74 0.51 2.60 0.10	-4.12 -2.03 -3.46 23.94 -0.23 5.93 0.04	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26	35.21 45.77 46.45 53.84 0.24 5.86 0.74	6M 61.08 88.77 66.03 69.94 -0.53 30.14 -1.82	23.49 34.67 42.06 32.29 0.54 6.06 0.16	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84		Yield to Wo	orst
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US 10 YEAR EUR LIBOR 3M EUR LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY GLOBAL AGG TR HEDGED	USD USD USD USD USD USD USD USD EUR GBP CHF	Last Price ERNIMENT BOI 1.61 (2.23) (2.83) (2.02) (-0.38) (0.58) (-0.74) ISSUER	-0.03 1.80 1.82 1.09 0.00 0.10 0.00	n %, Change i -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10	-4.12 -2.03 -3.46 23.94 -0.23 5.93 0.04	13.78 8.84 -1.51 25.03 0.36 5.37 -0.26	35.21 45.77 46.45 53.84 0.24 5.86 0.74	6M 61.08 (88.77) (66.03) 69.94 -0.53 30.14 -1.82	23.49 34.67 42.06 32.29 0.54 6.06 0.16	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84	6.25	1.86	erst 5
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY GLOBAL AGG TR HEDGED GLOBAL HYTR	USD	Last Price ERNMENT BOI 1.61 2.23 2.83 2.02 -0.38 -0.74 ISSUER 510.60 1,304.64	-0.03 (1.80) (1.82) (1.09) (0.00) (0.10) (0.00) (0.18) (-0.18)	n %, Change i -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 0.28 -0.08	-4.12 -2.03 -3.46 23.94 -0.23 5.93 0.04	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26	35.21 45.77 46.45 53.84 0.24 5.86 0.74	6M 61.08 88.77 66.03 69.94 -0.53 30.14 -1.82	23,49 34,67 42,06 32,29 0,54 6,06 0,16	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84	6.25	1.86 5.64	orst 5
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US LIBOR 3M GEP LIBOR 3M GEP LIBOR 3M CHE LIBOR 3M FIXED INCOME INDICES - BY GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR	USD USD USD USD USD USD USD USD EUR GBP CHF	Last Price ERNIMENT BOI 1.61 (2.23) (2.83) (2.02) (-0.38) (0.58) (-0.74) ISSUER	-0.03 1.80 1.82 1.09 0.00 0.10 0.00	n %, Change i -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10	-4.12 -2.03 -3.46 23.94 -0.23 5.93 0.04	13.78 8.84 -1.51 25.03 0.36 5.37 -0.26	35.21 45.77 46.45 53.84 0.24 5.86 0.74	6M 61.08 (88.77) (66.03) 69.94 -0.53 30.14 -1.82	23.49 34.67 42.06 32.29 0.54 6.06 0.16	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84	6.25	1.86	orst 5
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US 10 YEAR EUR LIBOR 3M EUR LIBOR 3M GRP LIBOR 3M CHF LIBOR 3M FOKED INCOME INDICES - BY GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR	USD	Last Price ERNMENT BOI 1.61 2.23 2.83 2.02 -0.38 0.58 -0.74 ISSUER 510.60 1,304.64 2,128.19 2,831.35	0.03 (1.80) (1.82) (1.09) (0.10) (0.10) (0.18 (-0.18 (-0.18 (-0.34 (-0.3	-2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 -0.28 -0.08	-4.12 -2.03 -3.46 23.94 -0.23 5.93 0.04 0.18 -0.18	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26	35.21 45.77 46.45 53.84 0.24 5.86 0.74	6M 61.08 88.77 66.03 69.94 -0.53 30.14 -1.82	23.49 34.67 42.06 32.29 0.54 6.06 0.16	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58	6,25 20,45 1,87 7,87	1.86 5.64 1.86 3.69	orst 5 6 6
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US LID YEAR US LID R 3M EUR LIBOR 3M GBP LIBOR 3M CHE LIBOR 3M CHE LIBOR 3M GRED INCOME INDICES - BY GLOBAL AGG TR HEDGED GLOBAL HYTR US GOVERNMENT TR US COVERNMENT TR US CORPORATE TR US HIGH YIELD TR	USD	Last Price ERNMENT BOI 1.61 2.23 2.83 2.02 -0.38 0.58 -0.74 ISSUER 510.60 1,304.64 2,128.19	-0.03 1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 0.34 0.14	n %, Change i -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 0.28 -0.08 0.40 0.17	-4.12 -2.03 -3.46 23.94 -0.23 5.93 0.04 0.18 -0.18 0.34 0.14	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69	35.21 45.77 46.45 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -1.94	6M 61.08 (88.77) (66.03 (99.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 -1.23	23.49 34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.40 -1.72 -2.43	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09	- - - - - - - - - - 1.87	1.86 5.64 1.86	erst
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US 10 YEAR US 10 YEAR EUR LIBOR 3M EUR LIBOR 3M CHF LIBOR 3M FOKED INCOME INDICES - BY GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR	USD	Last Price ERNMENT BOI 1.61 (2.23) (2.83) (2.02) -0.38 (0.58) -0.74 ISSUER 510.60 1,304.64 2,128.19 (2.831.35) 1,941.51	0.03 (1.80) (1.8	n %, Change : -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 0.28 -0.08 0.40 0.17 0.11	-4.12 -2.03 -3.46 -0.23 5.93 0.04 0.18 -0.18 0.34 0.14	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63	35.21 45.77 46.45 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -1.74 -0.14	6M 61.08 (88.77) 66.03 69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 -1.23 0.87	23.49 34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.40 -1.72 -2.43 -0.43	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76	6.25 20.45 1.87 7.87	1.86 5.64 1.86 3.69 6.14	orst 5 1 5 9
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US LID REAR EUR LIBOR 3 M GBP LIBOR 3 M CHE LIBOR 3 M GENT LIBOR 3 M GENT LIBOR S M GENT LIB	USD GOVI	Last Price ERNMENT BOI 1.61 2.23 2.83 2.02 -0.38 0.58 -0.74 ISSUER 510.60 1,304.64 2,128.19 2,831.35 1,941.51 250.55 272.08 315.64	0.03 1.80 1.82 1.09 0.00 0.10 0.18 -0.18 0.14 -0.18 0.14 -0.19 0.00 0.10 0.00	n %, Change i -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 0.28 -0.08 0.40 0.17 0.11 0.33 0.09 0.21	-4.12 -2.03 -3.46 23.94 -0.23 5.93 0.04 0.18 -0.18 0.14 0.14 0.14 0.10	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47	3M 35.21 45.77 46.45 53.86 0.74 -0.81 0.14 -1.74 -0.14 -1.28 -0.27 -0.39	6M 61.08 88.77 66.03 69.94 -0.53 30.14 -1.62 -0.32 1.11 -2.29 -1.23 0.87 0.14 1.27	23.49 24.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.40 -1.72 -2.43 -0.10 0.07 -0.32	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 3.96 4.52	6.25 20.45 1.87 16.14 2.07 9.26	1.86 5.64 1.86 3.69 6.14 0.66	orst 5 6 9
