As the Brexit noise is abating in the markets, we take a hard look at the world we are now left with. Last week we chose to dwell on that which is better than ever, even if little is really good. As we are slipping into the low-liquidity world of summer holidays, we take a hard look at the realities of the markets; "If you align expectations with reality, you will never be disappointed". Terrell Owens.

Well the key reality if we can name it so, is the fact that the reference rate of return on money is now below 1.40% (yield on the ten year US Treasury note). Do bear this figure in mind when building your expectations for future returns on anything and everything! U.S. sovereign bond prices were higher Tuesday, after being closed Monday for the July 4 holiday, resuming a strong "safe-haven" bid as global equities fell lower. The yield on the benchmark 10-year Treasury note, which moves inversely to its price, closed at a record low of 1.3759 percent, while the yield on the 30-year Treasury bond was down at 2.1552%, also close to a record low. Markets are settling uncomfortably into a post-Brexit dystopia. Rumours abound in London of crashing business expectations and culls of bankers. But, unlike the continuing hurly-burly of the political world, on the trading floors have pretty much gone through all the 8 stages of Brexit: Shock, denial, anger, bargaining, depression, applying for an Irish passport, acceptance... and finally hope that it might not matter anyway...

With yields of many of the bonds at zero or below, "We're in an epic bubble of colossal proportions," says Peter Boockvar, managing director and chief market analyst at The Lindsey Group. He believes that this activity is a ticking time bomb for the global economy, and is sceptical as to how much longer the rally can continue and asks "Maybe Italian banks are telling us that central bankers and their negative interest rate policies are actually destroying the Japanese and European banking system?" and for a portfolio, a ten year bond bought to yield say negative 20Bp which moves to a more 'normal' 1.50% yield, namely a 170Bp move in yield will suffer about a 17% loss of value... and there are trillions worth of bonds out there yielding below zero today... Talk of risk for disruption and ask yourself if it is reasonable to own such bonds?

Well-known Wharton professor of finance Jeremy Siegel says that a rebound in earnings amid low interest rates could add up to a huge rally for the stock market. "If we get a good second half of the year earnings-wise, then I think the market could be up 10 to 15%" Siegel predicted in a Friday interview on CNBC's "Trading Nation." With energy earnings set to rise nicely and the global macroeconomic environment stabilizing, he says earnings may be ready to rise by 10 to 12%.

The first hints as to whether that will materialize come in a few weeks, when companies will begin to release their second-quarter earnings.

One of Wall Street's biggest bulls says stocks could skyrocket as much as 20% over the coming months due to an unusual event, one that has only been seen twice in the last 65 years until now. Here's what happened: On June 28 and June 29, 90% of the New York Stock Exchange (NYSE) volume was positive. Canaccord Genuity chief investment strategist Tony Dwyer said the combination of historical precedent and fundamental backdrop suggests a 15 to 20% upside over the next 6-12 months. It may sound technical, but according to Dwyer, the conviction on the part of market participants can often indicate future rallies. Certainly, the market appears headed in that direction already: Over the last week, stocks all but fully recovered from their Brexit knee-jerk selling, with the broad S&P 500 Index logging its biggest weekly gain since October 2014. For his part, Canaccord's Dwyer, who has a 2,175 year-end price target on the S&P and sees even bigger gains next year. His 2017 price target on the index is 2,340, a prediction which he calls conservative.

Further support for this bullishness can be sourced with the CBOE Volatility index which plunged 42% in the prior trading week, in the biggest one-week drop in the history of the index going back to 1990. Helping the VIX to fall has been the substantial 3.2% gain for the S&P 500 over the week. Since the VIX tracks market fear, it tends to move inversely to the S&P.

Another big change to global balance of economic power can be found in the data showing that the US holds more oil reserves than Saudi Arabia and Russia according to a new study. Rystad Energy estimates recoverable oil in the US from existing fields, discoveries and yet undiscovered areas amounts to 264bn barrels. The figure surpasses Saudi Arabia's 212bn and Russia's 256bn in reserves. But this data must be viewed with a grain of salt- the rise in prominence of the US doesn't diminish the role of Saudi Arabia or Russia, which have some of the cheapest to produce oil in the world. With costs now below \$40 a barrel in some instances — Saudi Arabia still pumps for less than \$10 a barrel.

Knowledge is knowing that a Tomato is a fruit. Wisdom is not putting it in a fruit salad and Philosophy is wondering if that means Ketchup is a smoothie...

Market Weekly Highlights:



- Thanks to Brexit results the Dollar is up for the week; with the USD Index (DXY) trading at 96.09 down 2.56% YTD. The US\$ is now trading at about \$1.1078 against the EUR and at 0.9779 against the Swiss Franc. The Pound has slipped further as Brexit is a realty now and it trades at 1.2943 but having dropped 1.2798 earlier this week. We expect the GBP to be very volatile these days until the market digests the news.
