

Friday 09 March 2018

What a difference a week can make. Just last Friday we bemoaned the protectionist acts invoked by President Trump- Tariffs, Trade Wars, End of Globalization and the like headlines rocked markets. The general tone was inline with Raymond James' Jeffrey Saut, a long-standing bull, who said the safest place for investors is on the sidelines until there's more clarity. "If this spills over into a full-blown trading war, then I have no idea where the bottom is going to be in this," the firm's chief investment strategist said last Friday on CNBC's "Trading Nation." "I'm just kind of sitting on my hands right here until the dust clears." Meanwhile, European, Canadian and Chinese leaders have all promised to respond in kind, threatening to tax U.S. exports of Harley-Davidson motorcycles (home state of Paul Ryan), bourbon whiskey from Kentucky (home state of Senate Majority Leader McConnell) and Levi's jeans from California (House Minority Leader Nancy Pelosi's home state).

It's always dangerous to say that Donald Trump has set a new low for presidential discourse, because he sets new lows with dreary regularity. Nonetheless, his heedless declaration that "trade wars are good, and easy to win" deserves special recognition. No president should need to be told that trade wars are, in fact, bad and impossible to win. By imposing new tariffs on steel and aluminium, Trump has embarked on a policy that is a clear and present

danger to U.S. jobs and living standards. Yet boasting about how easy it is to win a trade war tops almost everything. It adds an element of historical and strategic obliviousness to the administration's economic incompetence. The last time this happened was during the 1930s. The Smoot-Hawley tariffs and the retaliation they provoked contributed to the Great Depression and the collapse of the world economy.

The week passed and, what appeared to be at best a questionable decision by Trump may have been just a "negotiating tactic" in the context of the NAFTA renegotiations with Canada and Mexico. Maybe, but Paul Ryan wants to ensure the continued exports of Harley motorcycles, and then, Trump let out some slack- Canada and Mexico will be exempted from these tariffs, as will other specialty metal... We wiped our brows, and then, on Tuesday White House chief economic advisor Gary Cohn resigned from President Donald Trump's administration. The former Goldman Sachs president and free trade advocate, Cohn, whose departure date will come in a few weeks, decided to quit after Trump announced he would impose stiff tariffs on steel and aluminium imports. Market watchers saw Cohn's potential departure as a bad omen for the White House's economic policy. He helped to shepherd massive tax cuts, the Trump administration's only major legislative achievement, which the president signed into law in December. The larger question for markets is whether investors will now stop ignoring Trump's clear desire to rip up trade deals and apply tariffs to try and restore America's manufacturing glory days. Until now, investors have mainly blown off this side of Trump, deciding instead to embrace the tax cut and deregulatory agenda. Now one of the architects of that agenda is gone. And Trump for the moment will have no restraining voices willing to challenge him. Don't expect Treasury Secretary Steven Mnuchin to ride to the rescue- Mnuchin comes from the free-trading school, but he's not inclined to tell Trump things he doesn't want to hear...

Up and down the market went... And we heard the voice of reason from Super Mario. The European Central Bank (ECB) dropped its easing bias on Thursday, fuelling expectations that it will normalize monetary policy in the Euro area. Until now, the ECB has stated that it stands ready to increase the level of bond purchases it makes in both duration and/or size, in case that the economic outlook deteriorates in the euro zone. But it removed such statement from its communication Thursday, following a monetary policy meeting, indicating that stimulus in the region could come to an end in the near future. ECB President Mario Draghi said on Thursday that the solid economic recovery in the region supported the decision to remove the so-called easing bias. "Incoming information... confirms the strong and broad-based growth momentum in the euro area economy, which is projected to expand in the near-term at a somewhat faster pace than previously expected." The bank also opted to keep interest rates unchanged and to continue its asset purchase program until September. It said that "the Governing Council expects the key ECB interest rates to remain at their present levels for an extended period of time, and well past the horizon of the net asset purchases" that is set to last until September 2018. The European Central Bank's internal staff calculations on the future path of monetary policy assume asset purchases totalling

30 billion euros (\$37 billion) in the fourth quarter, according to Euro area officials familiar with the matter (Bloomberg). Mario Draghi seemed to achieve an almost impossible feat on Thursday: He dropped a pledge to buy more financial assets if the economy deteriorates and he didn't upset markets. In fact, his comments sent stocks and bonds higher and brought about a welcome decline in the Euro. U.S. Treasuries rallied on Thursday along with European government debt, and suddenly it seems like very few people are talking about a bear market in bonds, or at least not to the degree that we saw just a few weeks ago. All the talk about the potential for a global trade war has provided support for haven assets such as Treasuries. After shooting up from about 2% in early September to as high as 2.95% last month, Treasury 10-year yields have eased back a bit, to 2.85% on Thursday. The Federal Reserve on Thursday showed that household debt increased at a 5.2% annual rate in the final three months of 2017, the most since the fourth quarter of 2007 -- just before the financial crisis hit. And then China stepped up its push to curb financial risk, cutting its budget deficit target for the first time since 2012 and setting a growth goal of around 6.5% that omitted last year's aim for a faster pace if possible. The deficit target -- released Monday as Premier Li Keqiang delivered his annual report to the National People's Congress in Beijing -- was lowered to 2.6% of gross domestic product from 3 percent in the past two years. The 6.5% goal is consistent with President Xi Jinping's promise to deliver a "moderately prosperous" society by 2020.

The Turkish Lira fell to an all-time low against the Euro on Thursday after Moody's Investors Service downgraded the nation's credit rating further into junk territory and the central bank's decision to hold rates unchanged this week disappointed investors.

A kind of calm has crept back into our markets. The US Dollar seems to be in an uptrend (at last), bonds are steady and the VIX, the "Fear Index" is settled down at the 16 level. Sam Stovall, chief investment strategist at CFRA, said stocks were higher in March about two-thirds of the time going back to 1945, and in April, even more at 69%. April is historically the second-best month of the year on average, with a gain of 1.4%, and March is the third, he said. Paul Hickey, co-founder of Bespoke, said since the start of the bull market nine years ago this March, the gains in the month of March for the S&P 500 have been just under 3%, double the normal average for March. For the index, going back to 1983, the gains averaged 1.5% in March. With these statistics in mind and Warren Buffett's words "If you had to choose between buying long-term bonds or equities, I would choose equities in a minute," he told CNBC's "Squawk Box" on Monday in a wide-ranging interview. "If I were going to own a 30-year government bond or own equities for 30 years, I think equities will considerably outperform that 30-year bond. So far this year, we've been a net buyer of stocks" he added. "It is a terrible mistake for investors with long-term horizons – among them, pension funds, college endowments and savings-minded individuals — to measure their investment 'risk' by their portfolio's ratio of bonds to stocks. Often, high-grade bonds in an investment portfolio increase its risk."

We leave you into a weekend with the Dollar index [DXY] at last over 90 and the news of today that North Korea's leader is interested and willing to meet Donald Trump. Maybe the noisy, silly sounding tactics have some merit, after all? Well, the safe way to double your money is to fold it over once and put it in your pocket. Better than Bitcoin...



Market Weekly Highlights

The USD is trading unchanged this week after a continuous drop since the start of the year, with the Dollar Index DXY at 90.21.

The USD is gaining some ground against the Euro which came off the highest levels from 1.2555 to 1.2150 last week, retested 1.2446 during draghi's yesterday speech to only to trade back at 1.2295 currently. Same for the CHF which shows 0.9508 now.

The Pound is trading almost unchanged this week at 1.3838 having reached 1.4145 early this year but still stronger for the year as is the Japanese Yen at 106.79.

The Russian Ruble trades higher against the USD for the year and unchanged for the week reaching 57.

The Brazilian Real, which opened the year at 3.3080, reached almost 3.12 last month against the USD, it is now back at 3.25 steady for the week.

The Crypto Currencies which went through an important correction since the start of the year of about 60%, traded higher for the month, with Bitcoin moving from 6'000 to almost 11'800 against the USD to only drop drastically to 9000 today.

Crude oil WTI trades steady for the week to \$60.60 per barrel; while Brent is trading at about \$64.30 .

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 2.89%. 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 where it opened the year, 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 0.64%, 16 bps higher than where it closed 2017. As for the French 10Y Yield which crossed the 1% to actually trade at 0.887%.

In Peripheral Europe, Italian 10Y yields are now just below 2% trading higher for the year so far, whilst the Spanish 10Y yields trades some 57bps lower than Italy at 1.43% 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 exception of DJIA, following the market correction, with Nasdaq trading 7.60% higher, S&P500 2.44% while DJIA is still down 0.71%; all having rebounded from the 10% drop from the all time highs reached this January. The DJIA is at almost 24'900, the SP500 at just 2'738 while Nasdaq is trading some points above 7'415.

In Europe markets are showing negative returns for the year so far with Eurostoxx50 down 2.05%, DAX at -4.11%, FTSE 100 at almost -6.00% and Swiss Market SMI at -4.76%. Italy is the only market up for the year at +4.13%. In Asia, the Nikkei traded lower by 5.69% for this new year 2018 while the Hang Seng and Bovespa are positive respectively at 3.60% and 12.22%.