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US 10 YEAR US 10 YEAR EUR LIBOR 3M EUR LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY: GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR US HIGH YIELD TR EU GOVERNMENT TR EU COPPORATE TR EU CORPORATE TR EU CORPORATE TR EU CHIGH YIELD TR EU CORPORATE TR EU CORPORATE TR EU HIGH YIELD TR EU CORPORATE TR EU HIGH YIELD TR EU HIGH YIELD TR EU HIGH YIELD TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT	USD	Last Price ERNIMENT BOI 1.61 2.23 2.83 2.02 -0.38 0.58 -0.74 ISSUER 510.60 1,304.64 2,128.19 2,831.35 1,941.51 250.55 272.08 315.64 238.76	0.03 1.80 1.82 1.09 0.00 0.10 0.18 -0.18 0.34 0.14 0.01 0.01	-2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 -0.28 -0.08 0.40 0.17 0.11 0.33 0.09 0.21		1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55	35.21 45.77 45.85 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -1.28 -0.12 -0.27 -0.39	6M 61.08 88.77 66.03 69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 -1.23 0.87 0.14 1.27 0.99	23.49 34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.40 -1.72 -2.43 -0.10 0.07 -0.32 0.08	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 1.36 3.96 4.52 3.61	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74	1.86 5.64 1.86 3.66 6.14 0.66 0.84 3.22	erst
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 1D YEAR US LID REAR US LIBOR 3M GBP LIBOR 3M CHE LIBOR 3M CHE LIBOR 3M GBP LIBOR 3M GBP LIBOR 3M CHE LIBOR 3M GBP LIBOR 3M CHE LIBOR 3M STEAT HEDGED GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR EU HIGH YIELD TR EU HIGH YIELD TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT GLOBAL EM TR (HEDGED)	USD GOVI	Last Price ERNMENT BOI 1.61 (2.23) (2.83) (2.02) (-0.38) (0.58) (-0.74) ISSUER 510.60 1,304.64 (2,128.19 (2,831.35) 1,941.51 (250.55) (272.08) (315.64) (339.09)	0.03 1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 -0.14 -0.14 0.01 -0.04 -0.04 -0.04 -0.03	n %, Change -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10	-4.12 -2.03 -3.46 23.94 -0.23 5.93 0.04 0.18 -0.18 0.34 0.14 -0.19 -0.10 -0.01 -0.01 -0.01	1M 13.78 (5.84 -1.51) 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83	35.21 45.77 46.45 53.84 0.24 5.86 0.74 -0.81 -0.14 -1.74 -0.14 -1.28 -0.27 -0.39 0.44	6M 61.08 (81.77) 66.03 69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 -1.23 0.87 0.14 1.99 1.13 -0.51	71D 23,49 34,67 42,06 32,29 0.54 6.06 0.16 -0.76 -0.40 -1.72 -0.43 -0.43 -0.10 0.07 -0.32 0.07	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11	95.05 92.13 34.81 95.32 -2.64 1-1.84 2.25 6.75 0.58 3.09 3.76 4.52 3.61 4.02	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US LIDGR 3M EUR LIBOR 3M GBP LIBOR 3M CHE LIBOR 3M CHE LIBOR 3M GRED LIBOR 3M CHE LIBOR 3M	US GOVI USD USD USD USD USD EUR USD USD USD USD USD EUR USD EUR USD USD USD USD USD USD USD USD USD USD	Last Price ERNMENT BOI 1.61 (2.23) (2.83) (2.02) (-0.38) (-0.74) ISSUER 510.60 1,304.64 2,128.19 (2,831.35) 1,941.51 250.55 272.08 315.64 238.76 379.09 (98.76)	0.03 1.80 1.82 1.09 0.00 0.10 0.18 -0.18 0.34 0.14 0.01 0.01	-2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 -0.28 -0.08 0.40 0.17 0.11 0.33 0.09 0.21		1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55	35.21 45.77 45.85 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -1.28 -0.12 -0.27 -0.39	6M 61.08 88.77 66.03 69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 -1.23 0.87 0.14 1.27 0.99	23.49 34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.40 -1.72 -2.43 -0.10 0.07 -0.32 0.08	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 6.36 4.52 3.61	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74	1.86 5.64 1.86 3.66 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US 10 YEAR US 10 YEAR EUR LIBOR 3M EUR LIBOR 3M CHIELBOR 3M FIXED INCOME INDICES - BY GLOBAL AGG TR HEDGED GLOBAL HY TR US COPPORATE TR EU GOVERNMENT TR EU GOFORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT GLOBAL EM TR (HEDGED) S&P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY T	US GOVY US GOVY US GOVY USD USD EUR GBP CHF TYPE OF USD USD USD USD EUR USD EUR USD EUR T, USD USD USD	Last Price ERNMENT BOI 1.61 2.23 2.83 2.02 -0.38 0.58 -0.74 ISSUER 510.60 1,304.64 2,128.19 2,831.35 1,941.51 250.55 272.08 315.64 238.76 379.09 98.76	NDS (Yield i -0.03 1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 0.34 0.14 0.14 0.01 -0.04 -0.21	n %, Change -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10		1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.38	35.21 45.77 46.45 53.84 0.24 5.86 0.74 -0.81 -1.74 -1.128 -0.27 -0.39 0.44 -1.11 0.49	6M 61.08 88.77 66.09 -0.53 30.14 -1.62 -0.32 1.11 -2.29 -1.23 0.14 1.27 0.99 1.13 -0.51	23,49 24,60 32,29 0,54 6,06 -0,40 -1,72 -2,43 -0,10 0,07 -0,32 0,08 -1,42 0,39	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.99 7.19 8.11 -0.24	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.06 3.76 1.36 4.52 3.61 4.02 -0.45	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR GBP LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY: GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU COPPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT GLOBAL EM TR (HEDGED) SEP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY T GSCI INDEX TOTAL RETURN	USD	Last Price ERNMENT BOI 1.61 (2.23 (2.83) (2.02 (-0.38 (0.58 (-0.74 (15SUER (1.304.64 (2.128.19 (2.81.35 (1.941.51 (2.50.55 (2.72.08 (315.64 (379.09 (98.76 (379.09 (379.09 (98.76 (379.09 (3	NDS (Yield i -0.03 1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 -0.18 -0.14 -0.19 -0.01 -0.00 -0.01 -0.00 -0.01 -0.00 -0.01	n %, Change i -2.81 -0.83 -4.00 9.74 -0.51 2.60 0.10 0.28 -0.08 0.40 0.17 0.11 0.33 0.09 0.21 -0.03 0.14 -0.03	-0.18 -0.18 -0.18 -0.18 -0.19 -0.10	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.83 -0.83	35.21 45.77 45.85 53.84 0.24 5.86 0.74 -0.81 -1.74 -1.28 -0.12 -0.27 -0.39 0.44 -1.11 0.49	6M 61.08 88.77 66.03 69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 -1.23 0.87 0.14 1.27 0.99 1.13 -0.51 0.45	23,49 24,67 42,06 32,29 0,54 6,06 0,16 -0,76 -0,40 -1,72 -2,43 -0,10 0,07 -0,32 0,08 -1,42 0,39 -0,56	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11 -0.24	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 3.96 4.52 -0.45	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US 10 YEAR US 10 YEAR US LIBOR 3M GBP LIBOR 3M CHE LIBOR 3M CHE LIBOR 3M GFEAR GEAR GEAR GEAR GEAR GEAR GEAR GEAR G	USD	Last Price ERNMENT BOI 1.61 (2.23) (2.83) (2.02) (-0.38) (0.58) (-0.74) ISSUER 510.60 1,304.64 2,128.19 (2,831.35) 1,941.51 (250.55) (272.08) 315.64 (379.09) (98.76) SSUER (2,542.47) 453.18	0.03 1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 0.14 -0.18 0.14 -0.18 0.14 -0.19 -0.00 -0.00	-2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 -0.28 -0.08 0.40 0.17 0.11 0.33 0.09 0.21 -0.03		1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.38	35.21 45.77 46.47 53.84 0.24 5.86 0.74 -0.81 -0.14 -1.74 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49	6M 61.08 (81.77) 66.03 (69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 (1.23 0.87 0.14 1.9.06 1.9.08 12.80 19.08	23.49 24.65 42.66 42.66 42.66 6.06 -0.40 -1.72 -0.43 -0.10 -0.32 0.08 -1.42 0.39	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11 -0.24	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 4.52 3.61 4.02 -0.45	6.25 20.45 1.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US 10 YEAR US 10 YEAR EUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M FIXED INCOME INDICES - BY GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL HY TR US COVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT GLOBAL EMT TR (HEDGED) SEP/LISTA U.S. LEV LOAN COMMODITY INDICES - BY T GSCI ENDEX TOTAL RETURN GSCI ENDEX TOTAL RETURN GSCI ENDEST TOTAL RETURN GSCI ENDESTRIAL METALS TE	USD	Last Price ERNMENT BOI 1.61 2.23 2.83 2.02 -0.38 0.58 -0.74 ISSUER 510.60 1,304.64 2,128.19 2,831.35 1,941.51 250.55 272.08 315.64 238.76 379.09 98.76 SSUER 2,542.47 453.18 1,404.03	NDS (Yield i -0.03 1.80 1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 -0.18 -0.14 -0.14 -0.14 -0.01 -0.04 -0.21 -0.05 -0.52 -0.52 -0.34	n %, Change -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10		1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83	35.21 45.77 46.45 53.84 0.24 5.86 0.74 -0.81 -1.74 -1.94 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49	6M 61.08 88.77 66.03 69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 -1.23 0.14 1.27 0.14 1.27 0.19 1.13 -0.53	23,49 24,67 42,06 32,29 0,54 6,06 0,16 -0,76 -0,40 -1,72 -2,43 -0,10 0,07 -0,32 0,08 -1,42 0,39 -0,56 -2,03 -3,10	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 7.19 8.11 -0.24 5.77 6.39 29.09	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 4.02 -0.45 6.75 9.99 1.26	6.25 20.45 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US GOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED US GOVERNMENT TR US GOVERNMENT TR US GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR EU HIGH YIELD TR EU HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR GOGLOBAL EM TR (HEDGED) SRP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TO GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDUSTRIAL METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR	USD	Last Price ERNMENT BOI 1.61 (2.23) (2.83) (2.02) (-0.38) (0.58) (-0.74) ISSUER 510.60 1,304.64 2,128.19 (2,831.35) 1,941.51 (250.55) (272.08) 315.64 (379.09) (98.76) SSUER (2,542.47) 453.18	0.03 1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 0.14 -0.18 0.14 -0.18 0.14 -0.19 -0.00 -0.00	-2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 -0.28 -0.08 0.40 0.17 0.11 0.33 0.09 0.21 -0.03		1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.38	35.21 45.77 46.47 53.84 0.24 5.86 0.74 -0.81 -0.14 -1.74 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49	6M 61.08 (81.77) 66.03 (69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 (1.23 0.87 0.14 1.9.06 1.9.08 12.80 19.08	23.49 24.65 42.66 42.66 42.66 6.06 -0.40 -1.72 -0.43 -0.10 -0.32 0.08 -1.42 0.39	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11 -0.24	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 4.52 3.61 4.02 -0.45	6.25 20.45 1.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7
LIBOR RATES AND YIELD ON US 3 MONTH US 3 MONTH US 10 YEAR US 10 YEAR US 10 YEAR US 10 YEAR EUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M FEMED INCOME INDICES - BY GLOBAL AGG TR HEDGED GLOBAL HY TR US COPPORATE TR EU GOVERNMENT TR EU GOMPORATE TR EU GOMPORATE TR GOGDAL EM TR (HEDGED) SAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TO GSCI ENERGY TR GSCI ENERGY TR GSCI ENERGY TR GSCI ENERGY TR GSCI PREGIOUS METALS TR GSCI AGRICULTURE TR	USD	Last Price ERNMENT BOI 1.61 (2.23 (2.83) (2.02 (-0.38 (0.58 (-0.74 (15SUER (1304.64 (2.128.19 (2.83) (1.35 (1.941.51 (2.50.55 (2.72.08 (315.64 (379.09 (98.76 (379.09 (370.	NDS (Yield i -0.03 1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 -0.18 -0.14 -0.14 -0.14 -0.01 -0.00 -0.05 -0.52 -0.52 -0.52 -0.94 1.82	n %, Change i -2.81 -0.53 -4.00 9.74 -0.51 2.60 0.10 0.28 -0.08 0.40 0.17 0.11 0.33 0.09 0.21 -0.03 0.14 -0.03 -1.71 -2.98 -2.04 4.72 -4.22	-0.18	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.83 -0.38	35.21 45.77 45.85 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -1.128 -0.27 -0.39 0.44 -1.11 0.49 -2.56 2.06 2.06 2.06 3.08 1.52 6.55 4.18	6M 61.08 88.77 66.03 69.94 -0.53 30.14 -1.82 -0.32 1.23 0.87 0.14 1.27 0.99 1.13 -0.51 0.45 12.80 19.08 2.10 -2.72 6.39 1.00 1.	