 - With the Brexit vote the European stability is at risk which comforts us even more in our belief in the fundamental relative strength of the US\$ this view is driven mainly by the outlook for short-dated interest rates to hold or rise further in the US and hold or decline elsewhere. The Japanese Yen is stronger at 100.49 having touched 99.02 during the today's trading hours as the first opened market to react to the Brexit results. Gold is up some \$36 for the month as we write and \$100 up since June 23rd closure, now trading at \$1'357.07 on the back of Brexit. We note that WTI Oil is trading significantly lower, losing more than 7% this week on US inventories numbers and is now trading at \$45.41/BbI of WTI whilst Brent is trading at about \$46.72/BbI. The Russian Ruble is basically flat at 64.61 per USD. The Brazilian Real weakened this week against the USD and is trading at or around 3.36
- Big swings in the Bond market as well- We note that the yield on the benchmark US 10 year note is at 1.37% (down from 1.47at the beginning of the week), with the Japanese 10 year JGB at NEGATIVE 28Bps, the German Bund at NEGATIVE 0.17% and the Swiss at NEGATIVE 0.60%. The Italian 10Yr is almost flat for the week and is trading at 1.24%. The Spanish 10Yr yield has been mostly trading in the 1.13%-1.21% range over the week and trades at around 1.17% as we write. In the UK, the Gilts' yields moved lower during the week from 0.90% to 0.72% to finally stabilize today at 0.77% as we write. Clearly, a global flight to security!
- The economic and financial consequences of Brexit are becoming clearer now in the UK, stressing the local consumer, financial and real estate sectors. However global uncertainty remains, in particular political risk across Europe. The DAX is trading -3.66% for the week, the CAC40 is now at 3.58% for the week, with the SMI at -1.50% for the week, the UK FTSE trading at -0.67% for the week and EuroStoxx50 at -3.52% for the week as we write. In Asia, the Nikkei has closed the week at -3.69%, whilst the Shanghai Composite UP +1.92% and the Hang Seng Index closed down -1.33%. The futures are all pointing north in US equity markets showing around +15bps but remains negative -0.24% for the week.

Highlighted items are interesting data points for the week



MARKET INDICES PERFOR	RMANCE											07/07/2016
INDEX NAME	CCY	Last Price	1D	5D	MTD	PRICE CHAN	GE IN % (unles 3M	ss indicated) 6M	YTD	1Y	3Y	
EQUITY MARKET INDICES - BY F		Lustinoc					-		110			P/E
S&P 500 INDEX	USD	2007.0	0.00	4.24	0.05	1.00	2.46	0.46	204	2.50	27.00	
DOW JONES INDUS, AVG	USD	2097.9 17895.88	-0.08 -0.10	(1.31) 1.14	-0.05 -0.19	-1.00 -0.61	1.81	9.15 9.48	2.64 2.70	2.50 2.17	27.88 17.55	17.16 16.65
NASDAQ COMPOSITE INDEX	USD	4876.807	0.36	2.04	0.70	-1.97	0.54	5.02	-2.81	-0.87	39.94	18.38
RUSSELL 2000 INDEX	USD	1149.756	0.22	1.60	-0.19	-3.30	4.78	9.90	1.22	-6.45	13.92	16.78
EURO STOXX 50	EUR	2780.1	0.68	-3.51	-2.89	-7.88	-4.47	-8.30	-14.86	-16.40	4.94	12.94
EURO STOXX 600	EUR	322.12	1.06	-3.04	-2.35	-6.51	-2.93	-5.63	-11.94	-13.61	10.18	15.08
CAC 40 INDEX DAX INDEX	EUR	4117.85	0.80	-3.63	-2.81	-7.42	-4.29 1.02	-4.96 4.10	-11.18	-11.22	7.71	13.75
FTSE 100 INDEX	GBP	9418.78 6533.79	0.49 1.10	-3.46 -0.56	-2.51 0.56	-7.63 3.80	-1.92 5.42	-4.18 10.63	-12.15 4.78	-12.19 0.77	18.44 1.41	11.99 16.76
SWISS MARKET INDEX	CHF	7964.23	0.84	-1.49	-0.69	-2.20	1.88	-3.54	-9.68	-10.03	1.29	17.05
NIKKEI 225	JPY	15276.24	-0.67	-3.67	-3.01	-10.24	-4.52	-14.64	-20.63	-23.46	7.07	14.98
HANG SENG INDEX	HKD	20706.92	1.03	-1.29	-1.29	-3.62	0.76	0.35	-6.34	-12.72	-0.27	11.38
SHANGHAI SE COMPOSITE	CNY	3016.847	0.21	1.90	2.00	2.08	0.11	-6.22	-15.57	-14.80	52.59	13.26
S&P BSE SENSEX INDEX	INR	27201.49	0.16	0.49	0.49	0.41	9.96	8.82	3.89	-2.01	40.40	17.24
RUSSIAN RTS INDEX \$ BRAZIL IBOVESPA INDEX	USD	923.85 52014.68	0.88 0.22	-1.52 0.95	-1.25 0.95	-4.79 0.75	4.55 3.42	24.74 28.08	21.41	4.96 0.45	-28.04 15.39	6.87 13.08
MSCI WORLD	USD	1643.93	0.22	-0.98	-0.56	-3.26	0.72	5.28	-1.13	-3.69	12.79	16.16
MSCI WORLD HEDGED	USD	712.72	0.14	-0.41	-0.41	-2.12	2.53	4.32	-0.95	-2.94	25.73	10.10
MSCI WORLD LOCAL	-	1247.59	0.13	-0.87	-0.45	-2.39	1.24	3.95	-2.36	-3.88	17.92	_
MSCI AC WORLD	USD	396.92	0.28	-1.03	-0.59	-3.11	0.78	5.92	-0.61	-4.15	10.37	15.66
MSCI EM	USD	826.99	0.98	-1.46	-0.85	-1.83	1.25	11.74	4.14	-8.58	-8.72	12.35