Highlighted items are interesting data points for the week

	_					PRICE CHA								01/03/2018
IDEX NAME	CCY	Last Price	1D	5D	MTD	1M	ЗM	6M	YTD	2017	1Y	3Y		
QUITY MARKET INDICES - BY	REGION												Fwd P/E	T12m P/E
&P 500 INDEX	USD	2,677.67	-1.32	-0.97	-1.33	-3.06	1.34	8.12	0.15	21.82	12.42	26.46	17.13	21.61
OW JONES INDUS, AVG	USD	24,608.98	-1.68	-1.42	-1.68	-3.57	1.56	11.92	-0.45	28.11	17.17	34.56	16.62	19.88
ASDAQ COMPOSITE INDEX USSELL 2000 INDEX	USD USD	7,180.56 1,507.39	-1.26 -0.33	-0.41 -1.48	-1.27 -0.33	-0.83 -2.58	4.86 -1.93	11.58 6.64	4.02 -1.83	29.73 14.63	22.51 8.00	43.38 21.31	21.88	33.12 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
AX INDEX TSE 100 INDEX	EUR GBP	12,190.94 7,175.64	-1.97 -0.66	-3.51 -1.41	-3.14 -1.24	-5.78 -4.04	-6.34 -2.16	-0.80 -3.98	-6.75 -7.09	12.51 11.95	-0.12	5.57 2.91	12.52	15.84 13.64
WISS MARKET INDEX	CHF	8,792.38	-1.28	-2.68	-2.22	-5.56	-6.11	-2.61	-7.18	17.88	0.54	-3.84	15.31	26,42
IIKKEI 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
IANG 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
HANGHAI SE COMPOSITE & P BSE SENSEX INDEX	INR	3,273.76 34,046.94	0.44 -0.40	-1.05	-0.15	-6.00 -2.91	-1.90 3.70	-3.34 6.76	-1.59	8.75 29.56	0.76	-2.45 15.57	12.74 22.34	16.70
USSIAN RTS INDEX \$	USD	1,274.18	-0.40	-1.97	-0.78	0.21	12.54	15.89	10.48	5.88	15.97	41.16	6.48	8,70
RAZIL IBOVESPA INDEX	BRL	85,377.79	0.03	-1.51	0.03	1.59	18.15	18.71	11.75	26.86	29.65	67.34	13,29	20.37
ASCI WORLD	USD	2,089.98	-1.30	-2.38	-1.32	-3.76	1.00	6.32	-0.64	23.10	13.04	17.64	15.99	19.44
ASCI WORLD HEDGED	USD	928.84	-1.19	-0.82	-1.19	-4.62	0.47	6.66	-0.94	19.13	11.44	25.11	-	-
ASCI WORLD LOCAL	USD	1,565.03 511.90	-1.18	-1.99	-1.21	-3.30 -3.68	-0.08 1.68	5.53 6.67	-1.33 -0.22	20.06 24.65	8.97 14.60	16.30 18.17	15.99 15.52	19.44 18.95
ASCI 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
ISCI 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
ISCI 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
ISCI 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
ASCI 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
ASCI 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
ASCI INDUSTRIALS	USD	258.49 245.90	-1.82 -1.35	-2.96	-1.82	-4.60 -3.27	1.30 5.18	7.09	-1.22 2.69	25.87 24.24	14.97 18.93	24.62 23.36	16.85 16.58	19.03 19.11
ASCI CONS DISCRETIONARY	USD	245.90	-1.35	-2.56	-1.35	-5.27	-4.41	-2.61	-6.25	17.81	18.95	6.60	16.58	19.11
ISCI HEALTH CARE	USD	225.76	-1.46	-2.63	-1.46	-4.59	-0.65	0.93	-0.82	20.42	7.83	5.33	16.25	23.95
ISCI FINANCIALS	USD	127.98	-1.32	-2.12	-1.35	-4.14	2.73	9.43	0.56	23.48	14.26	22.91	12.64	16.01
ASCI INFO TECH	USD	232.36	-1.68	-1.65	-1.68	0.62	5.90	14.95	5.30	38.75	31.09	56.53	19.12	25,42
ASCI TELECOMS ASCI UTILITY	USD	67.25	-0.65	-1.68	-0.65	-5.40	-4.30	-3.72 -9.58	-5.46	6.79 14.82	-3.44	-6.73 1.20	11.97	15.13
ISCI WORLD REAL ESTATE	USD	119.22 198.39	-0.30	-2.53	-0.35 -0.49	-3.18 -4.68	-10.33 -6.03	-9.58	-6.50	15.56	0.61	-2.55	14.52 23.37	17.95 16.64
EDGE FUND INDICES	000	250100											20101	2010-1
IFRX GLOBAL HEDGE FUND IFRX EQUAL WEIGHTED	USD USD	1,275.14 1,273.91	-0.43 -0.30	-1.10 -0.81	-2.42 -1.77	-3.10 -2.19	0.79 0.49	2.47 1.67	-0.04 -0.14	5.99 4.81	4.26	2.88 5.39		
IFRX 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 PERFOR														01/03/201
NDEX NAME IBOR RATES AND YIELD ON U IS 3 MONTH	CCY S GOVE USD	Last Price RNMENT BON 1.61	IDS (Yield i -0.03		MTD in bps)	1M	3M	6M	YTD					
				-2.81	-4.12	13.78	35.21	61.08	23,49	87.83	95.05	-		
	USD	2.23	1.80	-0.83	-2.03	8.84	45.77	88.77	34.67	87.83 69.47	92.13	-		
JS 2 YEAR JS 10 YEAR	USD USD	2.23 2.83	1.80 1.82	-0.83 -4.00	-2.03 -3.46	8.84 -1.51	45.77 46.45	88.77 66.03	34.67 42.06	69.47 -3.89	92.13 34.81	-		
JS 10 YEAR JS LIBOR 3M	USD USD USD	2.23 2.83 2.02	1.80 1.82 1.09	-0.83 -4.00 9.74	-2.03 -3.46 23.94	8.84 -1.51 25.03	45.77 46.45 53.84	88.77 66.03 69.94	34.67 42.06 32.29	69.47 -3.89 69.64	92.13 34.81 95.32	-		
<mark>JS 10 YEAR</mark> JS LIBOR 3M CUR LIBOR 3M	USD USD USD EUR	2.23 2.83 2.02 -0.38	1.80 1.82 1.09 0.00	-0.83 -4.00 9.74 0.51	-2.03 -3.46 23.94 -0.23	8.84 -1.51 25.03 0.36	45.77 46.45 53.84 0.24	88.77 66.03 69.94 -0.53	34.67 42.06 32.29 0.54	69.47 -3.89 69.64 -4.83	92.13 34.81 95.32 -2.64	-		
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JS 10 YEAR JS LIBOR 3M JUR LIBOR 3M JBP LIBOR 3M CHF LIBOR 3M	USD USD EUR GBP CHF	2.23 2.02 -0.38 0.58 -0.74	1.80 1.82 1.09 0.00 0.10	-0.83 -4.00 9.74 0.51 2.60	-2.03 -3.46 23.94 -0.23 5.93	8.84 -1.51 25.03 0.36 5.37	45.77 46.45 53.84 0.24 5.86	88.77 66.03 69.94 -0.53 30.14	34.67 42.06 32.29 0.54 6.06	69.47 -3.89 69.64 -4.83 15.44	92.13 34.81 95.32 -2.64 22.51	-	Yield to W	orst
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IS 10 YEAR IS LIBOR 3M UR LIBOR 3M ISP LIBOR 3M IHF LIBOR 3M IXED INCOME INDICES - BY T SLOBAL AGG TR HEDGED	USD USD EUR GBP CHF YPE OF I	2.23 2.02 -0.38 0.58 -0.74	1.80 1.82 1.09 0.00 0.10	-0.83 -4.00 9.74 0.51 2.60	-2.03 -3.46 23.94 -0.23 5.93	8.84 -1.51 25.03 0.36 5.37	45.77 46.45 53.84 0.24 5.86	88.77 66.03 69.94 -0.53 30.14	34.67 42.06 32.29 0.54 6.06	69.47 -3.89 69.64 -4.83 15.44	92.13 34.81 95.32 -2.64 22.51 -1.84 2.25	- - - - 6.25 20,45	1.8	6
IS 10 YEAR IS LIBOR 3M UR LIBOR 3M BP LIBOR 3M HE LIBOR 3M LIXED INCOME INDICES - BY TY LIOBAL AGG TR HEDGED LLOBAL HY TR	USD USD USD EUR GBP CHF	2.23 2.02 -0.38 0.58 -0.74 SSUER 510.60	1.80 1.82 1.09 0.00 0.10 0.00 0.18	-0.83 -4.00 9.74 0.51 2.60 0.10	-2.03 -3.46 23.94 -0.23 5.93 0.04	8.84 -1.51 25.03 0.36 5.37 -0.26 0.33	45.77 46.45 53.84 0.24 5.86 0.74 -0.81	88.77 66.03 69.94 -0.53 30.14 -1.82 -0.32	34.67 42.06 32.29 0.54 6.06 0.16	69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04	92.13 34.81 95.32 -2.64 22.51 -1.84	- - - 6.25		16 54
IS 10 FEAR IS LIBOR 3M UR LIBOR 3M HF LIBOR 3M UR LIBOR 3M URED INCOME INDICES - BY TO ILOBAL AGG TR HEDGED LIOBAL HY TR IS GOVERNMENT TR IS CORPORATE TR	USD USD EUR GBP CHF YPE OF I USD USD USD	2,23 2,02 -0,38 -0,74 55UER 510,60 1,304,64 2,128,19 2,831,35	1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 0.34 0.14	-0.83 -4.00 9.74 0.51 2.60 0.10 -0.28 -0.08 0.40 0.17	-2.03 -3.46 23.94 -0.23 5.93 0.04 -0.18 -0.18 0.34 0.14	8,84 -1.51 25,03 0,36 5,37 -0,26 	45.77 46.45 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -1.74	88.77 66.03 69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 -1.23	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.40 -1.72 -2.43	69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42	92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09	- - - 6.25 20.45 1.87 7.87	1.8 5.6 1.8 3.6	16 14 16 19
IS 10 YEAR IS LIBOR 3M UR LIBOR 3M HE LIBOR 3M LIBOR 3M LIZED INCOME INDICES - BY TT LIOBAL AGG TR HEDGED LIOBAL HY TR IS GORPORATE TR IS CORPORATE TR IS HIGH YIELD TR	USD USD EUR GBP CHF YPE OF I USD USD USD USD	2.23 2.02 -0.38 0.58 -0.74 SSUER 510.60 1,304.64 2,128.19 2,831.35 1,941.51	1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 0.34 0.14 -0.18	-0.83 -4.00 9.74 0.51 2.60 0.10 	-2.03 -3.46 23.94 -0.23 5.93 0.04 -0.18 -0.18 0.34 0.14 -0.18	8,84 -1.51 25,03 0,36 5,37 -0,26 	45.77 46.45 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -1.74 -1.94 -0.14	88.77 66.03 69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 -1.23 0.87	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.40 -1.72 -2.43 -0.43	69.47 -3.89 69.64 -4.83 15.44 -1.70 	92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 3.6 6.1	16 54 16 59 54
IS 10 FEAR IS LIBOR 3M UR LIBOR 3M HE LIBOR 3M KED INCOME INDICES - BY T ILOBAL AGG TR HEDGED LOBAL HY TR IS GOVERNMENT TR IS GOVERNMENT TR IS CORPORATE TR S HIGH YIELD TR U GOVERNMENT TR	USD USD EUR GBP CHF VPE OF I USD USD USD USD USD EUR	2.23 2.83 2.02 -0.38 0.58 -0.74 SSUER 510.60 1,304.64 2,128.19 2,831.35 1,941.51 250.55	1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 0.34 0.14 -0.18 0.14	-0.83 -4.00 9.74 0.51 2.60 0.10 	-2.03 -3.46 23.94 -0.23 5.93 0.04 0.18 -0.18 0.34 0.14 -0.18 0.14	8,84 -1,51 25,03 0,36 5,37 -0,26 0,33 -1,17 0,28 -0,69 -0,63 0,52	45.77 (46.45) 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -1.74 -0.14 -0.14 -0.14 -0.14	88.77 (66.03 (99.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 -0.32 1.11 -2.29 0.87 0.14	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.40 -1.72 -2.43 -0.43 -0.10	69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20	92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 3.6 6.1	6 4 59 4 6
IS 10 FEAR IS LIBOR 3M UR LIBOR 3M HF LIBOR 3M LIED INCOME INDICES - BY T LIOBAL AGG TR HEDGED LIOBAL AGG TR HEDGED LIOBAL HY TR IS GOVERNMENT TR IS CORPORATE TR U GOVERNMENT TR U CORPORATE TR	USD USD EUR GBP CHF YPE OF I USD USD USD USD EUR USD	2.23 2.83 2.02 -0.38 0.58 -0.74 SSUER 510.60 1,304.64 2,128.19 2,831.35 1,941.51 250.55 272.08	1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 0.34 0.14 -0.18 0.14 0.01	-0.83 -4.00 9.74 0.51 2.60 0.10 	-2.03 -3.46 23.94 -0.23 5.93 0.04 -0.18 0.18 0.18 0.14 -0.18 0.14 0.14 0.01	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	45.77 (45.45) 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -1.74 -1.74 -0.14 -1.28 -0.27	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	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.40 -1.72 -2.43 -0.43 -0.10 0.07	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	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	- - - - - - - - - - - - - - - - - - -	1.8 5.6 3.6 6.1 0.6	6 64 65 99 44 66 64