23,49 24,67 42,06 32,29 0,54 6,06 0,16 -0,76 -0,40 -1,72 -2,43 -0,13 -0,10 0,07 -0,32 0,08 -1,42 0,39 -0,56 -2,03 -3,10 -0,93 6,19 0,79	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11 -0.24 5.77 6.39 9.29.09 11.98 -11.98	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 4.02 -0.45 6.17 9.99 12.24 1.64 -9.52 8.70	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US 10 YEAR US 10 YEAR EUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M FIXED INCOME INDICES - BY GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT GLOBAL EM TR (HEDGED) SEP/LISTA US. LEV LOAN COMMODITY INDICES - BY T GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC TST 'CL' FUTURE	USD	Last Price ERNMENT BOI 1.61 (2.23) (2.83) (2.02) (-0.38) (0.58) (-0.74) ISSUER 510.60 1,304.64 2,128.19 (2,831.35) 1,941.51 250.55 272.08 315.64 238.76 379.09 (98.76) SSUER 2,542.47 453.18 1,404.03 1,562.29 410.75	NDS (Yield i -0.03 1.80 1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 -0.14 -0.14 -0.14 -0.14 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15 -0.15	n %, Change -2.81 -9.83 -4.00 9.74 0.51 2.60 0.10	in bps) -4,12 -2,03 -3,46 -0,23 -5,93 -0,04 -0,18 -0,18 -0,18 -0,18 -0,19 -0,10 -0,03 -0,10 -0,10 -0,0	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.38 -0.39 -0.47 -1.55 -0.83 -0.38	35.21 45.47, 46.45, 53.84 0.24 5.86 0.74 -0.81 -0.14 -1.74 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49	6M 61.08 65.77 66.03 69.94 -0.53 30.14 -1.62 -0.32 1.11 -2.29 -1.23 -0.87 0.14 1.27 0.99 1.13 -0.51 0.45 12.80 2.10 -2.72 5.49	23,49 24,60 24,60 32,29 0,54 6,06 -0,40 -1,72 -2,43 -0,10 0,07 -0,32 0,08 -1,42 -2,03 -3,10 -0,56 -2,03 -3,10 -0,58	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.99 7.19 8.11 -0.24 5.77 6.39 29.09 11.98	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 4.52 3.61 4.02 -0.45 6.17 9.99 12.24 1.64	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US 10 YEAR US 10 YEAR EUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M FIXED INCOME INDICES - BY: GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR US GOVERNMENT TR EU CORPORATE TR EU COPORATE TR EU COPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERI GLOBAL EM TR (HEDGED) SEP/LISTA U.S. LEV LOAN COMMODITY INDICES - BY TO GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GSCI GENERIC ST 'CL' FUTURE GOLD SPOT S/OZ	USD	Last Price ERNMENT BOI 1.61 (2.23 (2.83) (2.02 (-0.38 (0.58 (-0.74 (15SUER (1304.64 (2.128.19 (2.83) (1.35 (1.941.51 (2.50.55 (2.72.08 (315.64 (379.09 (98.76 (379.09 (370.	NDS (Yield i -0.03 1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 -0.18 -0.14 -0.14 -0.14 -0.01 -0.00 -0.05 -0.52 -0.52 -0.52 -0.94 1.82	n %, Change i -2.81 -0.53 -4.00 9.74 -0.51 2.60 0.10 0.28 -0.08 0.40 0.17 0.11 0.33 0.09 0.21 -0.03 0.14 -0.03 -1.71 -2.98 -2.04 4.72 -4.22	-0.18	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.83 -0.38	35.21 45.77 45.85 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -1.128 -0.27 -0.39 0.44 -1.11 0.49 -2.56 2.06 2.06 2.06 3.08 1.52 6.55 4.18	6M 61.08 88.77 66.03 69.94 -0.53 30.14 -1.82 -0.32 1.23 0.87 0.14 1.27 0.99 1.13 -0.51 0.45 12.80 19.08 2.10 -2.72 6.39 1.00 1.	23,49 24,67 42,06 32,29 0,54 6,06 0,16 -0,76 -0,40 -1,72 -2,43 -0,13 -0,10 0,07 -0,32 0,08 -1,42 0,39 -0,56 -2,03 -3,10 -0,93 6,19 0,79	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11 -0.24 5.77 6.39 9.29.09 11.98 -11.98	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 4.02 -0.45 6.17 9.99 12.24 1.64 -9.52 8.70	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US 10 YEAR US 110 YEAR US LIBOR 3M GBP LIBOR 3M CHF	USD	Last Price ERNMENT BOI 1.61 (2.23 (2.83) (2.02 (-0.38 (0.58 (-0.74 (15SUER (1304.64 (2.128.19 (2.83) (1.35 (1.941.51 (2.50.55 (2.72.08 (315.64 (379.09 (98.76 (379.09 (370.	NDS (Yield i -0.03 1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 -0.18 -0.14 -0.14 -0.14 -0.01 -0.00 -0.05 -0.52 -0.52 -0.52 -0.94 1.82	n %, Change i -2.81 -0.53 -4.00 9.74 -0.51 2.60 0.10 0.28 -0.08 0.40 0.17 0.11 0.33 0.09 0.21 -0.03 0.14 -0.03 -1.71 -2.98 -2.04 4.72 -4.22	-0.18	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.83 -0.38	35.21 45.77 45.85 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -1.128 -0.27 -0.39 0.44 -1.11 0.49 -2.56 2.06 2.06 2.06 3.08 1.52 6.55 4.18	6M 61.08 88.77 66.03 69.94 -0.53 30.14 -1.82 -0.32 1.23 0.87 0.14 1.27 0.99 1.13 -0.51 0.45 12.80 19.08 2.10 -2.72 6.39 1.00 1.	23,49 24,67 42,06 32,29 0,54 6,06 0,16 -0,76 -0,40 -1,72 -2,43 -0,13 -0,10 0,07 -0,32 0,08 -1,42 0,39 -0,56 -2,03 -3,10 -0,93 6,19 0,79	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11 -0.24 5.77 6.39 9.29.09 11.98 -11.98	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 4.02 -0.45 6.17 9.99 12.24 1.64 -9.52 8.70	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7
LIBOR RATES AND YIELD ON US 3 MONTH US 3 MONTH US 10 YEAR HEUR LIBOR 3M GEP LIBOR 3M GEP LIBOR 3M FIXED INCOME INDICES - BY GLOBAL AGG TR HEDGED GLOBAL HY TR US COPPORATE TR US COPPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR GOOD TO THE TR GOOD TO THE TR GOOD TO THE TR GOOD TO THE TR GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDEX TOTAL RETURN GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC LST 'CL' FUTURE GOLD SPOT S/OZ CURRENCIES DOLLAR INDEX SPOT)	USD	Last Price ERNMENT BOI 1.61 (2.23) (2.83) (2.02) (-0.38) (-0.74) ISSUER 510.60 1,304.64 2,128.19 (2,831.35) 1,941.51 (250.55) 272.08 315.64 (238.76 (379.09) (98.76) SSUER 2,542.47 453.18 1,404.03 1,562.29 (410.75 60.87 (1,316.98)	NDS (Yield i -0.03 1.80 1.80 1.82 1.00 0.10 0.00 0.18 -0.18 -0.18 0.34 -0.18 0.34 0.01 -0.00 -0.01 -0.01 -0.01 -0.03 -0.05	n %, Change -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 0.28 -0.08 0.40 0.17 0.11 0.33 0.09 0.21 -0.03 0.14 -0.03 -1.71 -2.99 -2.86 -2.04 -4.72 -3.25 -3.25 -4.00 -	-0.18 -0.18 -0.18 -0.18 -0.18 -0.18 -0.19 -0.19 -0.10 -0.04 -0.21 -0.05 -0.52 -1.20 -0.34 -0.94	1M 13.78 6.