MSCI AC ASIA x JAPAN	USD	502.83	1.01	-0.72	-0.17	-1.29	1.22	7.34	0.58	-7.59	1.93	12.72
MSCI EM LATIN AMERICA	USD	2201.07	0.14	-3.01	-3.01	-0.41	4.84	31.45	20.29	-8.37	-27.72	15.03
MSCI EM Eur, ME & Africa	USD	226.53	1.16	-2.22	-1.81	-5.04	-1.76	16.21	7.76	-12.80	-23.26	10.60
EQUITY MARKET INDICES - BY S	SECTOR											P/E
MSCI ENERGY	USD	200.84	-0.37	-2.13	-1.52	-1.72	8.00	21.89	12.62	-6.57	-19.09	27.63
MSCI MATERIALS	USD	197.09	0.28	-1.33	-0.39	-4.56	4.15	15.55	6.73	-7.42	-4.48	18.20
MSCI INDUSTRIALS	USD	196.01	0.34	-1.10	-0.62	-3.61	0.59	8.76	2.19	0.45	15.02	16.23
MSCI CONS DISCRETIONARY	USD	183.15	0.47	-0.76	0.26	-4.21	-2.09	1.12	-5.41	-5.75	16.37	15.60
MSCLUEAUTH CARE	USD	223.29 206.93	0.31	-0.10 0.42	0.07 1.08	0.93 -0.14	2.71 3.73	11.42 4.01	7.14	10.79 -4.52	25.76 36.83	21.89
MSCI HEALTH CARE MSCI FINANCIALS	USD	200.93 85.52	0.14 0.42	-2.39	-2.35	-8.39	-2.62	-4.87	-1.58 -11.85	-4.52 -15.56	-4.95	16.82 12.02
MSCI INFO TECH	USD	142.92	0.28	-0.29	-0.13	-3.22	-1.94	4.88	-2.36	1.86	37.67	16.91
MSCI TELECOMS	USD	72.44	-0.52	-1.94	-1.38	-0.22	2.01	9.96	6.64	4.64	17.98	15.38
MSCI UTILITY)	USD	123.32	-0.89	-1.07	-1.00	0.89	3.80	12.44	10.43	9.15	18.07	17.13
MSCI WORLD REAL ESTATE	USD	201.83	-0.47	-0.91	-0.77	0.65	2.47	10.65	6.32	7.41	15.90	23.17
HEDGE FUND INDICES												
HFRX GLOBAL HEDGE FUND	USD	1167.71	0.27	0.52	0.29	0.02	1.49	0.22	-0.54	-5.04	-1.63	
HFRX EQUAL WEIGHTED	USD	1180.83	0.27	0.52	0.29	0.02	2.06	1.16	0.69	-2.16	1.22	
HFRX GLOBAL EUR	EUR	1060.76	0.27	0.47	0.24	-0.10	1.11	-0.55	-1.35	-6.19	-3.75	
MARKET INDICES PERFOR	DMANIC	-										
												07/07/2016
	RIVIANCE	Ξ.				PRICE CHAN	GE IN % (unle	ss indicated)				07/07/2016
INDEX NAME	CCY	Last Price	1D	5D	MTD	PRICE CHAN	GE IN % (unle	ss indicated) 6M	YTD	1Y	3Y	07/07/2016
	CCY	Last Price			MTD				YTD	1Y	3Y	07/07/2016
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH	CCY ON US G	Last Price OVERNMENT B 0.279	ONDS (Char	nge in bps) 0.03	0.02	1M 0.05	3M 0.08	6M 0.09	0.12	0.27	3Y -	07/07/2016
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR	CCY ON US G USD USD	Last Price OVERNMENT B 0.279 0.603	ONDS (Char -1.80 2.34	0.03 0.01	0.02 0.02	0.05 -0.17	0.06 -0.09	0.09 -0.33	0.12 -0.44	0.27	3Y - -	07/07/2016
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR	CCY ON US G USD USD USD	Last Price OVERNMENT B 0.279 0.603 1.3781	ONDS (Char	nge in bps) 0.03	0.02	1M 0.05	3M 0.08	6M 0.09	0.12	0.27	3Y - -	07/07/2016
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR	CCY ON US G USD USD USD	Last Price OVERNMENT B 0.279 0.603 1.3781	ONDS (Char -1.80 2.34	0.03 0.01	0.02 0.02	0.05 -0.17	0.06 -0.09	0.09 -0.33	0.12 -0.44	0.27	3Y - -	
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY	CCY ON US G USD USD USD	Last Price OVERNMENT B 0.279 0.603 1.3781	ONDS (Char -1.80 2.34	0.03 0.01	0.02 0.02	0.05 -0.17	0.06 -0.09	0.09 -0.33	0.12 -0.44	0.27	3Y - - - - 17.17	
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR	USD USD USD USD USD USD USD USD USD USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26	-1.80 2.34 -0.01 0.00 0.04	0.03 0.01 -0.07 0.59 0.68	0.02 0.02 -0.09 0.59 0.68	1M 0.05 -0.17 -0.32 1.88 2.06	3M 0.06 -0.09 -0.34 2.75 2.35	6M 0.09 -0.33 -0.74 5.90 5.12	0.12 -0.44 -0.89 6.50 5.94	0.27 0.06 -0.81 7.43 6.02	17.17 12.06	Yield to Wor 1.08 1.08
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR	USD USD USD USD USD USD USD USD USD USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97	-1.80 2.34 -0.01 0.00 0.04 0.22	0.03 0.01 -0.07 0.59 0.68 1.22	0.02 0.02 -0.09 0.59 0.68 1.22	1M 0.05 -0.17 -0.32 1.88 2.06 2.47	3M 0.06 -0.09 -0.34 2.75 2.35 4.28	6M 0.09 -0.33 -0.74 5.90 5.12 8.33	0.12 -0.44 -0.89 6.50 5.94 9.00	0.27 0.06 -0.81 7.43 6.02 8.26	17.17 12.06 19.02	Yield to Wor 1.08 1.08 2.78
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR	USD	Last Price OVERNMENT BI 0.279 0.803 1.3781 SUER 511.6065 2219.28 2800.97 1704.88	0.00 0.00 0.04 0.22 0.27	0.03 0.01 -0.07 0.59 0.68 1.22 0.94	0.02 0.02 -0.09 0.59 0.68 1.22 0.94	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.89	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04	0.09 -0.33 -0.74 5.90 5.12 8.33 10.40	0.12 -0.44 -0.89 6.50 5.94 9.00 10.08	0.27 0.06 -0.81 7.43 6.02 8.26 2.89	17.17 12.06 19.02 14.26	Yield to Wo 1.08 1.08 2.78 7.02