IS JO YEAR IS LIDOR 3M UR LIBOR 3M HF LIBOR 3M DIED INCOME INDICES - BY T LIDBAL AGG TR HEDGED ILOBAL HY TR IS GOVERNMENT TR IS GOVERNMENT TR U GOVERNMENT TR U GOVERNMENT TR U CORPORATE TR U CORPORATE TR U CORPORATE TR	USD USD EUR GBP CHF VPE OF I USD USD USD USD USD EUR	2.23 2.83 2.02 -0.38 0.58 -0.74 SSUER 510.60 1,304.64 2,128.19 2,831.35 1,941.51 250.55	1.80 1.82 1.09 0.00 0.10 0.00 0.18 -0.18 0.34 0.14 -0.18 0.14	-0.83 -4.00 9.74 0.51 2.60 0.10 	-2.03 -3.46 23.94 -0.23 5.93 0.04 0.18 -0.18 0.34 0.14 -0.18 0.14	8,84 -1,51 25,03 0,36 5,37 -0,26 0,33 -1,17 0,28 -0,69 -0,63 0,52	45.77 (46.45) 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -1.74 -0.14 -0.14 -0.14 -0.14	88.77 (66.03 (99.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 -0.32 1.11 -2.29 0.87 0.14	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.40 -1.72 -2.43 -0.43 -0.10	69.47 -3.89 69.64 -4.83 15.44 -1.70 3.04 10.43 2.30 6.42 7.50 0.20	92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 6.75 0.58 3.09 3.76 1.36	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 3.6 6.1	6 64 65 99 44 66 64
IS 10 FEAR IS LIBOR 3M UR LIBOR 3M IBP LIBOR 3M LED INCOME INDICES - BY T LIOBAL AGG TR HEDGED LIOBAL HY TR IS GOVERNMENT TR IS CORPORATE TR U GOVERNMENT TR U CORPORATE TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LIOBAL EM TR (HEDGED)	USD USD EUR GBP CHF YPE OF I USD USD USD USD EUR USD EUR USD EUR USD	2.23 2.83 2.02 -0.38 0.58 -0.74 55UER 510.60 1,304.64 2,128.19 2,831.35 1,941.51 250.55 272.08 315.64 235.76 335.76 335.79	1.80 1.82 1.09 0.00 0.10 0.10 0.10 0.18 0.34 0.18 0.34 0.14 0.14 0.14 0.14 0.01 0.01 0.04 0.01 0.02	-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	-2.03 -3.46 23.94 -0.23 5.93 0.04 -0.18 -0.18 -0.18 -0.18 -0.14 -0.14 0.14 -0.01 -0.04 -0.21 -0.03	8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.63 0.52 0.31 -0.47 -1.55 -0.83	45.77 46.45 53.84 0.24 5.86 0.74 -0.81 0.14 -0.14 -0.14 -0.14 -0.14 -0.128 -0.27 -0.39 0.44 -111	83.77 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	34.67 42.06 32.29 0.54 6.06 0.16 -0.40 -1.72 -2.43 -0.40 -1.72 -2.43 -0.40 0.07 -0.07 0.07 0.07 0.032 0.08 -1.42	69.47 -3.89 69.64 -4.83 15.44 15.44 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11	92.13 34.81 95.32 -2.64 22.51 -1.84 -2.65 6.75 0.58 3.09 3.76 1.36 3.96 4.52 3.61 4.02	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 16 19 19 16 16 14 12 12 18
IS 10 FEAR IS LIBOR 3M UR LIBOR 3M IBP LIBOR 3M LED INCOME INDICES - BY T LIOBAL AGG TR HEDGED LIOBAL HY TR IS GOVERNMENT TR IS CORPORATE TR U GOVERNMENT TR U CORPORATE TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LIOBAL EM TR (HEDGED)	USD USD EUR GBP CHF VPE OF I USD USD USD USD EUR EUR EUR USD	2.23 2.83 2.02 -0.38 0.58 -0.74 550.60 1,304.64 2,128.19 2,831.35 1,941.51 250.55 272.08 315.64 238.76	1.80 1.62 1.09 0.00 0.10 0.00 0.18 -0.18 0.34 0.14 0.14 0.14 0.14 0.14 0.04 -0.04	-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	-2.03 -3.46 23.94 -0.23 5.93 0.04 0.18 -0.18 0.34 0.14 -0.18 0.14 0.14 0.14 0.01 0.14 0.01	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	45.77 45.45 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -1.74 -0.14 -0.14 -0.14 -0.27 -0.39 0.44	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	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.40 -1.72 -2.43 -0.43 -0.10 0.07 -0.32 0.08	69.47 -3.89 69.64 -4.83 15.44 -1.70 	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	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 6.1 0.6 0.8 3.2	16 14 16 19 19 16 16 14 12 12 18
IS JO FRAR IS LIDOR 3M UR LIBOR 3M HF LIBOR 3M DEED INCOME INDICES - BY T LOBAL AGG TR HEDGED ILOBAL HY TR IS GOVERNMENT TR IS GOVERNMENT TR U GOVERNMENT TR U CORPORATE TR U CORPORATE TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LOBAL EMT (HEDGED) BP/LSTA U.S. LEV LOAN	USD USD EUR GBP CHF USD USD USD USD USD EUR USD EUR USD EUR USD	2.23 2.82 2.02 -0.38 0.58 -0.74 550.60 1,304.64 2,128.135 1,941.51 250.55 272.08 315.64 238.76 379.09 98.76	1.80 1.82 1.09 0.00 0.10 0.10 0.10 0.18 0.34 0.18 0.34 0.14 0.14 0.14 0.14 0.01 0.01 0.04 0.01 0.02	-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	-2.03 -3.46 23.94 -0.23 5.93 0.04 -0.18 -0.18 -0.18 -0.18 -0.14 -0.14 0.14 -0.01 -0.04 -0.21 -0.03	8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.63 0.52 0.31 -0.47 -1.55 -0.83	45.77 46.45 53.84 0.24 5.86 0.74 -0.81 0.14 -0.14 -0.14 -0.14 -0.14 -0.128 -0.27 -0.39 0.44 -111	83.77 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	34.67 42.06 32.29 0.54 6.06 0.16 -0.40 -1.72 -2.43 -0.40 -1.72 -2.43 -0.40 0.07 -0.07 0.07 0.07 0.032 0.08 -1.42	69.47 -3.89 69.64 -4.83 15.44 15.44 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11	92.13 34.81 95.32 -2.64 22.51 -1.84 -2.65 6.75 0.58 3.09 3.76 1.36 3.96 4.52 3.61 4.02	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 16 19 19 16 16 14 12 12 18
IS 10 FRAR IS LIBOR 3M UR LIBOR 3M IBP LIBOR 3M IRE LIBOR 3M INCOME INDICES - BY TY ILOBAL AGG TR HEDGED LIDBAL HY TR IS GOVERNMENT TR IS GOVERNMENT TR U GOVERNMENT U GO	USD USD EUR GBP CHF USD USD USD USD USD EUR USD EUR USD EUR USD	2.23 2.82 2.02 -0.38 0.58 -0.74 550.60 1,304.64 2,128.135 1,941.51 250.55 272.08 315.64 238.76 379.09 98.76	1.80 1.82 1.09 0.00 0.10 0.10 0.10 0.18 0.34 0.18 0.34 0.14 0.14 0.14 0.14 0.01 0.01 0.04 0.01 0.02	-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	-2.03 -3.46 23.94 -0.23 5.93 0.04 -0.18 -0.18 -0.18 -0.18 -0.14 -0.14 0.14 -0.01 -0.04 -0.21 -0.03	8.84 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.63 0.52 0.31 -0.47 -1.55 -0.83	45.77 46.45 53.84 0.24 5.86 0.74 -0.81 0.14 -0.14 -0.14 -0.14 -0.14 -0.128 -0.27 -0.39 0.44 -111	83.77 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	34.67 42.06 32.29 0.54 6.06 0.16 -0.40 -1.72 -2.43 -0.40 -1.72 -2.43 -0.40 0.07 -0.07 0.07 0.07 0.032 0.08 -1.42	69.47 -3.89 69.64 -4.83 15.44 15.44 10.43 2.30 6.42 7.50 0.20 4.39 6.90 7.19 8.11	92.13 34.81 95.32 -2.64 22.51 -1.84 -2.65 6.75 0.58 3.09 3.76 1.36 3.96 4.52 3.61 4.02	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 16 19 19 16 16 14 12 12 18
IS JO YEAR IS LIDOR 3M UR LIBOR 3M IBP LIBOR 3M HF LIBOR 3M DEED INCOME INDICES - BY TY LOBAL AGG TR HEDGED ILOBAL HY TR IS GOVERNMENT TR IS GOVERNMENT TR U GOVERNMENT TR IS GOVERNMENT IS GOVERNMEN	USD USD EUR GBP CHF VPE OF I USD USD USD EUR USD EUR USD EUR USD EUR USD EUR USD USD USD	2.23 2.02 2.03 0.58 0.58 0.58 2.074 510.60 1,304.64 2,128.19 2,281.95 2,281.95 2,281.95 2,281.95 2,281.95 2,272.08 315.64 238.76 379.09 88.76 379.09 88.76 2,242.47 453.18	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 0.01 0.04 0.01 0.04 0.01 0.03 0.05 -0.52 -1.20	0.83 4.000 9.74 9.74 0.51 2.60 0.10 0.28 0.40 0.17 0.11 0.33 0.09 0.21 -0.03 0.21 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 -0.14 -0.14 -0.03 -0.14 -0.14 -0.03 -0.14 -0	2.03 3.46 2.3,94 -0.23 5.93 0.04 0.18 0.34 0.18 0.34 0.14 0.01 0.01 0.01 0.03 0.01 0.03 0.05 0.05 0.05	6388 (-151) 25,03 25,03 0,36 5,37 -0,26 0,33 -1,17 0,28 0,63 0,52 0,31 -0,47 -1,55 0,83 -0,47 -1,55 0,83 -0,38 -0,47 -0,55 -0,38 -0,47 -0,55 -0,38 -0,47 -0,55 -0,58 -0,5	45.77 46.65 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -0.14 -1.74 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49 -2.56 2.06	(85,77) (66,03) (69,94) (-0,53) (30,14) (-1,82) (-1,82) (-1,82) (-1,11) (-1,12	34.67 42.06 32.29 0.54 6.06 0.16 -0.77 -0.76 -0.40 -1.72 -0.40 -1.72 -0.40 -1.72 -0.40 -1.72 -0.40 -1.72 -0.32 0.05 -0.56 -2.03	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	92.13 34.81 95.32 -2.64 22.51 -1.84 -2.75 0.58 3.09 3.76 1.36 3.96 4.52 3.61 4.02 -0.45 -0.45	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	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 16 19 19 16 16 14 12 12 18