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.38 -0.38 -0.38 -0.38 -0.40 -0.63 -0.47 -1.55 -0.83 -0.83 -0.64 -0.63 -0.64 -0.63 -0.64 -0.63 -0.64 -0.63 -0.64 -0.63 -0.66 -0.63 -0.66	35.21 45.77 46.45 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49 2.56 2.06 3.08 1.52 -6.55 4.18 2.85	6M 61.08 (81.77) 66.03 (69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 -1.23 0.87 0.14 1.52 0.45 -0.51 0.45 -0.51 0.45 -0.51 0.45 -0.51 0.45 -0.51 0.60 0.60 0.60 0.60 0.60 0.60 0.60 0.6	23,49 24,656 32,29 0,54 6,06 6,06 -0,40 -1,72 -2,43 -0,10 -0,32 0,08 -1,42 0,39 -0,56 -2,03 -3,10 -0,93 8,19 0,79 -1,07	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11 -0.24 5.77 6.39 29.09 11.92 3.80 13.09	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 4.52 3.61 4.02 -0.45 6.17 9.99 12.24 1.64 -9.52 8.70 6.70	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22 15.21 2.36	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US 10 YEAR US 10 YEAR US 110 YEAR US 110 YEAR US 110 YEAR US 110 YEAR GEP LIBOR 3M CHF LIBO	USD	Last Price ERNMENT BOI 1.61 (2.23) (2.83) 2.02 -0.38 0.58 -0.74 ISSUER 510.60 1,304.64 2,128.19 2,831.35 1,941.51 250.55 272.08 315.64 238.76 379.09 98.76 SSUER 2,542.47 453.18 1,404.03 1,404.03 1,404.03 1,404.03 1,316.98	NDS (Yield i -0.03 1.80 1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 -0.18 -0.18 -0.18 -0.19 -0.01	n %, Change -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10		1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.38 -1.63 -3.66 -6.84 -1.19 1.16 -1.54 -1.54 -1.54 -1.54 -1.54	35.21 45.77 46.45 53.84 0.24 5.86 0.74 -0.81 -0.14 -1.74 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49 2.56 3.08 1.52 6.55 4.18 2.85 3.41 6.30	6M 61.08 (81.77) 66.03 (69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 (1.23 0.87 0.14 1.23 0.87 0.99 1.13 -0.51 0.45 -0.51 0.45 -2.72 -2.72 -2.72 6.49 25.92 -0.50 -2.78 3.15 3.75	23.49 23.49 24.66 34.29 0.54 6.06 -0.40 -1.72 -2.43 -0.10 -0.32 0.08 -1.42 0.39 -0.56 -2.03 -3.10 -0.10 -0.56 -2.03 -3.10 -0.10 -0.56 -2.03 -3.10 -0.10 -0.56 -2.05 -2.05 -2.05 -2.05	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11 -0.24 5.77 6.39 9.11.98 -11.92 3.80 13.09	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 4.52 3.61 4.02 -0.45 6.17 9.99 12.24 1.64 -9.52 8.70 6.70	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36 -20.14 -29.01 16.83 4.09 -19.63 -18.34 9.13	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR EUR LIBOR 3M EUR LIBOR 1N EUR GUERNAMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT GLOBAL EMT IR (HEOGED) SAP/LISTA U.S. LEV LOAN COMMODITY INDICES - BY TO GSCI ENERGY TR GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI AGRICULTURE TR GENERG 1ST 'CU' PUTURE GOLD SPOT 5/OZ CURRENCIES DOLLAR INDEX SPOT EURO SPOT	USD	Last Price ERNMENT BOI 1.61 (2.23) (2.83) (2.02) (-0.38) (0.58) (-0.74) ISSUER 510.60 1,304.64 2,128.19 (2,831.35) 1,941.51 250.55 272.08 315.64 238.76 379.09 (98.76) SSUER 2,542.47 453.18 1,404.03 1,562.29 410.75 60.87 1,316.98	NDS (Yield i -0.03 1.80 1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 -0.18 -0.14 -0.14 -0.14 -0.14 -0.14 -0.14 -0.14 -0.14 -0.15 -0.52 -1.20 -0.34 -0.94 1.005 -0.52 -0.20 -0.00	n %, Change -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 -2.8 -0.08 -0.40 0.17 0.11 -0.03 0.10 -1.71 -2.98 -2.04 -2.22 -0.09 -0.20 -0.20 -0.20 -0.20 -1.45		1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.38 -4.62 -7.63 -3.30 -6.84 -1.19 1.16 -1.54 -1.54	35.21 45.47, 46.45, 5.86 0.74 -0.81 -0.14 -1.74 -1.128 -0.27 -0.39 0.44 -1.11 0.49 -2.56 -3.08 1.52 -6.55 4.18 2.85	6M 61.08 88.77 66.03 69.94 -0.53 30.14 -1.62 -0.32 1.11 -2.29 -1.23 0.14 1.27 0.99 1.13 -0.51 0.45 12.80 2.10 -2.72 6.49 25.92 -0.60 -2.78 3.15 3.75 6.47	23,49 23,49 24,606 32,29 0,54 6,06 -0,40 -1,72 -2,43 -0,10 0,07 -0,32 0,08 -1,42 0,39 -0,56 -2,03 -3,10 -0,93 8,19 0,79 1,07	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 7.19 8.11 -0.24 5.77 6.39 11.98 -11.92 3.80 13.09	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 3.96 4.02 -0.45 6.17 9.19 12.24 1.64 -9.45 8.70 6.70 -11.71 16.79 8.19 12.24	6.25 20.45 7.87 16.14 2.07 9.26 13.74 7.22 15.21 2.36 -20.14 -29.01 15.65 4.09 -19.63 -18.34 9.13	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR HELD INCOME INDICES - BY: GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR US GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERI GLOBAL EM TR (HEDGED) SEP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TO GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI AGGICULTURE TR GSCI AGGICULTURE TR GSCI AGGICULTURE TR GSCI AGGICULTURE TR GOLD SPOT S/OZ CURRENCIES DOLLAR INDEX SPOT EURO SPOT EURO SPOT BUTTON BOT BUTTON BOT BUTTON BOT BUTTON BUTTON BOT BUTTON BUTTO	USD	Last Price ERNMENT BOI 1.61 (2.23 (2.83) (2.02 (3.83 (0.58 (0.74 (15SUER (15SUER (15SUER (1550.55 (1,941.51 (250.55 (272.08 (315.64 (238.76 (379.09 (38.76 (379.09 (38.76 (379.09 (1,316.98 (1,316.98 (1,316.98 (1,316.98 (1,316.98 (1,316.98 (1,316.98 (1,316.98 (1,316.98 (1,316.98 (1,316.98 (1,316.98 (1,316.98) (1,316.98 (1,316.98) (1,316.98 (1,316.98)	0.03 (yield i -0.03 (1.80) (1.80) (1.82) (1.00) (1.82) (1.00) (1.	n %, Change -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 -1.71 -0.03 -1.71 -2.99 -2.88 -2.04 -4.72 -4.22 -6.89 -0.39 -0.20 -0.48 -0.49 -0.41 -0.51 -0.61 -0.63 -0.61 -0.63 -0.61 -0.63 -0.63 -0.64 -0.65 -0.6		1M 13.78 6.84 -1.51 25.03 0.36 -1.57 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.38 -4.62 -7.63 -3.66 -3.66 -6.84 -1.19 1.18 -1.54 -4.19 -1.54 -4.19 -1.54 -1.54 -1.54 -1.55	35.21 45.77 46.45 53.84 0.24 53.84 0.74 -0.81 0.14 -1.74 -1.28 -0.27 -0.39 0.44 -1.11 0.49 2.56 2.06 3.08 2.06 3.08 2.56 2.06 3.08 2.56 2.66 3.08 2.85 -2.85	6M. 61.08 (88.77) 66.03 69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 -1.23 0.87 0.14 1.27 0.99 1.13 -0.51 0.45 12.80 19.08 2.10 -2.72 6.49 25.92 -0.60	23.49 24.06 34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.40 -1.72 -2.43 -0.10 -0.32 0.08 -1.42 0.39 -0.56 -2.03 -3.10 -0.10 -0.9 -0.56 -2.03 -3.10 -0.10 -0.56 -2.03 -3.10 -0.56 -2.03 -3.10 -0.56 -2.03 -3.10 -0.56 -2.03 -3.10 -0.56 -2.03 -3.10 -0.56 -2.03 -3.10 -0.56 -2.03 -3.10 -0.56 -2.03 -3.10 -0.56 -2.03 -3.10 -0.56 -2.03 -3.10 -0.56 -2.03 -3.10 -0.56 -2.03 -3.10	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.439 6.90 7.19 8.11 -0.24 5.77 6.39 11.98 -11.92 3.80 13.09	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 4.52 -0.45 6.17 9.99 12.24 1.64 -9.52 8.70 6.70	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36 -20.14 -29.01 16.83 4.09 -19.63 -18.34 9.13	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5