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR	USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.86 256.5589	-1.80 2.34 -0.01 0.00 0.04 0.22 0.27 -0.11	0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11	0.02 0.02 -0.09 0.59 0.68 1.22 0.94 0.33	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.69 1.83	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22	0.12 -0.44 -0.89 6.50 5.94 9.00 (10.08) 5.71	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11	17.17 12.06 19.02 14.26 22.39	Yield to Wo 1.08 1.08 2.78 7.02 0.18
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR	USD	Last Price OVERNMENT BI 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.68 256.5589 258.0599	0NDS (Char -1.80 2.34 -0.01 0.00 0.04 0.22 0.27 -0.11 0.02	0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11	0.02 0.02 -0.09 0.69 0.68 1.22 0.94 0.33 0.59	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.89 1.83 1.08	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12	0.12 -0.44 -0.89 6.50 5.94 9.00 10.08 5.71 5.30	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53	17.17 12.06 19.02 14.26 22.39 15.98	Yield to Wo 1.08 1.08 2.78 7.02 0.18 0.82
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR EU LOCRORATE TR EU HIGH YIELD TR	USD	Last Price OVERNMENT B 0.279 0.803 1.3781 SUER 511.8085 2219.28 280.97 1704.88 256.5589 282.0918	0NDS (Char -1.80 2.34 -0.01 0.00 0.04 0.22 0.27 -0.11 0.02 0.01	0.03 0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21	0.02 0.02 -0.09 0.59 0.68 1.22 0.94 0.33 0.59 0.26	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.69 1.83 1.08 -0.92	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33	0.12 -0.44 -0.89 6.50 5.94 9.00 10.08 5.71 5.30 3.92	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97	17.17 12.06 19.02 14.26 22.39 15.98 18.98	Yield to Wo 1.08 1.08 2.78 7.02 0.18
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT.	USD	U. 279 0.003 1.3781 SUER 511.6065 2219.26 2800.97 1704.66 256.5589 258.0599 282.0918 210.32	0NDS (Char -1.80 2.34 -0.01 0.00 0.04 0.22 0.27 -0.11 0.02 0.01 0.28	0.03 0.01 -0.07 0.59 0.88 1.22 0.94 0.11 0.37 -0.21	0.02 0.02 -0.09 0.59 0.68 1.22 0.94 0.33 0.59 0.26 -0.28	1M 0.06 -0.17 -0.32 1.88 2.06 2.47 0.69 1.83 1.08 -0.92 -2.61	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12	0:12 -0.44 -0.89 -0.50 -0.90 -0.00 -0.08 -0.71 -0.08 -0.71 -0.30 -0.90 -0.11 -0.90 -0.11 -0.90 -0.11 -	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56	17.17 12.06 19.02 14.26 22.39 15.98 18.98 11.17	Yield to Wor 1.08 1.08 2.78 7.02 0.18 0.82 4.50
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED)	USD	Last Price OVERNMENT B 0.279 0.803 1.3781 SUER 511.8085 2219.28 280.97 1704.88 256.5589 282.0918	0NDS (Char -1.80 2.34 -0.01 0.00 0.04 0.22 0.27 -0.11 0.02 0.01	0.03 0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21	0.02 0.02 -0.09 0.59 0.68 1.22 0.94 0.33 0.59 0.26	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.69 1.83 1.08 -0.92	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59	6M 0.09 -0.33 -0.74 5.90 5.12 5.12 10.40 5.22 5.12 4.33 1.11	0.12 -0.44 -0.89 6.50 5.94 9.00 10.08 5.71 5.30 3.92	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97	17.17 12.06 19.02 14.26 22.39 15.98 18.98	Yield to Wo 1.08 1.08 2.78 7.02 0.18 0.82
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR EU HIGH YIELD TR BURGHY SELD TR EU HIGH YIELD TR EU HIGH YIELD TR EU HIGH YIELD TR SAPILSTA U.S. LEV LOAN	CCY ON US G USD USD USD PE OF ISS USD USD USD USD USD USD USD USD USD U	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.86 256.5589 258.0590 282.0018 210.32 366.2607 91.51694	0.00 (Char -1.80 2.34 -0.01 0.00 0.04 0.22 0.27 -0.11 0.02 0.01 0.28 0.13	0.03 0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89	0.02 0.02 -0.09 0.59 0.68 1.22 0.94 0.33 0.59 0.26 -0.28 0.89	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.69 1.08 -0.92 -2.61 2.16	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 8.04 2.33 2.07 1.59 0.45 5.29	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83	0:12 -0.44 -0.89 6.50 5.94 9.00 10.08 5.71 5.30 3.92 -1.19	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38	17.17 12.06 19.02 14.26 22.39 15.98 18.98 11.17 20.38	Yield to Wo 1.08 1.08 2.78 7.02 0.18 0.82 4.50