IS 10 YEAR IS LIBOR 3M UR LIBOR 3M SBP LIBOR 3M HF LIBOR 3M HF LIBOR 3M KRED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED SLOBAL HY TR IS GOVERNMENT TR IS GOVERNMENT TR U GOVERNMENT TR SIGNED STORE STORE SCI DIA STORE	USD USD EUR GBP CHF YPE OF I USD USD USD USD EUR USD EUR USD EUR USD EUR USD EUR USD USD USD USD USD	2.23 2.02 2.03 2.02 -0.38 0.74 550.60 1,304.64 2,128.19 2,128.13 1,941.51 250.55 272.08 315.64 238.76 379.09 315.64 238.76 379.09 315.64 238.76 379.09 315.64 238.76 379.09 315.64 238.76 379.09 315.64 24 24.244 24.244 24.244 24.244 24.244 24.244 24.244 24.244 24.244 24.244 24.244 24.244 24.244 24.244 24.244 24.244 24.244 24.24444 24.24444 24.24444 24.244444 24.244444444	1.80 1.82 1.09 0.00 0.10 0.00 0.18 0.34 0.18 0.34 0.14 0.14 0.014 0.014 0.014 0.021 0.03 0.05 0.05 0.05 0.05 0.04 0.021 0.04 0.021 0.05 0.04 0.05 0.04 0.05 0.04 0.05 0.04 0.05 0.04 0.05 0.04 0.05 0.04 0.05 0.04 0.05 0.04 0.05 0.04 0.05 0.04 0.05 0.04 0.04 0.04 0.05 0.04 0.04 0.04 0.04 0.04 0.04 0.04 0.05 0.04 0.05 0.04 0.05	0.83 4.00 9.74 0.51 2.60 0.10 0.28 -0.08 0.40 0.40 0.17 0.11 0.33 0.09 0.21 -0.03 0.14 -0.03 0.24 -0.03 0.12 -0.03 0.21 -0.03 0.25 -0.03 0.25 -0.03 0.25 -0.03 0.25 -0.03 0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.03 -0.25 -0.25 -0.03 -0.25 -0.03 -0.25 -0.25 -0.03 -0.25 -0.25 -0.25 -0.03 -0.25 -0.2	2.03 3.46 2.3,94 -0.23 5.93 0.04 0.18 -0.18 0.34 0.14 0.14 0.14 0.01 -0.21 0.03 5.00 5.00 5.00 5.00 5.00 5.00 5.00	8.884 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.669 -0.52 0.31 -0.47 -1.55 -0.83	45.77 (46.45) 53.84 0.24 5.86 0.74 -0.14 0.14 -1.74 -0.14 -1.74 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49 -0.44 -1.11 0.49 -0.44 -1.11 -0.56 2.56 2.06 3.08	(85.77) (66.94) (69.94) (-0.53) (-0.53) (-0.53) (-0.12	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.40 0.172 2.43 -0.10 0.07 0.032 0.08 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4 5.4	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 25.09	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 -0.45 -0.45	6.25 20.45 1.87 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.35 -20.14 -29.01 16.85	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 16 19 19 16 16 14 12 12 18
IS 10 PRAR IS LIBOR 3M UR LIBOR 3M IBP LIBOR 3M IHF LIBOR 3M IHF LIBOR 3M INTED INCOME INDICES - BY TY SLOBAL AGG TR HEDGED SLOBAL AGG TR HEDGED SLOBAL HY TR IS GOVERNMENT TR IS GOVERNMENT TR U GOVERNMENT TR U GOVERNMENT TR U GOVERNMENT TR U GOVERNMENT TR U GOVERNMENT TR U GOVERNMENT TR SIG GIB YELGOBAL CONVERT. SCI GIBLE TOTAL RETURN SCI INDEX TOTAL RETURN SCI ENERGY TR SCI PRECIOUS METALS TR	USD USD EUR GBP CHF VPE OF I USD USD USD USD EUR USD EUR USD USD USD USD USD USD USD USD USD USD	2.23 2.02 2.02 -0.38 0.58 0.74 550.07 1,304.64 2,128.19 2,831.65 2,831.64 2,283.65 315.64 238.76 315.76315.76 315.76 315.76 315.76310	1.80 1.82 1.09 0.00 0.10 0.00 0.18 0.18 0.14 0.14 0.14 0.14 0.01 0.04 -0.18 0.14 0.01 0.03 0.05 -0.18 0.18 0.18 0.18 0.18 0.34 0.19 0.00	0.03 4.00 9.74 0.51 2.60 0.10 0.28 0.08 0.40 0.11 0.33 0.09 0.21 -0.03 0.14 4.003 0.14 -0.03 0.14 -2.99 -2.89 -2.04	2.03 3.46 2.3,94 -0.23 5.93 0.04 0.18 0.18 0.14 0.01 -0.18 0.14 0.01 -0.18 0.14 0.01 -0.04 -0.21 -0.05 -0.52 -1.20 -0.54 -0.54 -0.54 -0.54 -0.54 -0.55	8.88 (-1.51) 25.03 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 0.63 0.52 0.31 -0.47 -1.55 0.83 -0.38 -0.38 -0.38 -0.38 -0.38 -0.38 -0.38 -0.38 -0.38 -0.38 -0.38 -0.38 -0.38 -0.38 -0.38 -0.38 -0.38 -0.38 -0.52 -0.52 -0.52 -0.52 -0.52 -0.52 -0.53 -0.53 -0.55 -0	45.77 46.45 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -0.14 -1.74 -0.14 -1.74 -0.14 -1.74 -0.14 -1.74 -0.27 -0.39 0.44 -1.11 0.49 -0.49 -0.49 -0.49 -0.49 -0.49 -0.49 -0.41 -0.44 -0.49 -0.44 -0.44 -0.45 -0.49 -0.44 -0.45	(85.77) (66.03) (99.94) (0.53) (0.14) (1.11) (1.12) (1.11) (1.12)	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.76 -0.40 -1.72 -2.43 -0.10 -0.7 -0.32 0.07 -0.32 0.07 -0.32 0.07 -0.32 0.08 -1.42 0.39 -0.55 -2.03 -3.10 -0.59	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	92.13 34.81 95.32 -2.64 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 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36 -20.14 -29.01 15.85 4.09	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 19 19 16 16 14 12 12 18
IS 10 YEAR IS LIDOR 3M UR LIDOR 3M IBP LIDOR 3M IBP LIDOR 3M IXED INCOME INDICES - BY TY ILOBAL AGG TR HEDGED LIDBAL HY TR IS GOVERNMENT TR U GOVERNMENT TR SIG GOVERNMENT TR IS GOVERNMENT IS GOVERNMEN	USD USD USD USD EUR GBP CHF USD	2.23 2.02 2.03 0.58 0.78 510.60 1,304.64 1,304.64 1,304.64 1,304.64 1,304.64 1,304.64 2,128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.15 1,304.64 238.76 379.09 98.76 379.09 379.09 379.09 379.09 379.09 379.09 379.000	1.80 1.09 1.09 0.00 0.10 0.18 0.34 0.18 0.34 0.18 0.14 0.14 0.04 -0.18 0.14 0.04 -0.21 -0.05 -0.52 -0.52 -0.34 -0.34 -0.34 -0.34 -0.34 -0.34 -0.34 -0.35 -0.34 -0.35 -0.55 -0.	(0.83) (4.00) 9.74 9.74 0.51 2.60 0.10 0.28 -0.08 0.40 0.31 0.33 0.09 0.21 0.33 0.21 0.34 (0.03) 0.21 -0.03 0.21 -0.03 0.21 -2.99 -2.88 -2.08 4.72	2.03 3.46 2.3,94 -0.23 5.93 0.04 0.18 0.18 0.34 0.18 0.34 0.18 0.14 0.018 0.14 0.014 0.014 0.014 0.03 0.05 -0.52 -1.20 -0.34 -	8.884 -1.51 25.03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.669 -0.52 0.31 -0.47 -1.55 -0.83	45.77 46.65 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -0.74 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49 -0.39 0.44 -1.11 0.49 -0.49 -0.49 -0.44 -0.49 -0.49 -0.44 -0.44 -0.49 -0.45 -0	(88.77) (66.03) (69.94) -0.53 30.14 -1.62 -0.32 1.11 -2.29 (1.23) (0.47) -0.37 0.14 1.27 0.99 1.13 (0.45) -0.51 0.45 -0.51 0.45 -0.51 0.45 -0.51 0.45 -0.51 0.45 -0.51 -0.52 -0.51 -0.52 -0.52 -0.53 -0.57 -	34.67 42.06 32.29 0.54 6.06 0.16 0.16 0.16 0.16 0.172 2.43 0.04 0.10 0.07 0.32 0.08 1.42 0.39 0.32 0.33 1.42 0.33 1.42 0.33 1.42 0.33 1.42 0.33 1.42 0.33 1.42 0.33 1.42 0.33 1.42 0.33 1.42 0.33 1.42 0.33 1.42 0.54 0.54 0.54 0.54 0.54 0.54 0.54 0.54	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 25.09	92.13 34.81 95.32 -2.64 22.51 -1.84 -2.75 0.58 3.09 3.76 1.36 3.96 4.52 3.61 4.02 -0.45 	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 16 19 19 16 16 14 12 12 18
IS 10 FYEAR IS LIBOR 3M UR LIBOR 3M HE LIBOR 3M HE LIBOR 3M HE LIBOR 3M KED INCOME INDICES - BY TY KLOBAL AGG TR HEDGED LOBAL HY TR IS GOVERNMENT TR IS GOVERNMENT TR IS GOVERNMENT TR U CORPORATE TR U CORPORATE TR U CORPORATE TR U CORPORATE TR U CORPORATE TR ARCLAYS GLOBAL CONVERT. LIDBAL EM TR (HEDGED) BY/LSTA U.S. LEV LOAN OMMODITY INDICES - BY TY ISCI INDEX TOTAL RETURN ISCI INDEX TOTAL RETURN ISCI INDEX TOTAL RETALS TR ISCI DAGGIOLITINE TR ISCI AGRICULTURE TR ISCI AGRICULTURE	USD USD EUR GBP CHF VPE OF I USD USD USD USD EUR USD EUR USD USD USD USD USD USD USD USD USD USD	2.23 2.02 2.02 -0.38 0.58 0.74 550.07 1,304.64 2,128.19 2,831.65 2,831.65 315.64 238.76 315.7631.76 315.76	1.80 1.82 1.09 0.00 0.10 0.00 0.18 0.18 0.14 0.14 0.14 0.14 0.01 0.04 -0.18 0.14 0.01 0.03 0.05 -0.18 0.18 0.18 0.18 0.18 0.34 0.19 0.00	0.03 4.00 9.74 0.51 2.60 0.10 0.28 0.08 0.40 0.11 0.33 0.09 0.21 -0.03 0.14 4.003 0.14 -0.03 0.14 -2.99 -2.89 -2.04	2.03 3.46 2.3,94 -0.23 5.93 0.04 0.18 0.18 0.14 0.01 -0.18 0.14 0.01 -0.18 0.14 0.01 -0.04 -0.21 -0.05 -0.52 -1.20 -0.54 -0.54 -0.54 -0.54 -0.54 -0.54 -0.55	8.884 -1.51 25,03 0.36 5.37 -0.26 0.33 -1.17 0.28 0.663 0.52 0.33 -0.47 -1.55 -0.63 -0.38 -0.38 -0.38 -0.52 -7.63 -3.66 -3.66 -3.65	45.77 46.45 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -0.14 -1.74 -0.14 -1.74 -0.14 -1.74 -0.14 -1.74 -0.27 -0.39 0.44 -1.11 0.49 -0.49 -0.49 -0.49 -0.49 -0.49 -0.49 -0.41 -0.44 -0.49 -0.44 -0.44 -0.45 -0.49 -0.44 -0.45	(85.77) (66.03) (99.94) (0.53) (0.14) (1.11) (1.12) (1.11) (1.12)	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.76 -0.40 -1.72 -2.43 -0.10 -0.7 -0.32 0.07 -0.32 0.07 -0.32 0.07 -0.32 0.08 -1.42 0.39 -0.55 -2.03 -3.10 -0.59	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 6.90 7.19 6.90 7.19 5.77 6.39 29.09 11.98 29.09 11.92	92.13 34.81 95.32 -2.64 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 7.87 16.14 2.07 9.26 13.74 7.22 16.21 2.36 -20.14 -29.01 15.85 4.09	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 19 19 16 16 14 12 12 18
S IID YEAR SI LIBOR 3M UR LIBOR 3M HF LIBOR 3M HF LIBOR 3M HF LIBOR 3M UR LIBOR 3M HF LIBOR 3M HF LIBOR 3M LIDBAL AGG TR HEDGED LIDBAL HY TR S GOVERNMENT TR S GOVERNMENT TR S GOVERNMENT TR U GOVERNMENT TR U GOVERNMENT TR U GOVERNMENT TR U GOVERNMENT TR U GOVERNMENT TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LIDBAL EM TR (HEDGED) BP/LSTA U.S. LEV LIDAN OMMODITY INDICES - BY TYI SCI INDEX TOTAL RETURN SCI INDEX SCI INDEX	USD USD USD USD USD USD CHF F USD USD	2.23 2.02 2.02 2.02 3.038 0.58 0.58 5.0.60 1,304.64 2,128.19 2,831.35 1,941.51 250.55 272.08 315.64 238.76 379.09 98.00 98.000 98.000 98.0000 98.0000000000	1.80 1.82 1.09 0.00 0.10 0.00 0.18 0.18 0.14 0.34 0.34 0.34 0.34 0.34 0.18 0.14 0.01 0.01 0.01 0.01 0.02 0.03 0.05 0.05 0.05 0.05 0.05 0.05 0.05	-0.83 -4.00 9.74 0.51 2.60 0.10 0.28 -0.08 0.40 0.37 0.11 0.33 0.09 0.21 -0.03 0.14 -0.03 0.14 -2.98 -2.98 -2.04 4.22	22.03 34.66 23.94 -0.23 5.93 0.04 0.18 -0.18 0.34 0.14 0.01 0.04 0.01 0.01 0.03 0.05 -0.52 -1.20 -0.52 -1.20 -0.52 -1.25	93.84 •1.51 22.0.3 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.663 -0.51 -0.63 -0.76 -3.30 -6.84	45.77 46.45 53.84 0.24 5.86 0.74 -0.81 0.14 -0.14 -0.14 -0.14 -0.14 -0.27 -0.39 0.44 -0.14 -0.27 -0.39 0.44 -0.11 0.49 -0.27 -0.39 0.44 -0.27 -0.39 0.44 -0.27 -0.39 0.44 -0.27 -0.39 0.44 -0.27 -0.58 -0.27 -0.58 -0.74 -0.57 -0.58 -0.74 -0.57 -0.58 -0.74 -0.57	(81.77) 66.03 69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 0.87 0.14 1.27 0.87 0.14 1.27 0.99 1.13 -0.51 0.45 -0.51 0.45 -0.51 0.45 -0.51 0.45 -0.51 -0.32 1.11 -2.29 0.87 0.14 -2.29 0.87 0.14 -2.29 0.87 0.14 -2.29 0.87 0.14 -2.29 0.87 0.87 0.87 0.14 -2.29 0.87 0.51 0.87 0.51 0.87 0.51 0.87 0.51 0.87 0.51 0.87 0.87 0.51 0.87 0.51 0.87 0.51 0.87 0.93 0.51 0.87 0.51 0.87 0.51 0.87 0.51 0.87 0.51 0.87 0.51 0.87 0.51 0.87 0.12 0.87 0.12 0.87 0.12 0.87 0.12 0.87 0.12 0.87 0.12 0.87 0.12 0.87 0.12 0.87 0.12 0.85 0.12 0.85 0.12 0.85 0.12 0.85 0.12 0.85 0.12 0.85 0.12 0.85 0.12 0.85 0.12 0.85 0.12 0.85 0.12 0.85 0.12 0.85 0.12 0.85 0.12 0.85 0.12 0.85 0.12 0.85 0.12 0.85 0.12 0.85 0.12 0.85 0.	