LIBOR RATES AND YIELD ON US 3 MONTH US 3 MONTH US 10 YEAR EUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M FIXED INCOME INDICES - BY GLOBAL AGG TR HEDGED GLOBAL HY TR US COPPORATE TR EU GOVERNMENT TR EU GOPORATE TR GOOD SAPPLIST TO THE GOVERN TO THE GOVERNMENT TR GOOD SAPPLIST TO THE GOOD T	USD	Last Price ERNMENT BOI 1.61 (2.23) (2.83) (2.02 (-0.38) (0.58 (-0.74) ISSUER 510.60 1,304.64 (2,128.19 (2,831.35) 1,941.51 (250.55 (272.08 (315.64 (379.09 (98.76 (379.09 (98.76 (379.09 (98.76 (379.09 (98.76 (379.09 (315.64	0.03 (yield i -0.03 [1.80] 1.80 [1.80] 1.80 [1.82] 1.00 [1.80] 1.82 [1.00] 0.00 [1.80] 0.10 [1.80] 0.10 [1.80] 0.14 [1.80] 0.1	n %, Change -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 -2.8 -0.04 0.17 0.11 0.33 0.09 -2.88 -2.04 -0.03 -1.71 -2.98 -2.88 -2.04 -2.88 -2.04 -2.88 -2.04 -3.03 -1.71 -4.22 -5.89 -0.20 -1.45 -0.21 -0.21 -0.22 -0.23 -1.41 -0.33 -1.41 -0.33 -1.41 -0.41 -	in bps) -4.12 -2.03 -3.46 -2.3,46 -0.23 -5.93 -0.04 -0.18 -0.18 -0.18 -0.19 -0.14 -0.11 -0.03 -0.52 -1.20 -0.34 -0.91 -1.25 -0.11 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.38 -4.62 -7.63 -3.66 -3.36 -6.60 -6.84 -1.19 1.16 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55	35.21 45.77 46.45 53.84 0.24 5.86 0.74 -0.81 -0.14 -1.74 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49 2.56 3.08 1.52 4.18 2.85 4.18 2.85 3.41 6.30 2.14 4.97 0.19	6M 61.08 (81.77) 66.03 (69.94 -0.53 30.14 -1.82 -1.11 -2.29 -1.23 (1.14 1.27) 6.87 (0.14 1.280 19.08 2.10 -2.77 (6.43 25.92 -0.50 -2.77 6.47 2.11 3.15 6.47 2.11 -3.42	23,49 24,20 24,20 34,27 42,06 32,29 0,54 6,06 -0,40 -1,72 -2,43 -0,10 0,07 -0,32 0,08 -1,42 0,39 -0,56 -2,03 -3,10 -0,9 1,07 -0,10 -0,76 -2,03 -3,10 -0,10 -	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11 -0.24 5.77 6.39 29.09 11.98 3.80 13.09	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 4.52 3.61 4.02 -0.45 6.17 9.99 12.24 -9.52 8.70 6.70	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36 -20.14 -29.01 16.85 4.09 -19.63 -18.34 9.13	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 6 6 7 8 8
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US 10 YEAR US 10 YEAR US 10 YEAR EUR LIBOR 3M EUR LI	USD	Last Price ERNMENT BOI 1.61 (2.23 (2.83) (2.02 (-0.38 (0.58 (-0.74 (15SUER (1304.64 (2.128.19 (2.83) (1.35 (1.941.51 (2.50.55 (2.72.08 (315.64 (379.09 (98.76 (379.09 (98.76 (379.09 (1.316.98 (1.316.98 (1.316.98 (1.316.98 (1.316.98 (1.316.98 (1.316.98 (1.316.98 (1.316.98 (1.316.98 (1.316.98 (1.316.98 (1.316.98 (1.316.94 (1.318 (1.316.9	0.03 1.80 1.80 1.82 1.00 0.00 0.10 0.00 0.18 -0.18 -0.18 -0.18 -0.14 -0.14 -0.14 -0.01 -0.03 -0.05 -0.52 -1.20 -0.03 -0.05 -0.52 -1.20 0.00 -0.10 0.03 0.06 0.36 0.36 -0.12	n %, Change -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10	-0.18 -0.18 -0.18 -0.18 -0.19 -0.19 -0.19 -0.10 -0.10 -0.10 -0.10 -0.11 -0.11 -0.12 -0.13 -0.15	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 0.52 0.31 -0.47 -1.55 -0.83 -0.38 -4.62 -7.63 -3.30 -6.84 -1.19 1.16 -1.54 -1.54 -1.54 -2.48 -0.75 -2.51 -0.73	35.21 45.77 46.45 5.84 0.24 5.86 0.74 -0.81 1.128 -0.27 -0.39 0.44 -1.11 0.49 -2.56 2.06 2.06 3.08 1.52 4.18 2.85	6M 61.08 88.77 66.03 69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 -1.23 0.14 1.27 0.14 1.27 0.99 1.13 -0.51 -0.45 -0.52 -0.60 -0.53 -0.53 -0.53 -0.54 -0.53 -0.54 -0.53 -0.54 -0.55	23,49 23,49 34,67 42,06 32,29 0,54 6,06 -0,40 -1,72 -2,43 -0,10 0,07 -0,32 0,08 -1,42 0,39 -1,09 -1,07 -1,09 -1,09 -1,07 -1,09	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11 -0.24 5.77 6.39 11.98 -11.92 3.80 13.09	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 1.36 4.02 -0.45 6.17 9.99 12.24 1.64 -9.52 8.70 6.70 -11.71 16.79 8.19 12.24 7.99 -4.85 8.55	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36 -20.14 -29.01 16.85 4.09 -19.63 -18.34 9.13	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR US 10 YEAR US 10 YEAR US 10 YEAR EUR LIBOR 3M EVEL LIB	USD	Last Price ERNMENT BOI 1.61 (2.23) (2.83) (2.02 (-0.38) (0.58 (-0.74) ISSUER 510.60 1,304.64 (2,128.19 (2,831.35) 1,941.51 (250.55 (272.08 (315.64 (379.09 (98.76 (379.09 (98.76 (379.09 (98.76 (379.09 (98.76 (379.09 (315.64	0.03 (yield i -0.03 [1.80] 1.80 [1.80] 1.80 [1.82] 1.00 [1.80] 1.82 [1.00] 0.00 [1.80] 0.10 [1.80] 0.10 [1.80] 0.14 [1.80] 0.1	n %, Change -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 -2.8 -0.04 0.17 0.11 0.33 0.09 -2.88 -2.04 -0.03 -1.71 -2.98 -2.88 -2.04 -2.88 -2.04 -2.88 -2.04 -3.03 -1.71 -4.22 -5.89 -0.20 -1.45 -0.21 -0.21 -0.22 -0.23 -1.41 -0.33 -1.41 -0.33 -1.41 -0.41 -	in bps) -4.12 -2.03 -3.46 -2.3,46 -0.23 -5.93 -0.04 -0.18 -0.18 -0.18 -0.19 -0.14 -0.11 -0.03 -0.52 -1.20 -0.34 -0.91 -1.25 -0.11 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.38 -4.62 -7.63 -3.66 -3.36 -6.60 -6.84 -1.19 1.16 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55	35.21 45.77 46.45 53.84 0.24 5.86 0.74 -0.81 -0.14 -1.74 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49 2.56 3.08 1.52 4.18 2.85 4.18 2.85 3.41 6.30 2.14 4.97 0.19	6M 61.08 (81.77) 66.03 (69.94 -0.53 30.14 -1.82 -1.11 -2.29 -1.23 (1.14 1.27) 6.87 (0.14 1.280 19.08 2.10 -2.77 (6.43 25.92 -0.50 -2.77 6.47 2.11 3.15 6.47 2.11 -3.42	23,49 24,20 24,20 34,27 42,06 32,29 0,54 6,06 -0,40 -1,72 -2,43 -0,10 0,07 -0,32 0,08 -1,42 0,39 -0,56 -2,03 -3,10 -0,9 1,07 -0,10 -0,76 -2,03 -3,10 -0,10 -	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11 -0.24 5.77 6.39 29.09 11.98 3.80 13.09	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 4.52 3.61 4.02 -0.45 6.17 9.99 12.24 -9.52 8.70 6.70	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36 -20.14 -29.01 16.85 4.09 -19.63 -18.34 9.13	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR HEUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M FIXED INCOME INDICES - BY GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL HY TR US COVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT GLOBAL EMT TR (HEDGED) SEP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TO GSCI ENERGY TR GSCI ENERGY TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT S/OZ CURRENCIES DOLLAR INDEX SPOT EURO SPOT EURO SPOT EURO SPOT SPOT SPOT SPOT SPOT SPOT SPOT SPOT	USD	Last Price ERNMENT BOI 1.61 (2.23 (2.83) 2.02 -0.38 0.58 -0.74 ISSUER 510.60 1,304.64 2,128.19 2,831.35 1,941.51 250.55 272.08 315.64 238.76 379.09 98.76 SSUER 2,542.47 453.18 1,404.03 1,562.29 410.75 60.87 