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BURGHY GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE	CCY ON US G USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.66 256.5589 256.0599 282.0918 210.32 356.2007 91.51694 ER	0.00 (Char -1.80 2.34 -0.01 0.00 0.04 0.22 0.27 -0.11 0.02 0.01 0.28 0.13 0.13	0.03 0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02	0.02 0.02 -0.09 0.59 0.68 1.22 0.94 0.33 0.59 0.28 -0.28 0.89	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.09 1.83 1.08 -0.92 -2.81 2.15 0.42	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84	0.12 -0.44 -0.89 -0.50 -0.94 -0.00 -1.08 -0.71 -0.30 -1.19 -0.88 -1.19 -0.88 -1.34	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.66 8.38 -3.54	17.17 12.06 19.02 14.26 22.39 15.98 18.98 11.17 20.38 -6.06	Yield to Wo 1.08 1.08 2.78 7.02 0.18 0.82 4.50
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN	CCY ON US G USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.86 256.5589 282.0918 210.32 356.2607 91.51694 EER 2285.184	-1.80 -1.80	nge in bps) 0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02	0.02 0.02 -0.09 0.59 0.68 1.22 0.94 0.33 0.59 0.26 -0.28 0.84	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.69 1.83 1.08 -0.92 -2.61 2.15 0.42	3M 0.08 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84	0.12 -0.44 -0.89 -5.00 -5.04 -9.00 -10.08 -5.71 -5.30 -1.19 -9.80 -4.34	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54	17.17 12.06 19.02 14.26 22.39 15.98 18.98 11.17 20.38 -6.06	Yield to Wo 1.08 1.08 2.78 7.02 0.18 0.82 4.50
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR IS 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU GOPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR	CCY ON US G USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.68 256.5589 258.0599 282.0918 210.32 356.2607 91.51694 EER 2265.184 384.589	0.00 (Char -1.80 2.34 -0.01 0.00 0.04 0.22 -0.27 -0.11 0.02 0.01 0.28 0.13 0.13 -2.92 -4.09	0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02	0.02 -0.09 -0.09 0.68 1.22 0.94 0.33 0.59 0.26 -0.28 0.89 0.84	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.69 1.83 1.08 -0.92 -2.61 2.15 0.42	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84 9.98 13.50	0.12 -0.44 -0.89 -0.50 5.94 9.00 10.08 5.71 5.30 2.1.19 9.86 4.34	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54	17.17 12.08 19.02 14.28 22.39 15.98 18.98 11.17 20.38 -8.06	Yield to Wo 1.08 1.08 2.78 7.02 0.18 0.82 4.50
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI ENERGY TR GSCI ENERGY TR GSCI INDUSTRIAL METALS TR	CCY ON US G USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.66 256.5589 258.0599 282.0918 210.32 350.2607 91.51694 ER 2265.194 384.589 1009.969	0.00 (Char -1.80 2.34 -0.01 0.00 0.04 0.22 0.27 -0.11 0.02 0.01 0.28 0.13 0.13 -2.92 -4.09 -1.12	0.03 0.01 -0.07 0.59 0.88 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02	0.02 0.02 -0.09 0.59 0.88 1.22 0.94 0.33 0.59 0.28 0.89 0.84	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.69 1.98 -0.92 -2.61 2.15 0.42 -7.65 -9.84 4.41	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93 6.62	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84 9.98 13.50 10.07	0.12 -0.44 -0.89 -5.94 -0.00 10.08 -5.71 -5.30 -3.92 -1.19 -9.85 -4.34 -4.36 -4.43 -5.78	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54	17.17 12.08 19.02 14.28 22.39 15.98 18.98 11.17 20.38 -6.06	Yield to Wo 1.08 1.08 1.08 2.78 7.02 0.18 0.82 4.50 - 4.37
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EMTR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI IPRECIOUS METALS TR	CCY OON US 6 USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.86 258.0599 258.0599 258.0599 279.26 280.07 91.51894 ER 2285.184 384.589 1009.969 1686.438	0NDS (Char -1.80 2.34 -0.01 0.00 0.04 0.22 -0.11 0.02 0.01 0.28 0.13 0.13 -2.92 -4.09 -1.12 -0.54	nge in bps) 0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02 -5.01 -6.49 -1.44 3.54	0.02 0.02 -0.09 0.59 0.68 1.22 0.94 0.33 0.59 0.26 -0.28 0.89 -5.01 -6.49 -1.44 3.54	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.69 1.83 1.08 -0.92 -2.61 2.15 0.42 -7.65 -9.64 4.41 10.49	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93 6.62 12.00	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84 9.98 13.50 10.07 24.33	0.12 -0.44 +0.89 6.50 5.94 9.00 10.08 5.71 5.30 21.19 9.85 4.34 4.38 4.43 5.43 8.43 8.43 8.43 8.43 8.43 8.43 8.43 8	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54	17.17 12.06 19.02 14.26 22.39 15.98 11.17 20.38 -6.06	Yield to Wo 1.08 1.08 1.08 2.78 7.02 0.18 0.82 4.50 - 4.37