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.76 -0.40 -1.72 2.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.56 -2.03 -3.30 -0.56 -2.03 -3.31 -0.56 -2.03 -3.31 -0.56 -0.56 -2.03 -3.31 -0.56 -0.56 -0.56 -0.56 -0.56 -0.56 -0.56 -0.56 -0.56 -0.56 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.76 -0.40 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.43 -0.07 -0.43 -0.07 -0.03 -0.07 -0.43 -0.07 -0.43 -0.07 -0.43 -0.07 -0.43 -0.07 -0.43 -0.07 -0.43 -0.07 -0.43 -0.43 -0.07 -0.43 -0.56 -0.33 -0.93 -0	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 5.77 6.39 11.98 -11.98 -11.98 -11.98 -1.98	92.13 34.81 95.32 -2.64 2.25 6.75 0.58 3.09 3.76 1.36 3.96 4.52 3.61 4.02 -0.45 	6.25 20.45 1.67 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	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 19 19 16 16 14 12 12 18
IS 10 YEAR IS LIBOR 3M UR LIBOR 3M IBV LIBOR 3M IBV LIBOR 3M DEED INCOME INDICES - BY TY LOBAL AGG TR HEDGED ILOBAL HY TR IS GOVERNMENT TR IS GOVERNMENT TR IS GOVERNMENT TR U GOVORNMENT TR IS GOVERNMENT TR U GOVORNMENT TR IS GOVERNMENT TR IS GOVERNMENT IS GOVERNM	USD USD USD USD EUR GBP CHF USD	2.23 2.02 2.02 2.02 3.038 0.58 0.58 5.0.60 1,304.64 2,128.19 2,831.35 1,941.51 250.55 272.08 315.64 238.76 379.09 98.00 98.000 98.000 98.0000 98.0000000000	1.80 1.82 1.09 0.00 0.10 0.00 0.18 0.34 0.18 0.34 0.18 0.34 0.18 0.34 0.18 0.34 0.10 0.00 -0.18 0.34 0.10 0.00 -0.18 0.34 0.34 0.10 -0.18 0.34 0.10 -0.18 0.34 0.10 -0.18 0.34 0.10 -0.18 0.34 0.10 -0.18 0.34 0.10 -0.18 0.34 0.10 -0.18 0.34 0.14 0.10 -0.18 0.14 0.10 -0.18 0.14 0.14 0.10 -0.18 0.14 0.14 0.14 0.14 0.15 0.15 -0.18 0.14 -0.18 0.14 -0.18 0.14 -0.18 0.14 -0.18 -0.18 -0.18 -0.18 -0.18 -0.19 -0.04 -0.23 -0.23 -0.52 -1.20 -0.34 -0.34 -0.52 -0.24 -0.24 -0.24 -0.24 -0.24 -0.24 -0.24 -0.24 -0.24 -0.25 -0.24	-0.83 -0.00 9.74 0.51 2.60 0.10 0.28 -0.08 0.40 0.11 0.33 0.09 0.21 -0.03 0.21 -0.03 0.21 -0.03 0.21 -0.03 0.14 -0.03 0.21 -0.03 0.12 -0.03 -0.12 -0.03 -0.12 -0.03 -0.12 -0.03 -0.12 -0.03 -0.12 -0.03 -0.12 -0.03 -0.12 -0.03 -0.12 -0.03 -0.12 -0.03 -0.12 -0.03 -0.12 -0.03 -0.12 -0.03 -0.12 -0.03 -0.12 -0.03 -0.03 -0.03 -0.03 -0.04 -0.03 -0.04 -0.05 -0.04 -0.05	2.03 3.46 2.3,94 -0.23 5.93 0.04 0.18 0.18 0.18 0.14 0.01 -0.04 -0.15 0.14 0.01 -0.04 -0.03 -0.05 -0.52 -1.20 -0.34 -0.34 -0.34 -0.34 -0.34 -0.34 -0.34 -0.34 -0.34 -0.34 -0.34 -0.34 -0.15 -0.1	5.84 (-1.51) 25,03 25,03 0,36 5,37 -0,26 0.33 -1.17 0,28 0.69 0.52 0.31 -0.47 -1.55 0.63 0.53 0.38 -0.47 -1.55 0.63 0.38 -0.47 -1.55 0.63 0.55 0.53 0.55 0.53 0.55 0.53 0.55	45.77 46.57 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -0.14 -1.74 -0.14 -1.74 -0.27 -0.39 0.44 -1.11 0.49 -2.56 2.06 3.06 3.06 3.52 6.55 4.18 -2.56 -2.55 -2.56 -2.56 -2.56 -2.56 -2.56 -2.56 -2.56 -2.56 -2.56 -2.56 -2.56 -2.56 -2.56 -2.56 -2.56 -2.56 -2.56 -2.56 -2.56 -2.55 -2.56 -2.56 -2.55 -2.56 -2.56 -2.56 -2.56 -2.55 -2.56 -2.55 -2.56 -2.55 -2.56 -2.55 -2.56 -2.56 -2.55 -2.56 -2.55 -2.56 -2.55 -2.56 -2.55 -2.56 -2.55 -2.56 -2.55 -2.56 -2.55 -2.56 -2.55 -2.56 -2.55 -2.55 -2.55 -2.56 -2.55	(85.77) (66.03) (69.94) -0.53 30.144 -1.82 -0.32 1.11 -2.29 (1.23) 0.87 0.14 1.27 0.99 1.13 0.87 0.14 1.27 0.99 1.13 0.87 0.45 12.80 19.08 2.10 19.08 2.10 19.08 2.10 19.08 2.50 2.50 2.50 2.50 2.50 2.50 2.50 2.50	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.40 -1.72 -2.43 -0.10 -0.72 -0.43 -0.10 -0.32 0.06 -1.42 0.39 -0.56 -2.03 -3.10 -0.55 -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 -0.10 -0.56 -2.03 -0.10 -0.56 -2.03 -0.10 -0.56 -2.03 -0.10 -0.56 -2.03 -0.10 -0.56 -2.03 -0.07 -0.07 -0.07 -0.07 -0.07 -0.05 -0.07 -0.07 -0.07 -0.07 -0.03 -0.07 -0.07 -0.03 -0.07 -0.07 -0.03 -0.07 -0.03 -0.07 -0.07 -0.03 -0.07 -0.00 -0.07 -0.03 -0.07 -0.03 -0.07 -0.00 -0.07 -0.03 -0.07 -0.03 -0.03 -0.07 -0.03 -0.03 -0.07 -0.03 -0.03 -0.07 -0.03 -0.03 -0.07 -0.03 -0.0	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 29.09 29.09 29.09 3.80 -1.98 -1.198 -1.	92.13 34.81 95.32 -2.64 22.51 6.75 0.58 3.09 4.52 3.67 1.36 3.96 4.52 3.61 4.02 -0.45 6.17 9.99 12.24 1.64 -9.52 8.70	6.25 20.45 1.67 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	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 19 19 16 16 14 12 12 18
IS 10 YEAR IS 10 JEOR 3M UR LIBOR 3M HE LIBOR 3M HE LIBOR 3M HE LIBOR 3M KED INCOME INDICES - BY TY ILOBAL AGG TR HEDGED LOBAL HY TR IS COVERNMENT TR IS GOVERNMENT TR US GOVERNMENT TR U GOVERNMENT TR SIG GOVERUTE SIG INDIC TOTAL RETURN ISCI ENECY TR ISCI PRECIOUS METALS TR ISCI AGRICUTURE TR ISCI	USD USD USD USD EUR GBP CHF USD	2.23 2.02 2.02 -0.38 0.58 0.58 -0.74 510.60 1,304.64 2,128.19 2,81.35 1,564 2,83.15 1,564 2,85.76 98.76 98.76 98.76 2,542.47 4,53.18 1,404.03 1,562.29 410.75 60.87 60.87 60.87 60.87	1.80 1.82 1.09 0.00 0.10 0.00 0.18 0.18 0.14 0.34 0.34 0.34 0.34 0.34 0.18 0.14 0.01 0.01 0.01 0.01 0.02 0.03 0.05 0.05 0.05 0.05 0.05 0.05 0.05	-0.83 -4.00 9.74 0.51 2.60 0.10 0.28 -0.08 0.40 0.37 0.11 0.33 0.09 0.21 -0.03 0.14 -0.03 0.14 -2.98 -2.98 -2.04 4.22	22.03 34.66 23.94 -0.23 5.93 0.04 0.18 -0.18 0.34 0.14 0.01 0.01 0.01 0.01 0.03 0.03 0.05 -0.52 -1.20 -0.52 -1.20 -0.52 -1.20	93.84 •1.51 22.0.3 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.63 0.531 -0.47 -1.55 -0.38 -0.47 -1.55 -0.33 -0.38 -0.462 -7.63 -3.66 -3.30 6.684	45.77 46.45 53.84 0.24 5.86 0.74 -0.81 0.14 -0.14 -0.14 -0.14 -0.14 -0.27 -0.39 0.44 -0.14 -0.27 -0.39 0.44 -0.11 0.49 -0.27 -0.39 0.44 -0.27 -0.39 0.44 -0.27 -0.39 0.44 -0.27 -0.39 0.44 -0.27 -0.58 -0.27 -0.58 -0.74 -0.57 -0.58 -0.74 -0.57 -0.58 -0.74 -0.57	(81,77) 66,03 69,94 -0,53 30,14 -1,82 -0,32 1,11 -2,29 0,87 0,14 1,27 0,87 0,14 1,27 0,87 0,14 1,27 0,99 1,13 -0,51 0,45 -0,51 0,45 -0,32 1,11 -2,29 1,13 -2,29 1,13 -2,29 1,13 -2,29 1,13 -2,29 1,13 -2,29 1,13 -2,29 1,13 -2,29 1,13 -2,29 1,13 -2,29 1,13 -2,29 1,13 -2,29 1,13 -2,29 1,13 -2,29 1,13 -2,29 1,13 -2,29 -2,	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.76 -0.40 -1.72 2.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.56 -2.03 -3.30 -0.56 -2.03 -3.31 -0.56 -2.03 -3.31 -0.56 -0.56 -2.03 -3.31 -0.56 -0.56 -0.56 -0.56 -0.56 -0.56 -0.56 -0.56 -0.56 -0.56 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.76 -0.40 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.76 -0.40 -0.77 -0.43 -0.07 -0.43 -0.07 -0.03 -0.07 -0.43 -0.07 -0.43 -0.07 -0.43 -0.07 -0.43 -0.07 -0.43 -0.07 -0.43 -0.07 -0.43 -0.43 -0.07 -0.43 -0.56 -0.33 -0.93 -0	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 5.77 6.39 11.98 -11.98 -11.98 -11.98 -1.98	92.13 34.81 95.32 -2.64 2.25 6.75 0.58 3.09 3.76 1.36 3.96 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 -20.14 -29.01 16.85 4.09 -19.63 -18.34 9.13	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 16 19 19 16 16 14 12 12 18
S LID YEAR S LID YEAR S LIBOR 3M UR LIBOR 3M BP LIBOR 3M HE LIBOR 3M KEED INCOME INDICES - BY TY LOBAL AGG TR HEDGED LOBAL HY TR S COVENIMENT TR S COVENIMENT TR U GOVENIMENT TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LOBAL EMT (HEOGED) BP/LSTA U.S. LEV LOAN OMMODITY INDICES - BY TY SCI INDEX TOTAL RETURN SCI ENERGY TR SCI COMMON TR (HEOGED) BS (CI ENERGY TR SCI INDUSTRIAL METALS TR SCI CAGRICULTURE TB ENERIC 1ST 'CL' FUTURE OLD SPOT 5/02 UUR ENCES	USD USD USD USD EUR EUR GBP CHE VSD USD USD USD	2.23 2.02 2.03 2.02 3.058 0.58 0.58 2.074 2.014 2.128.19 2.015 2.015 2.128.19 2.128.19 2.1315 1.304.64 2.128.15 1.941.55 2.72.08 315.64 2.88.76 315.64 2.88.76 315.64 2.88.76 315.64 2.88.76 315.64 2.88.76 315.64 2.88.76 315.64 2.88.76 315.64 315.64 2.88.76 315.64 315.65 315.64 315.65 315.64 315.65 315.5	1.80 1.09 1.09 0.00 0.10 0.00 0.18 0.18 0.14 0.18 0.14 0.14 0.01 0.04 -0.18 0.14 0.04 -0.21 -0.04 -0.21 -0.05 -0.52 -1.20 -0.34 0.34 0.52 -0.54 -0.54 -0.55 -0.55 -0.52 -0.54 -0.52 -0.52 -0.52 -0.52 -0.52 -0.52 -0.52 -0.52 -0.52 -0.52 -0.52 -0.55	(0.83) (4.00) 9.74 0.51 2.60 0.10 0.28 0.040 0.11 0.33 0.40 0.21 0.03 0.21 0.03 0.21 0.03 0.21 0.03 0.21 -0.03 0.22 -0.03 0.21 -0.03 0.22 -0.03 0.23 0.23 0.23 0.23 0.23 0.23 0.23	2.03 3.46 2.3,94 -0.23 5.93 0.04 0.18 0.18 0.34 0.14 0.01 -0.04 -0.18 0.14 0.01 -0.04 -0.23 -0.05 -0.52 -1.20 -0.34 -0.52 -1.20 -0.34 -0.34 -0.34 -0.52 -1.20 -0.34 -0.52 -1.20 -0.34 -0.52 -1.20 -0.52 -1.20 -0.34 -0.52 -1.20 -0.52 -0.5	8.884 •1.51 25,03 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.63 0.52 0.31 -0.47 -1.55 -0.83 -0.38 -6.38 -6.66 -3.366 -3.466 -3.466 -3.466 -3.466 -1.54 4.162	45.77 46.55 53.84 0.24 5.86 0.74 -0.81 -0.14 -1.74 -0.14 -1.74 -0.14 -1.28 -0.27 -0.39 0.44 -1.11 0.49 -2.56 2.06 3.08 -2.55 4.18 -2.55 4.18 -2.55 -2.56 -2.66 -3.05 -4.5	(81.77) (66.03) (69.94) -0.53 30.14 -1.62 -0.32 1.11 -2.29 (1.23) 0.45 -0.37 0.14 1.2.80 19.08 2.10 19.08 2.10 19.08 2.10 19.08 2.10 -2.72 5.92 2.5.92 -3.15 3.75	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.77 243 -0.72 243 -0.72 -0.73 -0.72 0.08 -1.72 0.08 -1.72 0.03 -0.72 0.03 -0.72 0.03 -0.73 -0.75 -0.55 -2.03 -3.10 -0.55 -2.03 -3.10 -0.79 -0.75 -2.03 -3.10 -0.79 -0.75 -2.03 -3.10 -0.79 -0.75 -2.03 -3.10 -0.79 -0.75 -2.03 -3.10 -0.75 -2.03 -0.75 -2.03 -0.75 -2.03 -0.75 -2.03 -0.75 -2.05 -2.03 -0.75 -2.05	69.47 -3.89 69.64 -4.83 15.44 15.44 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 1.92 3.80 3.92 3	92.13 34.81 95.32 -2.64 22.51 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 6.17 9.52 8.70 8.19	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 19 19 16 16 14 12 12 18