1,316.98	NDS (Yield i -0.03 -0.03 -0.03 -0.09 -0.10 -0.00 -0.18 -0.18 -0.18 -0.18 -0.18 -0.18 -0.19 -0.00 -0.01	n %, Change -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 -1.71 -0.03 -1.71 -2.99 -2.84 -4.72 -4.22 -6.59 -1.08 -1.45 -0.09 -1.70 -1.71 -2.99 -2.04 -4.72 -4.72 -4.72 -4.72 -4.72 -4.72 -4.72 -4.72 -4.72 -4.72 -6.75 -6.7	-0.18	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.38 -0.38 -1.19 1.16 -1.54 -1.19 -1.54 -1.54 -1.54 -1.54 -1.54 -1.54 -1.54 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55 -1.54 -1.55	35.21 45.77 46.45 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49 2.56 2.06 3.08 1.52 6.55 4.18 2.85 -6.55 4.18 2.85 -6.26 -6.30 2.14 -6.30 -6	6M 61.08 (81.77) 66.03 (69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 -1.23 0.87 0.14 1.99 1.13 -0.51 0.45 -1.27 6.49 25.92 -0.60 -2.78 6.47 3.15 3.75 6.47 2.11 -3.42 2.29 0.2.77	23.49 24.66 34.29 0.54 6.06 -0.40 -1.72 -2.43 -0.10 -0.32 0.08 -1.42 0.39 -0.56 -2.03 -3.10 -0.93 -3.10 -0.75 -2.05 -2.05 -3.10 -3.1	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.90 7.19 8.11 -0.24 5.77 6.39 29.09 11.98 -11.92 3.80 13.09	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 3.96 4.52 3.61 4.02 -0.45 6.17 9.99 12.24 1.64 -9.52 8.70 6.70		1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5
LIBOR RATES AND YIELD ON US 3 MONTH US 3 DYEAR US 10 YEAR EUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M FIXED INCOME INDICES - BY GLOBAL AGG TR HEDGED GLOBAL HY TR US COPPORATE TR EU GOVERNMENT TR EU HIGH YIELD TR GASCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GENERIC 1ST 'CL' FUTURE GOLD SPOT S/OZ CURRENCIES DOLLAR INDEX SPOT EURO SPOT BRITISH POUND SPOT BRITISH POUND SPOT BRIZIER FRANC SPOT BRIZIER FRANC SPOT BRIZIER FRANC SPOT BRIZIER REAL SPOT CHIRA REMINIDIS SPOT SWISS FRANC SPOT BRIZIER REAL SPOT CHIRA REMINIDIS SPOT SINGAPORE DOLLAR POUND RUSSIAN REAL SPOT CHIRA REMINIDIS SPOT SINGAPORE DOLLAR POUND RUSSIAN REAL SPOT CHIRA REMINIDIS SPOT SINGAPORE DOLLAR POUND RUSSIAN REAL SPOT CHIRA REMINIDIS SPOT SINGAPORE DOLLAR POUND RUSSIAN REAL SPOT CHIRA REMINIDIS SPOT SINGAPORE DOLLAR POUND RUSSIAN REAL SPOT CHIRA REMINIDIS SPOT SINGAPORE DOLLAR POUND RUSSIAN REAL SPOT CHIRA REMINIDIS SPOT SINGAPORE DOLLAR POUND RUSSIAN	USD	Last Price ERNMENT BOI 1.61 (2.23) (2.83) (2.02) (-0.38) (0.58) (-0.74) ISSUER 510.60 1,304.64 (2,128.19 (2,831.35) 1,941.51 (250.55) (272.08) 315.64 (238.76 (379.09) (98.76) SSUER (2,542.47 (453.18) 1,404.03 1,562.29 (410.79) (60.87 (1,316.98) (90.32) 1.23 (106.24) 1.38 (0.94) 3.25 (6.36) 1.32 56.82	NDS (Yield i -0.03 1.80 1.80 1.82 1.00 0.10 0.00 0.10 0.00 0.18 -0.18 -0.18 -0.14 0.01 -0.04 -0.21 -0.05 -0.52 -1.20 -0.34 -0.94 -0.21 -0.05 -0.52 -0.20 -0.00 -0.01 -0.03 -0.05 -0.10 -0.03 -0.05 -0.10 -0.03 -0.06 -0.06 -0.06 -0.16 -0.18 -0.18 -0.18 -0.18 -0.18 -0.18 -0.18 -0.18 -0.18 -0.18 -0.18 -0.18 -0.18 -0.28	n %, Change -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 -2.8 -0.04 0.17 0.11 0.33 0.09 -2.88 -2.04 -0.03 -1.71 -2.99 -2.88 -2.04 -2.98 -2.04 -2.98 -2.04 -2.98 -2.04 -2.98 -2.04 -2.98 -2.05 -	-0.18	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.36 -0.63 -3.66 -3.66 -3.36 -6.84 -1.19 1.16 -1.54 4.18 -2.48 -2.51 -0.75 -0.06 -0.21 -0.06 -0.21 -1.52 -2.9.44	35.21 45.77 46.45 53.84 0.24 5.86 0.74 -0.81 -0.14 -1.74 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49 2.56 3.06 3.08 1.52 6.55 4.18 2.85 3.41 6.30 2.14 4.97 0.19 4.30 2.04 3.78 6.31	6M 61.08 (81.77) 66.03 (69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 (1.23 -0.51 0.45 -0.51	23.49 23.49 34.50 34.20 0.54 6.06 0.16 -0.76 -0.40 -1.72 -0.43 -0.10 -0.32 0.08 -1.42 0.39 -0.56 -2.03 -3.10 0.79 -1.02 -2.65 1.89 3.83 1.88 2.52 1.17 1.82 4.42 -2.248	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11 -0.24 5.77 6.39 29.09 11.98 3.80 13.09	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 4.52 3.61 4.02 -0.45 6.17 9.99 12.24 -1.64 -9.52 8.70 6.70 -11.71 16.79 8.19 12.24 7.85 8.55 6.95 8.9	6.25 20.45 7.87 16.14 2.07 9.26 13.74 7.22 15.21 2.36 -20.14 -29.01 15.65 4.09 -19.63 -18.34 9.13	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5
LIBOR RATES AND YIELD ON US 3 MONTH US 3 MONTH US 2 YEAR US 10 YEAR CHE LIBOR 3M GEPLIBOR 3M GE	USD	Last Price ERNMENT BOI 1.61 (2.23 (2.83) (2.02 (3.83 (0.58 (0.03 (yield i -0.03 1.80 1.82 1.09 0.00 0.10 0.00 0.18 0.14 0.14 0.01 0.04 0.21 0.03 0.05 0.05 0.00 0	n %, Change -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10	-0.18 -0.18 -0.18 -0.18 -0.19 -0.19 -0.19 -0.10 -0.10 -0.10 -0.10 -0.11 -0.12 -0.12 -0.12 -0.12 -0.12 -0.12 -0.12 -0.12 -0.13	1M 13.78 6.84 -1.51 25.03 0.36 -1.57 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.38 -0.462 -7.63 -3.66 -3.66 -3.66 -6.84 -1.19 1.18 -2.48 -0.75 -2.51 -0.73 -0.06 -0.21 -1.52	35.21 45.77 46.45 53.84 0.24 53.84 0.14 -1.74 -1.28 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49 2.56 2.06 3.08 2.06 3.08 2.16 4.18 4.19 4.19 4.10	6M. 61.08 (88.77) 66.03 69.94 -0.53 30.14 -1.82 1.11 -2.29 -1.23 0.87 0.14 1.27 0.99 1.13 -0.51 0.45 12.80 19.08 2.10 -2.72 -6.49 -2.72 -6.49 -2.75 -6.47 -3.42 -3.42 -3.42 -3.42 -3.42 -3.63	23.49 24.60 34.60 32.29 0.54 6.06 0.16 -0.76 -0.40 -1.72 -2.43 -0.10 0.07 -0.32 0.08 -1.42 0.39 -0.56 -2.03 -3.10 -0.10 -0.9 -0.56 -2.03 -3.10 -0.10 -0.9 -0.56 -2.03 -3.11 -0.10 -0	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11 -0.24 5.77 6.39 11.98 -11.92 11.98 -11.92 13.80 13.09	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 4.02 -0.45 6.17 9.99 12.24 1.64 -9.52 8.70 6.70 -11.71 16.79 8.19 12.24 7.99 -4.85 6.99 3.85 6.99 3.85 6.99 3.85 6.99 3.85 6.99 3.85 6.99 3.85 6.99 3.85 6.99 3.85 6.99 3.85 6.99 3.85 6.99 3.85 6.99 3.85 6.99 3.85 6.99 3.85 6.99 3.85 6.99 3.85 6.99 3.85 6.99 3.85 6.99 3.85 6.90 6.9	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36 -20.14 -29.01 15.85 4.09 -19.63 -18.34 9.13 -5.48 9.72 13.60 -10.40 2.14 -1.17 3.40 10.37 -1.24	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7