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S8P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDUSTRIAL METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR	CCY ON US G USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.66 256.5589 258.0599 282.0918 210.32 350.2607 91.51694 ER 2265.194 384.589 1009.969	0.00 (Char -1.80 2.34 -0.01 0.00 0.04 0.22 0.27 -0.11 0.02 0.01 0.28 0.13 0.13 -2.92 -4.09 -1.12	0.03 0.01 -0.07 0.59 0.88 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02	0.02 0.02 -0.09 0.59 0.88 1.22 0.94 0.33 0.59 0.28 0.89 0.84	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.69 1.98 -0.92 -2.61 2.15 0.42 -7.65 -9.84 4.41	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93 6.62	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84 9.98 13.50 10.07	0.12 -0.44 -0.89 -5.94 -0.00 10.08 -5.71 -5.30 -3.92 -1.19 -9.85 -4.34 -4.36 -4.43 -5.78	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54	17.17 12.08 19.02 14.28 22.39 15.98 18.98 11.17 20.38 -6.06	Yield to Wo 1.08 1.08 1.08 2.78 7.02 0.18 0.82 4.50 - 4.37
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR EU HIGH YIELD TR GU HIGH YIELD TR CU HIGH YIELD TR GU HIGH YIELD TR GU HIGH YIELD TR EU HIGH YIELD TR GU GORDEN TR GENER TR GESCH ARBORD GROUNT INDICES - BY TYPE GSCI HOEL TOTAL RETURN GSCI ENERGY TR GSCI HOEL TOTAL RETURN GSCI ENERGY TR GSCI HOEL TR GSCI HOEL TR GSCI AGRIGULT WE TA GSCI AGRIGULT TR GSCI AGRIGULT TR GENERIC 1ST 'CL' FUTURE	CCY OON US G USD	Uast Price OVERNMENT BI 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.88 256.5589 258.0569 282.0918 210.32 356.2607 91.51894 ER 2265.194 384.589 1009.969 1886.438 456.4578	0.00 (Char -1.80 2.34 -0.01 0.00 0.04 0.22 0.27 -0.11 0.02 0.13 0.13 0.13 -2.92 -4.09 -1.12 -0.54 -1.75	0.03 0.01 0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02 -5.01 -8.49 -1.44 3.54 -5.30	0.02 0.02 -0.09 0.59 0.68 1.22 0.94 0.33 0.59 0.26 -0.28 0.89 0.84	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.09 1.83 1.08 -0.92 -2.61 2.16 0.42 -7.65 -9.84 4.41 10.49 -11.36	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93 6.02 12.00 3.63	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84 9.98 13.50 10.07 24.33 3.02	0.12 -0.44 -0.89 -0.50 5.94 9.00 10.08 5.71 5.30 -1.19 9.85 4.34 -4.36 4.43 5.78 29.84 1.19	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54 -24.40 -34.13 -6.17 19.15 -12.52	17.17 12.06 19.02 14.26 22.39 15.98 18.98 11.17 20.38 -6.06	Yield to Wol 1.08 1.08 2.78 7.02 0.18 0.82 4.50 - 4.37
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN	CCY OON US G USD	Uast Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.66 256.5589 258.0599 258.0699 282.0018 210.32 356.2607 91.51694 EER 2265.184 384.589 1009.969 1686.438 455.4678 455.14	0.00 (Char -1.80 2.34 -0.01 0.00 0.04 0.22 0.27 -0.11 0.02 0.01 0.28 0.13 0.13 0.13 -1.12 -0.54 -1.75 0.97	0.03 0.01 0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02	0.02 0.02 -0.09 0.59 0.88 1.22 0.94 0.33 0.59 0.28 0.89 0.84 -5.01 -6.49 -1.44 3.54 -5.30 -5.99	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.69 1.98 -0.92 -2.61 2.15 0.42 -7.65 -9.84 4.41 10.49 -11.36 -12.73	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93 6.62 12.00 3.63 6.17	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84 9.98 13.50 10.07 24.33 3.02 9.33	0.12 -0.44 -0.89 -5.94 -9.00 -10.08 -5.71 -5.30 -3.92 -1.19 -9.85 -4.34 -4.36 -4.43 -5.78 -29.84 -1.19 -0.02	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54 -24.40 -34.13 -6.17 19.15 -12.52 -29.56	17.17 12.08 19.02 14.28 22.39 15.98 18.98 11.17 20.38 -6.06	Yield to Wol 1.08 1.08 2.78 7.02 0.18 0.82 4.50 - 4.37