SI DY FAR SI LIBOR 3M UR LIBOR 3M HF LIBOR 3M HF LIBOR 3M HF LIBOR 3M HF LIBOR 3M LIDBOR 3M HF LIBOR 3M LIDBOR 3M LIDBOR 3M LIDBOR 3M SI LIDBOR 3M SI LIDBOR 3M HIGH YIELD TR U GOVERNMENT TR SI GOVERNMENT TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LIDBOR 3CON 3CON 3CON 3CON SCI ENERGY TR SCI INDEX TOTAL RETURN SCI INDEX TOTAL METALS TR SCI ENERGY TR SCI INDEX TOTAL METALS TR SCI ENERGY TR SCI INDUSTRIAL METALS TR SCI AGRICULUTURE TR ENERIC 1ST 'CL' FUTURE OLD SPOT 5/OZ URRENCIES OLLAR INDEX SPOT INDEX SPOT	USD USD USD USD EUR GBP USD	2.23 2.02 2.02 2.02 3.058 0.58 0.58 5.0.60 5.0.60 5.0.60 2.283135 1,941.51 250.55 272.08 315.64 238.76 379.09 98.70 315.64 238.76 379.09 98.70 315.64 238.76 379.09 98.70 315.64 238.75 379.09 98.70 315.64 238.75 379.09 98.70 315.64 315.64 238.75 315.64 315.64 315.64 238.75 315.64 31	1.80 1.82 1.09 0.00 0.10 0.00 0.18 0.18 0.14 0.34 0.34 0.34 0.14 0.01 0.00	-0.83 -4.00 9.74 0.51 2.60 0.10 0.28 0.08 0.40 0.37 0.11 0.33 0.09 0.21 -0.03 0.33 0.33 0.33 0.33 0.34 -2.98 -2.04 4.22 -0.88 -2.04 4.72 -2.88 -2.04 4.72 -2.89 -2.04 4.72 -2.89 -2.04 -2.29 -2.20 -2.58 -2.04 -2.20 -2.58 -2.04 -2.20 -2.58 -2.04 -2.20 -2.58 -2.04 -2.20 -2.58 -2.04 -2.20 -2.58 -2.04 -2.20 -2.58 -2.04 -2.20 -2.58 -2.04 -2.20 -2.58 -2.04 -2.20 -2.58 -2.04 -2.20 -2.58 -2.04 -2.20 -2.58 -2.04 -2.20 -2.58 -2.04 -2.20 -2.58 -2.04 -2.20 -2	22.03 34.66 23.94 -0.23 5.93 0.04 -0.18 0.18 -0.18 0.14 -0.18 0.14 -0.18 0.14 -0.18 0.14 0.01 -0.01 -0.01 -0.01 -0.01 -0.03 -0.05 -0.05 -0.52 -1.23 -0.34 -0.23 -0.23 -0.04 -0.18 -0.21 -0.22 -1.20 -0.34 -0.22 -1.20 -0.34 -0.23 -0.23 -0.34 -0.21 -0.22 -1.20 -0.34 -0.23 -0.23 -0.23 -0.34 -0.21 -0.23 -0.25 -0.23 -0.25 -0.23 -0.25 -0	8384 •151 25.03 0.36 5.37 •0.26 0.33 •1.17 0.28 •0.63 •0.537 •0.63 •0.531 •0.63 •0.51 •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 •0.55 •0.33 •0.55 •0.53 •0.53 •0.55 •0.53 •0.68 •3.30 •6.84 •1.16 •1.54 •2.48	45.77 46.45 53.84 0.24 5.86 0.74 -0.81 0.14 -1.74 -0.14 -1.74 -0.14 -0.14 -0.27 -0.39 0.44 -0.14 -1.11 0.49 -0.27 -0.39 0.44 -1.11 0.49 -0.27 -0.39 0.44 -0.14 -1.15 -0.27 -0.39 0.44 -0.14 -1.15 -0.27 -0.39 0.44 -0.14 -1.15 -0.27 -0.39 0.44 -0.14 -0.27 -0.39 0.44 -0.15 -0.55 -0.56 -0.56 -0.56 -0.56 -0.52 -0.56 -0.52 -0.55 -	(81.77) (66.03) 69.94 -0.53 30.14 -1.82 -0.32 1.11 -2.29 0.87 0.14 1.23 0.87 0.14 1.27 0.87 0.14 1.27 0.99 1.13 -0.51 0.45 1.280 12.80 12.80 12.80 12.80 12.80 12.80 12.80 12.80 12.80 12.80 12.80 12.80 12.80 12.80 12.80 12.80 12.80 12.80 12.59 2.592 -0.65 1.55 2.592 -0.65 1.55 3.75 6.47	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.40 -1.72 2.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.56 -2.03 -3.10 -0.93 8.19 -0.79 -0.79 -0.79 -0.79 -0.79 -0.79 -0.79 -0.79 -0.79 -0.79 -0.79 -0.79 -0.70 -0.70 -0.70 -0.70 -0.70 -0.70 -0.70 -0.70 -0.70 -0.70 -0.70 -0.40 -0.70 -0.40 -0.70 -0.40 -0.70 -0.40 -0.70 -0.40 -0.70 -0.40 -0.40 -0.70 -0.40 -0.40 -0.70 -0.40 -0.40 -0.70 -0.40 -0.40 -0.70 -0.40 -0.40 -0.70 -0.43 -0.43 -0.07 -0.03 -0.07 -0.32 -0.07 -0.03 -0.07 -0.32 -0.09 -0.03 -0.07 -0.32 -0.03 -0.03 -0.07 -0.32 -0.03 -0.	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 -1.70 -3.04 11.43 5.77 6.39 5.90 11.98 -11.92 3.80 13.09 -1.30 -1.50 -3.65 9.51	92.13 34.81 95.32 -2.64 2.25 6.75 0.58 3.09 3.76 1.36 3.96 4.52 3.61 4.02 -0.45 -0.4	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 16 19 19 16 16 14 12 12 18
IS 10 YEAR IS LIDOR 3M UR LIBOR 3M UR LIBOR 3M HF LIBOR 3M DEED INCOME INDICES - BY TY LOBAL AGG TR HEDGED ILOBAL HY TR IS GOVERNMENT TR IS GOVERNMENT TR U GOVORNMENT TR SIG GOVORNMENT TR SIG GOVORNMENT TR SIG INDUSTRIAL METALS TR SIG INDUSTRIAL SPOT UNRENCIES SIGLIS SPOT SIG SIGNE SPOT WISS Franc Spot	USD USD USD USD EUR GBP CHF USD USD USD	2.23 2.83 2.02 2.02 -0.38 0.58 -0.74 510.60 2,241.55 2,281.35 1,304.64 2,281.35 1,304.64 2,281.35 1,341.51 272.08 315.64 257.08 315.64 315.64 315.	1.80 1.82 1.09 0.00 0.10 0.00 0.10 0.13 0.34 0.14 0.14 0.14 0.14 0.13 0.14 0.01 0.01 0.00 0.03 0.00	0.83 4.00 9.74 0.51 2.60 0.10 0.28 0.40 0.11 0.33 0.09 0.21 -0.03 0.14 4.003 0.11 -0.03 0.12 -0.03 0.14 4.003 0.14 4.003 0.14 4.003 0.14 4.003 0.14 4.003 0.14 4.003 0.14 0.03 0.03 0.14 0.03 0.14 0.03 0.03 0.14 0.03 0.03 0.14 0.03 0.03 0.14 0.03 0.	2.03 3.46 3.46 2.3,94 -0.23 5.93 0.04 0.18 0.18 0.14 0.01 -0.18 0.14 0.01 -0.04 -0.03 -0.03 -0.05 -0.15 0.04 -0.18 0.14 0.01 -0.04 -0.18 0.04 -0.18 0.04 -0.18 0.14 0.01 -0.04 -0.18 -0.18 0.04 -0.18 0.18 0.05 -0.18 -0.18 0.04 -0.18 0.18 0.04 -0.18 -0.18 0.04 -0.18 -0.04 -0.04 -0.04 -0.94 -0.94 -0.94 -0.52 -1.20 -0.34 -0.52 -1.20 -0.34 -0.52 -1.20 -0.34 -0.52 -1.20 -0.54 -1.25 -1.20 -0.54 -1.25 -1.20 -0.54 -1.25 -1.20 -0.54 -1.25 -1.20 -0.54 -1.25 -1.20 -0.54 -1.25 -1.20 -0.54 -1.25 -1.20 -0.54 -1.25 -1.20 -0.54 -1.25 -1.20 -0.54 -1.25 -1.20 -0.54 -1.25 -1.25 -1.20 -0.54 -1.25	8884 •151 25,03 0,36 5,37 -0,26 0.033 -1,17 0,28 0,633 0,531 -0,47 -1,53 -0,63 -1,54 -1,154 -1,154 -0,75	45.77 46.57 53.84 0.24 5.8 0.74 -0.81 0.14 -1.74 -0.14 -1.74 -0.14 -1.74 -0.14 -1.74 -0.27 -0.39 0.44 -1.11 0.49 -2.56 2.06 3.06 3.06 3.52 6.55 4.18 2.85 -2.55 4.18 2.85 -2.55 4.18 2.85 -2.56 -2.55 -2.56 -2.56 -2.56 -2.56 -2.55 -2.56 -2.57 -2.56 -2.57 -2.56	(85.77) (66.03) (99.94) (99.94) (99.94) (99.94) (99.94) (99.94) (111) (99.94) (111) (99.94) (111) (99.94) (111) (99.94) (111) (99.94) (111) (112) (111) (112) (111) (112) (111) (112) (111) (112) (111) (112) (111) (112) (111) (112) (111) (112) (111) (112) (111) (112) (11)	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.70 -0.30 -0.70 -0.32 0.08 -1.72 -0.33 0.07 -0.32 0.03 -0.03 -0.03 -0.03 -0.03 -0.05 -2.03 -3.10 -0.05 -2.03 -3.107 -0.32 -0.03 -0.05 -2.03 -3.107 -0.32 -0.05 -2.03 -3.107 -0.55 -2.03 -3.107 -0.55 -2.03 -3.107 -0.05 -2.03 -3.107 -0.05 -2.03 -3.107 -0.05 -2.03 -3.107 -0.05 -2.03 -3.107 -0.05 -2.03 -3.107 -0.05 -2.03 -3.107 -0.05 -2.03 -3.107 -0.05 -2.03 -3.107 -0.05 -2.03 -3.107 -0.05 -2.22 -0.05 -2.22 -0.05 -0.	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 -11.92 3.80 13.09 -9.87 14.15 -3.65 9.51 4.39	92.13 34.81 95.32 -2.64 2.25 2.57 0.58 3.09 3.76 1.36 3.96 4.52 3.61 4.02 -0.45 	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 19 19 16 16 14 12 12 18
IS 10 FYEAR IS LIBOR 3M UR LIBOR 3M HE LIBOR 3M HE LIBOR 3M HE LIBOR 3M HE LIBOR 3M HE LIBOR 3M IS COME INDICES - BY TY LOBAL AGG TR HEDGED LOBAL HY TR IS COVENIMENT TR IS COVENIMENT TR IS COVENIMENT TR U GOVENIMENT TR SIG GOVENIMENT TR IS COMPORATE TR SIG INDEX TOTAL RETURN SIG INDEX TOTAL RETURN SIG INDUSTRIAL METALS TR SIG INDUSTRIAL ME	USD USD USD USD EUR GBP CHE USD USD USD USD	2.23 2.02 2.03 2.02 3.038 0.58 0.74 510.60 1,304.64 2,128.19 2,218.19 2,218.19 2,218.19 2,218.19 2,218.19 2,218.19 315.64 218.76 379.09 387.66 379.09 379.00	1.80 1.09 0.00 0.10 0.00 0.18 0.34 0.18 0.34 0.18 0.34 0.18 0.34 0.18 0.34 0.18 0.34 0.18 0.34 0.18 0.34 0.36 0.52 0.32 0.03 0.03 0.05	-0.03 -0.03 -0.05 -0	2.03 3.46 3.46 2.3,94 -0.23 5.93 0.04 0.18 0.18 0.34 0.18 0.34 0.14 0.01 0.04 -0.18 0.14 0.01 0.03 -0.05 -0.52 -1.20 -0.34 -0.52 -1.20 -0.34 -0.52 -1.20 -0.34 0.05 -0.52 -1.20 -0.34 0.65 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.65 0.65 0.52 -1.25 -0.34 -0.34 -0.52	8.884 -1.51 25,03 0.36 5.37 -0.26 0.33 -1.17 0.28 0.603 0.52 0.31 -0.47 -1.55 -0.83 -0.38 -0.38 -0.38 -0.38 -0.51 -1.17 0.55 -3.30 -5.50 -5.60 -3.30 -5.50 -5.51	45.77 46.53 53.84 0.24 5.86 0.74 -0.81 0.14 -1.75 -1.52	(83.77) (66.03) (69.94) -0.53 30.14 -1.62 -0.32 1.11 -2.29 -1.23 -0.37 0.14 1.2.80 1.2	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 0.72 2.43 -0.76 -0.72 -0.75	69.47 -3.69 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 6.90 7.19 6.90 7.19 5.77 6.39 29.09 11.98 29.09 11.92 3.80 13.09 -1.15 -3.51 -4.15 9.51 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -5.7	92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 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 6.17 1.5.79 8.19 8.19 2.24 7.99 12.24 7.99	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 19 19 16 16 14 12 12 18