LIBOR RATES AND YIELD ON US 3 MONTH US 3 MONTH US 10 YEAR CHE LIBOR 3M GBP LIBOR 3M GPLIBOR 3M GPLIBOR 3M GPLIBOR 3M GPRED INCOME INDICES - BY GLOBAL AGG TR HEDGED GLOBAL HY TR US COVERNMENT TR US COVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EG HIGH YIELD TR BARCLAYS GLOBAL CONVERT GENBAL GANT (HEDGED) SAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY T GSCI ENERGY TR GSCI ENERGY TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT S/OZ CURRENCIES DOLLAR INDEX SPOT EUTO SPOT BUT	USD	Last Price ERNMENT BOI 1.61 (2.23 (2.83) (2.02 (3.83 (0.58 (0.03 (yield i -0.03 1.80 1.82 1.09 0.00 0.10 0.00 0.18 0.14 0.14 0.01 0.04 0.21 0.03 0.05 0.05 0.00 0	n %, Change -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 -2.8 -0.04 0.17 0.11 0.33 0.09 -2.88 -2.04 -0.03 -1.71 -2.99 -2.88 -2.04 -2.98 -2.04 -2.98 -2.04 -2.98 -2.04 -2.98 -2.04 -2.98 -2.05 -	-0.18	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.36 -0.63 -3.66 -3.66 -3.36 -6.84 -1.19 1.16 -1.54 4.18 -2.48 -2.51 -0.75 -0.06 -0.21 -0.06 -0.21 -1.52 -2.9.44	35.21 45.77 46.45 53.84 0.24 5.86 0.74 -0.81 -0.14 -1.74 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49 2.56 3.06 3.08 1.52 6.55 4.18 2.85 3.41 6.30 2.14 4.97 0.19 4.30 2.04 3.78 6.31	6M 61.08 (81.77) 66.03 (69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 (1.23 -0.51 0.45 -0.51	23.49 23.49 34.50 34.20 0.54 6.06 0.16 -0.76 -0.40 -1.72 -0.43 -0.10 -0.32 0.08 -1.42 0.39 -0.56 -2.03 -3.10 0.79 -1.02 -2.65 1.89 3.83 1.88 2.52 1.17 1.82 4.42 -2.248	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11 -0.24 5.77 6.39 29.09 11.98 3.80 13.09	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 4.52 3.61 4.02 -0.45 6.17 9.99 12.24 -1.64 -9.52 8.70 6.70 -11.71 16.79 8.19 12.24 7.85 8.55 6.95 8.9	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36 -20.14 -29.01 15.85 4.09 -19.63 -18.34 9.13 -5.48 9.72 13.60 -10.40 2.14 -1.17 3.40 10.37 -1.24	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7
LIBOR RATES AND YIELD ON US 3 MONTH US 3 MONTH US 1 YEAR US 10 YEAR US 10 YEAR US 10 YEAR US 10 YEAR CHE LIBOR 3M GEPLIBOR 3M	USD	Last Price ERNMENT BOI 1.61 (2.23) (2.83) (2.02) (-0.38) (0.58) (0.58) (0.58) (0.58) (1.304.64) (2.128.19) (2.831.35) (1.941.51) (2.931.35) (1.941.51) (2.931.35) (2.931.35) (2.941.51) (2.931.35) (2.931.35) (2.931.35) (2.931.35) (2.931.35) (3.79.09) (88.76) (88.76) (88.76) (89.77) (1.316.98) (90.32) (1.23) (106.24) (1.38) (1.94) (1.32) (1.32) (1.32) (1.32) (1.32) (1.32) (1.32) (1.32) (1.32) (1.32) (1.33) (1.32) (1.32) (1.33) (1.34) (1.34) (1.34) (1.35) (1.36) (1.37) (1.37) (1.37) (1.38) (1.39) (1.31) (1.31) (1.31) (1.32) (1.32) (1.33) (1.32) (1.33) (1.34) (1.34) (1.34) (1.34) (1.35) (1.36) (1.37)	0.03 (yield i -0.03 (1.80) (1.	n %, Change -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 -2.8 -0.08 -0.04 0.17 0.11 0.33 0.09 -2.88 -2.04 -2.29 -2.28 -2.20 -2.28 -2.20 -2.20 -2.25 -2.25 -2.25 -2.25 -2.26 -2.26 -2.27 -2.29 -2.28 -2.29 -2.29 -2.29 -2.29 -2.20 -2.20 -2.20 -2.21 -2.25 -2.25 -2.25 -2.25 -2.25 -2.26 -2.27 -2.28 -2.29 -2.29 -2.29 -2.29 -2.29 -2.20 -2.20 -2.20 -2.21 -2.25 -		1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.38 -4.62 -7.63 -3.66 -3.30 6.60 -6.84 -1.19 1.16 -1.54 -1.54 -1.55 -1.55 -1.55 -1.55 -1.55 -1.55 -1.55 -1.55 -1.55 -1.55 -1.55 -1.55 -1.55 -1.55 -1.55 -1.54 -1.55 -	35.21 45.77 46.45 53.84 0.24 5.86 0.74 -0.81 -0.14 -1.74 -1.128 -0.27 -0.39 0.44 -1.11 0.49 2.56 3.08 1.52 -0.55 4.18 2.85 -0.14 -1.15 -1.15 -1.16 -1.1	6M 61.08 88.77 66.03 69.94 -0.53 30.14 -1.62 -0.32 1.11 -2.29 -1.23 0.14 1.27 0.99 1.13 -0.51 0.45	23,49 23,49 24,606 32,29 0,54 6,06 -0,40 -1,72 -2,43 -0,10 0,07 -0,32 0,08 -1,42 0,39 -1,42 0,39 -1,07	87.83 69.47 -3.89 69.43 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 7.19 8.11 -0.24 5.77 6.39 11.98 -11.92 3.80 13.09	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 6.30 4.02 -0.45 6.17 6.70 -11.71 16.79 8.19 12.24 7.99 12.24 7.99 12.24 7.99 12.24 7.99 8.19 12.24 7.99 8.19 8.55 6.70 8.18 7.81.87 8.05 781.87	6.25 20.45 7.87 16.14 2.07 9.26 13.74 7.22 15.21 2.36 -20.14 -29.01 15.65 4.09 -19.63 -18.34 9.13 -5.48 9.72 13.60 -10.40 2.14 -1.17 3.40 2.14 -1.17 3.40 2.14	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5
LIBOR RATES AND YIELD ON US 3 MONTH US 2 YEAR US 10 YEAR GEP LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M CHF LIBOR 3M US 60 YEAR GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR US GIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR	USD	Last Price ERNMENT BOI 1.61 (2.23 (2.83) (2.02 (3.83 (0.58 (0.03 (yield i -0.03 1.80 1.82 1.09 0.00 0.10 0.00 0.18 0.14 0.14 0.01 0.04 0.21 0.03 0.05 0.05 0.00 0	n %, Change -2.81 -0.83 -4.00 9.74 0.51 2.60 0.10 -2.8 -0.04 0.17 0.11 0.33 0.09 -1.71 -2.98 -2.08 -2.88 -2.04 -2.98 -2.05 -1.71 -2.99 -2.88 -2.04 -2.98 -2.05 -1.71 -2.99 -2.88 -2.04 -0.05 -1.71 -0.05 -1.71 -0.05 -1.71 -0.05 -0.05 -0.05 -0.05 -0.05 -0.05 -0.05 -0.06 -0.07 -0.08 -0.09 -	-0.18	1M 13.78 8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.69 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.36 -0.63 -3.66 -3.66 -3.36 -6.84 -1.19 1.16 -1.54 4.18 -2.48 -2.51 -0.75 -0.06 -0.21 -0.06 -0.21 -1.52 -2.9.44	35.21 45.77 46.45 53.84 0.24 5.86 0.74 -0.81 -0.14 -1.74 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49 2.56 3.06 3.08 1.52 6.55 4.18 2.85 3.41 6.30 2.14 4.97 0.19 4.30 2.04 3.78 6.31	6M 61.08 (81.77) 66.03 (69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 (1.23 -0.51 0.45 -0.51	23.49 23.49 34.50 34.20 0.54 6.06 0.16 -0.76 -0.40 -1.72 -0.43 -0.10 -0.32 0.08 -1.42 0.39 -0.56 -2.03 -3.10 0.79 -1.02 -2.65 1.89 3.83 1.88 2.52 1.17 1.82 4.42 -2.248	87.83 69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11 -0.24 5.77 6.39 29.09 11.98 3.80 13.09	95.05 92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36 4.52 3.61 4.02 -0.45 6.17 9.99 12.24 -1.64 -9.52 8.70 6.70 -11.71 16.79 8.19 12.24 7.85 8.55 6.95 8.9	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36 -20.14 -29.01 15.85 4.09 -19.63 -18.34 9.13 -5.48 9.72 13.60 -10.40 2.14 -1.17 3.40 10.37 -1.24	1.86 5.64 1.86 3.69 6.14 0.66 0.84 3.22	orst 5 1 5 5 1 5 5 1 7

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