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GSCI AGRICULTURE GOLD SPOT \$/OZ CURRENCIES	CCY OON US 6 USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.66 256.5589 258.0599 282.0918 210.32 356.2607 91.51694 ER 2265.194 384.589 1009.909 1688.438 455.4578 45.14	0.00 0.00 0.04 0.22 0.27 -0.11 0.02 0.01 0.28 0.13 0.13 -2.92 -4.09 -1.12 -0.54 -1.75 -0.45	0.03 0.01 -0.07 0.59 0.88 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02 -5.01 -6.49 -1.44 3.54 -5.69 0.93	0.02 0.02 -0.09 0.69 0.68 1.22 0.94 0.33 0.59 0.28 0.89 0.84 -5.01 -6.49 -1.44 3.54 -5.69 2.43	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.09 1.83 1.08 -0.92 -2.61 2.15 0.42 -7.65 -9.84 4.41 10.49 -11.36 -12.73 7.25	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93 6.62 12.00 3.63 6.17 9.28	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84 9.98 13.50 10.07 24.33 3.02 9.33 22.67	0.12 -0.44 -0.89 5.94 9.00 10.08 5.71 5.30 3.92 -1.19 9.85 4.34 4.36 4.43 5.78 29.84 1.10 0.02 27.60	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54 -24.40 -34.13 -8.17 19.15 -12.52 -29.56 16.91	17.17 12.08 19.02 14.28 22.39 15.98 18.98 11.17 20.38 -6.06 -52.77 -65.15 -22.94 10.03 -31.13 -6.05 9.48	Yield to Wol 1.08 1.08 2.78 7.02 0.18 0.82 4.50 - 4.37
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INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR IS 10 YEAR IS 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR GU GALL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDUSTRIAL METALS TR GSCI INDUSTRIAL METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$/OZ CURRENCIES DOLLAR INDEX SPOT EURO SPOT	CCY OON US G USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.68 256.5589 258.0599 282.0918 210.32 356.2007 91.51094 ER 2285.194 384.589 1009.989 1886.438 455.4578 45.14 1380.41	0.00 (Char -1.80 2.34 -0.01 0.00 0.04 0.22 0.27 -0.11 0.02 0.01 0.28 0.13 0.13 0.13 -1.15 0.97 -0.45 0.97 -0.45 0.18 0.14	nge in bps) 0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02 -6.01 -6.49 -1.44 3.54 -5.30 -5.69 0.93	0.02 0.02 -0.09 0.68 1.22 0.94 0.33 0.59 0.26 -0.28 0.89 0.84 -5.01 -6.49 -1.44 3.54 -5.30 -5.69 2.43	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.89 1.83 1.08 -0.92 -2.61 2.15 0.42 -7.65 -9.84 4.41 10.49 -11.36 -12.73 7.25	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93 6.62 12.00 3.63 6.17 9.28	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.88 13.50 10.07 24.33 3.02 9.33 22.67	0.12 -0.44 -0.89 -0.50 5.94 9.00 10.08 5.71 5.30 9.86 4.34 -4.36 4.43 5.78 20.84 1.19 0.02 27.60	0.27 0.08 -0.81 7.43 6.02 8.20 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54 -24.40 -34.13 -6.17 19.15 -12.52 -29.56 16.91	17.17 12.06 19.02 14.26 22.39 15.98 18.98 11.17 20.38 -8.06 -52.77 -65.15 -22.94 10.03 -31.13 -60.56 9.48	Yield to Wo 1.08 1.08 2.78 7.02 0.18 0.82 4.50
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI ENERGY TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$10Z CURRICIES DOLLAR INDEX SPOT EURO Spot US AGRICULTURE GOLD SPOT EURO SPOT	CCY ON US D USD USD USD USD USD USD USD USD USD US	Uast Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.66 256.5589 258.0599 282.0018 210.32 356.2607 91.51694 ER 2265.184 384.589 1009.969 1686.438 455.4578 45.14 1360.41	0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.0	0.03 0.01 0.07 0.59 0.88 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02 -5.01 -6.49 -1.44 3.54 -5.30 -5.69 0.93	0.02 0.02 -0.09 0.69 0.68 1.22 0.94 0.33 0.59 0.28 0.89 0.84 -5.01 -6.49 -1.44 3.54 -5.90 2.43	1M 0.06 -0.17 -0.32 1.88 2.06 2.47 0.09 1.83 1.08 -0.92 -2.61 2.15 0.42 -7.65 -9.84 4.41 10.49 -11.36 -12.73 7.25	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93 6.62 12.00 3.63 6.17 9.28 2.04 -2.82 7.38	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84 9.98 13.50 10.07 24.33 3.02 9.33 22.67	0.12 -0.44 -0.89 -5.94 -9.00 -10.08 -5.71 -5.30 -3.92 -1.19 -9.85 -4.34 -4.36 -4.43 -5.78 -29.84 -1.19 -0.02 -2.7.60	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54 -24.40 -34.13 -6.17 19.15 -12.52 -29.56 16.91	17.17 12.06 19.02 14.26 22.39 15.98 18.98 11.17 20.38 -6.06 -52.77 -65.15 -22.94 10.03 -31.13 -60.55 9.48	Yield to Wo 1.08 1.08 1.08 2.78 7.02 0.18 0.82 4.50 - 4.37
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU CORPORATE TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$/OZ CURRENCIES DOLLAR INDEX SPOT EURO Spot Japanese Yen Spot British Pound Spot	CCY OON US G USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.68 256.5589 258.0599 282.0918 210.32 356.2007 91.51094 ER 2285.194 384.589 1009.989 1886.438 455.4578 45.14 1380.41	0.00 (Char -1.80 2.34 -0.01 0.00 0.04 0.22 0.27 -0.11 0.02 0.01 0.28 0.13 0.13 0.13 -1.15 0.97 -0.45 0.97 -0.45 0.18 0.14	nge in bps) 0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02 -6.01 -6.49 -1.44 3.54 -5.30 -5.69 0.93	0.02 0.02 -0.09 0.68 1.22 0.94 0.33 0.59 0.26 -0.28 