SID FAR SIDO THAN SIDO THA	USD USD USD USD USD USD EUR GBP CHF USD USD USD USD	2.23 2.02 2.02 -0.38 0.58 -0.74 550.66 1,304.64 2,128.19 2,831.35 2,831.35 2,831.35 379.09 98.70 315.64 238.76 379.09 98.70 315.64 238.76 379.09 98.70 315.64 238.76 379.09 98.70 31.564 238.76 379.09 98.70 31.564 238.76 379.09 98.70 31.564 238.76 379.09 98.70 31.564 238.76 379.09 98.70 31.564 23.87 31.564 23.564 23.564 23.564 23.564 23.564 23.565 23.565 25.555 25.555 25.555 25.555 25.5555 25.5555 25.55555 25.55555555	1.80 1.82 1.09 0.00 0.10 0.00 0.10 0.00 0.18 0.18 0.14 0.01 0.03 0.04 0.01 0.03 0.05 0.05 0.05 0.05 0.05 0.05 0.05	-0.03 9.74 0.51 2.60 0.10 0.28 0.08 0.40 0.11 0.33 0.09 0.21 -0.03 0.14 -0.03 -0.0	2.03 3.46 3.46 2.3,94 -0.23 5.93 0.04 0.18 0.18 0.34 0.34 0.34 0.34 0.34 0.34 0.34 0.34 0.34 0.34 0.01 -0.18 0.34 0.34 0.34 0.03 -0.18 0.04 -0.18 0.34 0.04 -0.18 0.34 0.34 0.03 -0.18 0.04 -0.18 0.34 0.04 -0.18 0.34 0.04 -0.18 0.34 0.04 -0.18 0.34 0.04 -0.18 0.34 0.04 -0.18 0.34 0.04 -0.18 0.34 0.03 -0.18 0.03 -0.25 -1.20 -0.52 -1.20 -0.94 -0.95 -0.94 -0.94 -0.95 -0.95 -0.94 -0.95 -0.95 -0.94 -0.95 -0.95 -0.94 -0.95 -0.	8.88 •1.51 22.0.3 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.63 0.52 0.33 -0.47 -1.55 -0.83 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -1.54 4.18 -2.48 -0.75 -2.54	45.77 46.57 53.84 0.24 53.84 0.74 -0.81 -0.14 -1.74 -1.98 -0.14 -1.74 -1.98 -0.14 -1.027 -0.39 0.44 -1.11 0.49 -1.11 0.49 -1.11 0.49 -1.12 -2.56 2.06 3.06 3.06 3.06 3.05 -1.52 -5.55 4.18 2.85 -2.85 3.41 -6.30 -2.85 -3.41 -6.30 -2.45 -3.41 -6.30 -2.45 -5.55 -4.15 -2.56 -2.06 -3.04 -4.11 -4.19 -	(85.77) (66.03) (69.94) (-0.53) (30.14) (-1.82) (-0.32) (-1.11) (-1.23) (-0.32) (-1.11) (-1.23) (-0.53) (-0.51) (-0.51) (-2.72	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.76 -0.40 -1.72 (2.43) -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.43 -0.56 -2.03 -3.10 -0.56 -2.03 -3.10 -0.56 -2.03 -3.10 -0.93 8.19 0.79 1.07 -0.56 -2.03 -3.10 -0.93 8.19 -0.75 -0.56 -2.03 -3.10 -0.93 8.19 -0.75 -0.56 -0.23 -0.10 -0.75 -	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 	92.13 34.81 95.32 -2.64 2.25 6.75 0.58 3.09 3.76 1.36 4.52 3.96 4.52 3.96 4.52 4.02 -0.45 	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 16 19 19 16 16 14 12 12 18
IS 10 FOR AR IS LIBOR 3M UR LIBOR 3M IBP LIBOR 3M HE LIBOR 3M HE LIBOR 3M HE LIBOR 3M ISP LIB	USD USD USD USD EUR GBP CHE USD USD USD USD	2.23 2.02 2.03 2.02 3.038 0.58 0.74 510.60 1,304.64 2,128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 315.64 228.76 327.06 327.	1.80 1.82 1.09 0.00 0.10 0.00 0.18 0.34 0.18 0.34 0.18 0.34 0.18 0.34 0.14 0.04 -0.18 0.14 0.04 -0.21 -0.03 -0.52 -0.52 -0.52 -0.34 -0.34 -0.34 -0.34 -0.34 -0.34 -0.34 -0.05 -0.52	-0.03 -0.03 -0.05 -0	2.03 3.46 3.46 2.3,94 -0.23 5.93 0.04 0.18 0.18 0.34 0.18 0.34 0.14 0.01 0.04 -0.18 0.14 0.01 0.03 -0.05 -0.52 -1.20 -0.34 -0.52 -1.20 -0.34 -0.52 -1.20 -0.34 0.05 -0.52 -1.20 -0.34 0.65 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.65 0.65 0.52 -1.25 -0.34 -0.52 -1.25 -0.34 -0.52 -1.25 -0.34 -0.52	8.884 -1.51 25,03 0.36 5.37 -0.26 0.33 -1.17 0.28 0.603 0.52 0.31 -0.47 -1.55 -0.83 -0.38 -0.38 -0.38 -0.38 -0.51 -1.17 0.55 -3.30 -5.50 -5.60 -3.30 -5.50 -5.51	45.77 46.53 53.84 0.24 5.86 0.74 -0.81 0.14 -1.75 -1.52	(83.77) (66.03) (69.94) -0.53 30.14 -1.62 -0.32 1.11 -2.29 -1.23 -0.37 0.14 1.2.80 1.2	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 0.72 2.43 -0.76 -0.72 -0.75	69.47 -3.69 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 6.90 7.19 6.90 7.19 5.77 6.39 29.09 11.98 29.09 11.92 3.80 13.09 -1.15 -3.51 -4.15 9.51 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -4.75 -5.7	92.13 34.81 95.32 -2.64 22.51 -1.84 2.25 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 6.17 1.5.79 8.19 8.19 2.24 7.99 12.24 7.99	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 19 19 16 16 14 12 12 18
IS 10 YEAR IS UBOR 3M UILIBOR 3M UILIBOR 3M UILIBOR 3M UILIBOR 3M UILIBOR 3M UILIBOR 3M UILIBOR 3M UILIBOR 3M UILIBOR 3M UILID 3M UILI	USD USD USD USD EUR USD EUR USD USD USD USD	2.23 2.83 2.02 2.02 2.03 3.058 0.58 0.74 510.60 2.23 1.304.64 2.28.19 2.231.35 1.341.51 272.08 315.64 325 3.25 3	1.80 1.09 1.09 0.00 0.10 0.00 0.10 0.13 0.34 0.14 0.14 0.14 0.14 0.14 0.13 0.14 0.01 0.00	0.83 4000 9.74 0.51 2.60 0.10 0.28 0.08 0.40 0.11 0.33 0.09 0.21 0.03 0.12 0.03 0.14 4003 0.11 0.03 0.12 0.03 0.03 0.04 0.03 0.03 0.04 0.03 0.03 0.04 0.03 0.03 0.04 0.03 0.03 0.04 0.03 0.03 0.04 0.03 0.03 0.04 0.03 0.04 0.03 0.04 0.03 0.04 0.03 0.05 0.04 0.05	2.03 3.46 3.46 2.3,94 -0.23 5.93 0.04 0.18 0.18 0.18 0.14 0.01 -0.18 0.14 0.01 -0.04 -0.03 -0.05 -0.25 -1.20 -0.34 0.05 -0.55 -1.20 -0.34 0.04 -0.18 0.04 -0.18 0.14 0.01 -0.04 -0.04 -0.05 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.16 0.05 -0.18 0.04 -0.18 0.18 0.04 -0.18 0.18 0.04 -0.18 0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.04 -0.04 -0.04 -0.04 -0.04 -0.05 -0.55 -1.20 -0.34 0.05 -0.55 -1.20 -0.34 0.05 -0.55 -1.20 -0.34 -0.25 -1.20 -0.34 -0.25 -1.20 -0.34 -0.25 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.52 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.52 -1.20 -0.34 -0.55 -1.20 -0.34 -1.25 -0.52 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.52 -1.22 -0.52 -1.20 -0.52 -1.22 -0.52 -1.22 -0.55 -0.52 -1.22 -0.55 -0.52 -0.55	888 25.03 25.03 25.03 0.36 5.37 -0.26 0.031 -0.46 0.633 -0.31 -0.47 -1.53 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.64 -1.53 4.62 -7.63 -3.66 -5.84 -1.9 -1.19 -1.18 -1.54 4.18 -2.51 -0.06 -0.251	45.77 46.57 53.84 0.24 53.84 0.74 -0.81 0.14 -1.74 -1.04 -1.74 -0.14 -1.74 -0.14 -1.28 -0.39 0.44 -1.11 0.49 -2.56 2.06 3.06 3.06 3.06 3.52 6.55 4.18 2.85 -2.56 2.06 3.06 3.52 6.55 4.18 2.85 -2.56 2.06 3.06 3.02 -2.56 2.06 3.06 3.52 6.55 4.13 2.85 -2.56 2.06 3.04 -1.72 -0.39 0.44 -1.75 -1.75 -1.52	68.77 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 -0.51 0.45 -2.72 6.49 2.592 -0.80 -2.72 6.47 -2.15 5.75 6.47 -2.11 -3.42 2.59 2.77 2.07 2.77 2.07 -3.75 -3.77 -3.75 -3.77 -3.75 -3.75 -3.77 -3.77 -3.77 -3.75 -3.77 -3.77 -3.75 -3.75 -3.77 -3.75 -3.77 -3.75 -3.77 -3.75 -3.77 -3.77 -3.75 -3.77 -3.75 -3.77 -3.77 -3.75 -3.77 -3.75 -3.77 -3.75 -3.77 -3.77 -3.75 -3.77 -3.77 -3.77 -3.75 -3.77 -3.75	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.76 -0.40 -1.72 -2.43 -0.10 -0.72 -0.43 -0.10 -0.77 -0.32 0.08 -1.42 0.09 -0.55 -2.03 -3.10 -1.07 -2.22	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 -11.92 13.80 13.09 -9.87 14.15 -3.65 9.51 14.15 -3.65 9.51 -7.66 -6.25 5.05	92.13 34.81 95.32 -2.64 2.25 6.75 0.58 3.09 3.76 1.36 4.52 3.61 4.02 -0.45 -1.64 4.02 -0.45 -1.64 -9.99 12.24 1.64 -9.52 8.70 6.70 -1.16,70 -2.24 1.64 -9.52 8.19 12.24 1.6,75 -0.70	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 19 19 16 16 14 12 12 18
S LID YEAR S LID YEAR S LIBOR 3M UR LIBOR 3M HE LIBOR 3M LOBAL AGG TR HEDGED LOBAL HY TR S COPENMENT TR S COPENMENT TR U GOVERNMENT TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LOBAL EM TR (HEOGED) BAY/STA US. LEV LOAN OMMODITY INDICES - BY TYI SCI INDEX TOTAL RETURN SCI INDEX TOTAL RETURN SCI INDEX TOTAL RETURN SCI INDEX TOTAL METALS TR SCI ENERGY TR SCI INDUSTRIAL METALS TR SCI CARGUCULTURE TR ENERIC 1ST 'CL' FUTURE OLD SPOT \$/OZ URRENCIES OLLAR INDEX SPOT mish Found Spot mish Franc Spot Inina Renminbi Spot ingapore Dollar Spot ussian Ruble Spot invegian Krone Spot	USD USD USD USD EUR GBP USD USD USD	2.23 2.02 2.02 -0.38 0.58 -0.74 510.60 1,304.64 2,128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.15 1,304.03 1,562.29 2,542.47 453.18 1,404.03 1,562.29 6,356 6,36 1,322 1,238 1,388 0.94 1,388 0.94 1,388 0.94 1,388 0.95 6,356 1,322 1,388 0.95 1,325 6,356 1,325 1,3	1.80 1.82 1.09 0.00 0.10 0.00 0.18 0.34 0.34 0.34 0.34 0.18 0.18 0.14 0.01 0.00	-0.83 -4.00 9.74 0.51 2.60 0.10 0.28 -0.05 0.40 0.11 0.33 0.09 0.11 0.33 0.09 0.21 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 -0.04 -0.05 -0.01 -0.02 -0.03 -0.04 -0.05 -0.04 -0.05 -0.04	22.03 3.46 3.46 3.93 2.3.94 -0.23 5.93 0.04 0.18 -0.18 0.34 0.14 -0.18 0.14 -0.18 0.14 -0.18 0.14 0.01 -0.04 -0.21 -0.05 -0.05 -0.52 -1.20 -0.34 1.82 -0.34 -0.52 -1.22 -0.34 -0.55	8.884 •1.51 25,03 0.36 5.37 -0.26 0.33 -1.17 0.28 0.603 0.52 0.31 -0.47 -1.55 -0.83 -0.338 -0.338 -0.366 -3.30 -5.66 -3.30 -5.66 -3.30 -6.684 -1.54 4.16 -2.46 -0.73 -0.066 -0.211 -1.52 28.44	45.77 46.57 53.84 0.24 5.86 0.74 -0.81 0.14 -1.75 -1.75 -1.52	68.77 66.03 69.94 -0.53 30.14 -1.62 -0.32 1.11 -2.29 -1.23 0.14 1.2.80 12.80 19.08 2.10 0.45 -0.51 0.45 -0.51 0.45 -0.51 0.45 -0.51 0.45 -0.51 0.45 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.52 -0.	34.67 42.06 32.29 0.54 6.06 0.16 -0.70 -0.76 -0.70 -0.72 (2.43 -0.10 -0.72 (2.43 -0.10 -0.32 0.08 -1.72 (2.43 -0.10 -0.32 0.00 -0.30 0.00 0.0	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 7.50 0.20 4.39 7.19 6.90 7.19 6.90 7.19 6.90 7.19 6.90 7.19 6.90 7.19 6.90 7.19 8.80 1.30 7.45 9.51 -4.365 9.51 -4.31 -7.66 5.55 5.50 7.63 1.76 5.55 5.50 7.63 1.76 5.55 5.50 7.63 1.76 5.50 7.63 1.76 5.55 5.50 5	92.13 34.81 95.32 -2.64 22.51 6.58 3.09 3.76 1.36 3.96 4.52 3.61 4.52 3.61 4.02 -0.45 -0.45 -0.45 -0.45 -0.52 8.70 6.17 9.99 12.24 1.64 -9.52 8.70 6.17 9.59 12.24 1.67 -9.52 8.70 6.17 9.59 12.24 1.69 -9.52 8.70 6.55 5.55 6.99 3.87 8.05 8.87 8.87 8.87 8.87 8.87 8.85 	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 16 19 19 16 16 14 12 12 18
S LIB VEAR S LIBOR 3M UR LIBOR 3M HF LIBOR 3M LOBAL AGG TR HEDGED LOBAL HY TR S COVERNIMENT TR S COVERNIMENT TR S COVERNIMENT TR U CORPORATE TR S CI MILLO TR ARCLAYS GLOBAL CONVERT. LOBAL EM TR (HEDGED) 20/15TA U.S. LEV LOAN OMMODITY INDICES - BY TY SCI INDEX TOTAL RETURN SCI INDEX TOTAL RETURN SCI INDEX TOTAL RETURN SCI INDEX TOTAL METALS TR SCI ENERGY TR SCI INDUSTRIAL METALS TR SCI CASCICUTURE TR ENERIC 1ST 'CL' FUTURE OULS SPOT \$/02 URRENCIES OULAR INDEX SPOT Imagance Yen Spot ingapore Dollar Spot ussian RUBIE Spot Ingapore Dollar Spot USSIAN COME SPOT INTO THE SOT	USD USD USD USD EUR EUR EUR EUR CHF USD USD NOK VISD USD	2.23 2.83 2.02 2.02 2.03 3.058 0.58 0.74 510.60 2.23 1.304.64 2.28.19 2.231.35 1.341.51 272.08 315.64 325 3.25 3	1.80 1.09 1.09 0.00 0.10 0.00 0.10 0.13 0.34 0.14 0.14 0.14 0.14 0.14 0.13 0.14 0.01 0.00	0.83 4000 9.74 0.51 2.60 0.10 0.28 0.08 0.40 0.11 0.33 0.09 0.21 0.03 0.12 0.03 0.14 4003 0.11 0.33 0.09 0.21 0.03 0.12 4.02 0.03 0.14 4.03 0.05	2.03 3.46 3.46 2.3,94 -0.23 5.93 0.04 0.18 0.18 0.18 0.14 0.01 -0.18 0.14 0.01 -0.04 -0.03 -0.05 -0.25 -1.20 -0.34 0.05 -0.55 -1.20 -0.34 0.04 -0.18 0.04 -0.18 0.14 0.01 -0.04 -0.04 -0.05 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.16 0.05 -0.18 0.04 -0.18 0.18 0.04 -0.18 0.18 0.04 -0.18 0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.04 -0.04 -0.04 -0.04 -0.04 -0.05 -0.55 -1.20 -0.34 0.05 -0.55 -1.20 -0.34 0.05 -0.55 -1.20 -0.34 -0.25 -1.20 -0.34 -0.25 -1.20 -0.34 -0.25 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -1.25 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -1.25 -0.52 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.52 -1.20 -0.52 -1.20 -0.52 -1.22 -0.52 -1.22 -0.55 -0.52 -1.22 -0.55 -0.52 -0.55	888 25.03 25.03 25.03 0.36 5.37 -0.26 0.031 -0.46 0.633 -0.31 -0.47 -1.53 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.63 -0.64 -1.53 4.62 -7.63 -3.66 -5.84 -1.9 -1.19 -1.18 -1.54 4.18 -2.51 -0.06 -0.251	45.77 46.57 53.84 0.24 53.84 0.74 -0.81 0.14 -1.74 -1.04 -1.74 -0.14 -1.74 -0.14 -1.28 -0.39 0.44 -1.11 0.49 -2.56 2.06 3.06 3.06 3.06 3.52 6.55 4.18 2.85 -2.56 2.06 3.06 3.52 6.55 4.18 2.85 -2.56 2.06 3.06 3.02 -2.56 2.06 3.06 3.52 6.55 4.13 2.85 -2.56 2.06 3.04 -1.72 -0.39 0.44 -1.75 -1.75 -1.52	68.77 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 -0.51 0.45 -2.72 6.49 2.592 -0.80 -2.72 6.47 -2.15 5.75 6.47 -2.11 -3.42 2.59 2.77 2.07 2.77 2.07 -3.75 -3.77 -3.75 -3.77 -3.75 -3.75 -3.77 -3.77 -3.77 -3.75 -3.77 -3.77 -3.75 -3.75 -3.77 -3.75 -3.77 -3.75 -3.77 -3.75 -3.77 -3.77 -3.75 -3.77 -3.75 -3.77 -3.77 -3.75 -3.77 -3.75 -3.77 -3.75 -3.77 -3.77 -3.75 -3.77 -3.77 -3.77 -3.75 -3.77 -3.75	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.76 -0.40 -1.72 -2.43 -0.10 -0.72 -0.43 -0.10 -0.77 -0.32 0.08 -1.42 0.09 -0.55 -2.03 -3.10 -1.07 -2.22	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 -11.92 13.80 13.09 -9.87 14.15 -3.65 9.51 14.15 -3.65 9.51 -7.66 -6.25 5.05	92.13 34.81 95.32 -2.64 2.25 6.75 0.58 3.09 3.76 1.36 4.52 3.61 4.02 -0.45 -1.64 4.02 -0.45 -1.64 -9.99 12.24 1.64 -9.52 8.70 6.70 -1.16,70 -2.24 1.64 -9.52 8.19 12.24 1.6,75 -0.70	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 16 19 19 16 16 14 12 12 18
S LID YEAR S LID YEAR S LIDOR 3M JR LIBOR 3M HE LIBOR 3M HE LIBOR 3M SED INCOME INDICES - BY TY LOBAL AGG TR HEDGED LOBAL HY TR S CORPORATE TR S CORPORATE TR S CORPORATE TR J GOVERNMENT TR J GOVERNMENT TR J GOVERNMENT TR J GOVERNMENT TR J GOVERNMENT TR J GOVERNMENT TR J J GOVERNMENT TR J J GOVERNMENT TR J J GOVERNMENT TR J J GOVERNMENT TR S CI GOVERNMENT TR J J GOVERNMENT TR J J GOVERNMENT TR J J GOVERNMENT TR S CI GOVERNMENT TR J J GOVERNMENT TR J GOVERNMENT TR J GOVERNMENT TR S CI GOVERNMENT TR S CI GOVERNMENT TR S CI ONE S CONTACT S CI PAREGY S CI INDEX TOTAL RETURN S CI INDEX S S S S S S S S S S S S S S S S S S S	USD USD USD USD EUR EUR EUR EUR CHF USD USD NOK VISD USD	2.23 2.02 2.02 -0.38 0.58 -0.74 510.60 1,304.64 2,128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.15 1,304.03 1,562.29 2,542.47 453.18 1,404.03 1,562.29 6,356 6,36 1,322 1,238 1,388 0.94 1,388 0.94 1,388 0.94 1,388 0.95 6,356 1,322 1,388 0.95 1,325 6,356 1,325 1,3	1.80 1.80 1.99 0.00 0.10 0.00 0.10 0.00 0.18 0.18 0.14 0.01 0.04 0.21 0.03 0.05 -0.52 -1.20 0.03 -0.52 -0.52 -1.20 0.03 -0.44 0.01 -0.18 0.14 0.01 -0.18 0.14 0.01 -0.18 0.14 0.03 -0.04 -0.19 -0.18 -0.18 0.10 -0.18 -0.19 -0.52 -0.52 -0.52 -0.52 -0.52 -0.52 -0.52 -0.52 -0.52 -0.52 -0.20 -0.03 -0.03 -0.65 -0.18 -0.19 -0.03 -0.05 -0.18 -0.03 -0.05 -0.10 -0.03 -0.05 -0.12 -0.03 -0.05 -0.12 -0.03 -0.03 -0.05 -0.12 -0.12 -0.03 -0.05 -0.12	0.03 9.74 0.51 2.60 0.10 0.28 0.08 0.40 0.11 0.33 0.09 0.21 -0.03 0.14 -0.03 -0.04 0.14 -0.03 -0.04 -0.04 -0	2.03 3.46 3.46 2.3,94 -0.23 5.93 0.04 0.18 0.18 0.18 0.18 0.14 0.01 0.018 0.04 -0.18 0.14 0.01 0.03 -0	8.88 •1.51 22.0.3 0.36 5.37 -0.26 0.33 -1.17 0.28 -0.63 0.537 -0.63 0.52 0.33 -0.47 -1.55 -0.83 -0.63 -3.30 -6.62 -7.63 -3.66 -3.30 5.684 -1.54 4.18 -2.48 -0.75 -2.51 -0.21 -1.52 28.44	45.77 46.57 53.84 0.24 5.86 0.74 -0.81 0.14 -1.75 -1.75 -1.52	(81.77) (66.03) (69.94) (-0.53) (30.14) (-1.82) (-0.32) (-1.11) (-2.29) (-2.72) (-2.73) (-2.72	34.67 42.06 32.29 0.54 6.06 0.16 -0.76 -0.76 -0.40 -1.72 2.43 -0.43 -0.56 -2.20 -0.56 -2.22 -0.56 -2.22 -0.56 -2.22 -0.56 -2.22 -1.57 -1.12 -1	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 7.50 0.20 4.39 7.19 6.90 7.19 6.90 7.19 6.90 7.19 6.90 7.19 6.90 7.19 6.90 7.19 8.80 1.30 7.45 9.51 -4.365 9.51 -4.31 -7.66 5.55 5.50 7.63 1.76 5.55 5.50 7.63 1.76 5.55 5.50 7.63 1.76 5.50 7.63 1.76 5.55 5.50 5	92.13 34.81 95.32 -2.64 22.51 6.58 3.09 3.76 1.36 3.96 4.52 3.61 4.52 3.61 4.02 -0.45 -0.45 -0.45 -0.45 -0.52 8.70 6.17 9.99 12.24 1.64 -9.52 8.70 6.17 9.59 12.24 1.67 -9.52 8.70 6.17 9.59 12.24 1.69 -9.52 8.70 6.55 5.55 6.99 3.87 8.05 8.87 8.87 8.87 8.87 8.87 8.85 	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 19 19 16 16 14 12 12 18
S LID YEAR S LID YEAR S LIDOR 3M JR LIBOR 3M HF LIBOR 3M S DIROW S SAME LOBAL AGG TR HEDGED LOBAL HY TR S COPENMENT TR S COPENMENT TR S COPENMENT TR S COPENMENT TR J GOVENMENT TR S COPENT S COPEN	USD USD USD USD EUR EUR EUR EUR CHF USD USD NOK VISD USD	2.23 2.02 2.02 -0.38 0.58 -0.74 510.60 1,304.64 2,128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.19 2,2128.15 1,304.03 1,562.29 2,542.47 453.18 1,404.03 1,562.29 6,356 6,36 1,322 1,238 1,388 0.94 1,388 0.94 1,388 0.94 1,388 0.95 6,356 1,322 1,388 0.95 1,325 6,356 1,325 1,3	1.80 1.09 1.09 0.00 0.10 0.00 0.10 0.13 0.34 0.14 0.14 0.14 0.14 0.14 0.13 0.14 0.01 0.00	-0.83 -4.00 9.74 0.51 2.60 0.10 0.28 -0.05 0.40 0.11 0.33 0.09 0.11 0.33 0.09 0.21 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 0.14 -0.03 -0.04 -0.05 -0.01 -0.02 -0.03 -0.04 -0.05 -0.04 -0.05 -0.04	2.03 3.46 3.46 2.3,94 -0.23 5.93 0.04 0.18 0.18 0.18 0.14 0.01 -0.18 0.14 0.01 -0.04 -0.03 -0.05 -0.25 -1.20 -0.34 0.05 -0.55 -1.20 -0.34 0.04 -0.18 0.04 -0.18 0.14 0.01 -0.04 -0.04 -0.05 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.16 0.05 -0.18 0.04 -0.18 0.18 0.04 -0.18 0.18 0.04 -0.18 0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.18 0.04 -0.04 -0.04 -0.04 -0.04 -0.04 -0.05 -0.55 -1.20 -0.34 0.05 -0.55 -1.20 -0.34 0.05 -0.55 -1.20 -0.34 -0.25 -1.20 -0.34 -0.25 -1.20 -0.34 -0.25 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -1.25 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.34 -1.25 -0.52 -1.20 -0.34 -0.55 -1.20 -0.34 -0.55 -1.20 -0.52 -1.20 -0.52 -1.20 -0.52 -1.22 -0.52 -1.22 -0.55 -0.52 -1.22 -0.55 -0.52 -0.55	8.884 •1.51 25,03 0.36 5.37 -0.26 0.33 -1.17 0.28 0.603 0.52 0.31 -0.47 -1.55 -0.83 -0.338 -0.338 -0.366 -3.30 -5.66 -3.30 -5.66 -3.30 -6.684 -1.54 4.16 -2.46 -0.73 -0.066 -0.211 -1.52 28.44	45.77 46.57 53.84 0.24 5.86 0.74 -0.81 0.14 -1.75 -1.75 -1.52	68.77 66.03 69.94 -0.53 30.14 -1.62 -0.32 1.11 -2.29 -1.23 0.14 1.2.80 12.80 19.08 2.10 0.45 -0.51 0.45 -0.51 0.45 -0.51 0.45 -0.51 0.45 -0.51 0.45 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.51 -0.52 -0.51 -0.52 -0.	34.67 42.06 32.29 0.54 6.06 0.16 -0.70 -0.76 -0.70 -0.72 (2.43 -0.10 -0.72 (2.43 -0.10 -0.32 0.08 -1.72 (2.43 -0.10 -0.32 0.00 -0.30 0.00 0.0	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 7.50 0.20 4.39 7.19 6.90 7.19 6.90 7.19 6.90 7.19 6.90 7.19 6.90 7.19 6.90 7.19 8.80 1.30 7.365 9.51 -4.365 9.51 -4.31 -7.66 -6.25 5.05 1.403.24	92.13 34.81 95.32 -2.64 22.51 6.58 3.09 3.76 1.36 3.96 4.52 3.61 4.52 3.61 4.02 -0.45 -0.45 -0.45 -0.45 -0.52 8.70 6.17 9.99 12.24 1.64 -9.52 8.70 6.17 9.59 12.24 1.67 -9.52 8.70 6.17 9.59 12.24 1.69 -9.52 8.70 6.55 5.55 6.99 3.87 8.05 8.87 8.87 8.87 8.87 8.87 8.85 	- - - - - - - - - - - - - - - - - - -	1.8 5.6 1.8 6.1 0.6 3.2 3.2	16 14 19 19 16 16 14 12 12 18

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