0.89 0.84 -5.01 -6.49 -1.44 3.54 -5.30 -5.69 2.43	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.89 1.83 1.08 -0.92 -2.61 2.15 0.42 -7.65 -9.84 4.41 10.49 -11.36 -12.73 7.25	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93 6.62 12.00 3.63 6.17 9.28	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.88 13.50 10.07 24.33 3.02 9.33 22.67	0.12 -0.44 -0.89 -0.50 5.94 9.00 10.08 5.71 5.30 9.86 4.34 -4.36 4.43 5.78 20.84 1.19 0.02 27.60	0.27 0.08 -0.81 7.43 6.02 8.20 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54 -24.40 -34.13 -6.17 19.15 -12.52 -29.56 16.91	17.17 12.06 19.02 14.26 22.39 15.98 18.98 11.17 20.38 -8.06 -52.77 -65.15 -22.94 10.03 -31.13 -60.56 9.48	Yield to Wo 1.08 1.08 1.08 2.78 7.02 0.18 0.82 4.50 - 4.37
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US CORPORATE TR EU GOVERNMENT TR GU GABAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDUSTRIAL METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$10Z CURRENCIES DOLLAR INDEX SPOT EURO Spot Japanese Yen Spot British Pound Spot Swiss Franc Spot	CCY OON US G USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.66 256.5589 258.0599 282.0918 210.32 356.2007 91.51694 ER 2286.184 384.589 1009.909 1686.438 456.4578 45.14 1360.41	0.00 (Char -1.80 2.34 -0.01 0.00 0.04 0.22 0.27 -0.11 0.02 0.01 0.28 0.13 0.13 -2.92 -4.09 -1.75 0.97 -0.45	nge in bps) 0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02 -5.01 -6.49 -1.44 3.54 -5.30 -5.89 0.93 0.53 -0.52 1.87 -2.54	0.02 0.02 -0.09 0.59 0.68 1.22 0.94 0.33 0.59 0.26 -0.28 0.89 -5.01 -6.49 -1.44 -5.30 -5.30 -5.49 -2.43	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.99 1.83 1.08 -0.92 -2.61 2.15 0.42 -7.65 -9.84 4.41 10.49 -11.36 -12.73 7.25	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93 6.62 12.00 3.63 6.17 9.28 2.04 -2.82 -2.82 -2.82 -2.82 -2.83 -2.84 -2.88 -	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84 9.98 13.50 10.07 24.33 3.02 9.33 22.67	0.12 -0.44 -0.89 -6.50 -6.94 -9.00 -6.71 -6.30 -6.71 -6.30 -1.19 -9.80 -4.34 -4.36 -4.43 -5.78 -2.84 -1.19 -0.02 -2.7.60 -2.25 -1.19	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54 -24.40 -34.13 -6.17 19.15 -12.52 -29.56 16.91	17.17 12.06 19.02 14.26 22.39 15.98 11.17 20.38 -6.06 -52.77 -65.15 -22.94 10.03 -31.13 -60.55 9.48	Yield to Wo 1.08 1.08 1.08 2.78 7.02 0.18 0.82 4.50 - 4.37
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR SEARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDUSTRIAL METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$102 CURRENCIES DOLLAR INDEX SPOT EURO Spot British Pound Spot Swiss Franc Spot British Pound Spot Swiss Franc Spot Brazilian Real Spot	CCY OON US G USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.68 256.5589 258.0599 282.0918 210.32 356.2007 91.51694 EER 2265.184 384.589 1000.989 1886.438 456.4578 45.14 1380.411	0.00 (Char -1.80 2.34 -0.01 0.00 0.04 0.22 0.27 -0.11 0.02 0.13 0.13 0.13 -1.75 0.97 -0.45 -1.75 0.97 -0.45 -1.13 0.17 0.03 0.13 0.13 0.17 0.03 0.13 0.13 0.17 0.03 0.19 0.18 0.19 0.19 0.19 0.19 0.19 0.19 0.19 0.19	nge in bps) 0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02 -5.01 -8.49 -1.44 3.54 -5.30 -5.69 0.93 0.53 -0.52 1.87 -2.54 -0.52	0.02 0.02 0.09 0.68 1.22 0.94 0.33 0.59 0.26 -0.28 0.89 0.84 -5.01 -6.49 -1.44 3.54 -5.30 -5.69 2.43	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.09 1.83 1.08 -0.92 -2.61 2.15 0.42 -7.65 -9.84 4.41 10.49 -11.36 -12.73 7.25 2.74 -2.78 6.31 -1.085 -1.95	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93 6.62 12.00 3.63 6.17 9.28 2.04 -2.82 7.38 -2.82 7.38 -2.82 7.38 -2.82 7.38 -2.82 7.38 -2.82 7.38 -2.82 -2.82 7.38 -2.82 -	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.88 13.50 10.07 24.33 3.02 9.33 22.67 -2.42 1.43 16.51 -10.93 1.08	0.12 -0.44 -0.89 -0.50 -0.94 -0.00 -0.71 -0.30 -0.119 -0.86 -0.30	0.27 0.08 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54 -24.40 -34.13 -6.17 19.15 -12.52 -29.56 16.91 -0.15 0.01 19.94 -15.83 -3.38	17.17 12.06 19.02 14.26 22.39 15.98 11.17 20.38 -6.06 -52.77 -65.15 -22.94 10.03 -31.13 -60.56 9.48	Yield to Wo 1.08 1.08 2.78 7.02 0.18 0.82 4.50
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S8P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDUSTRIAL METALS TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$10Z CURRENCIES DOLLAR INDEX SPOT EURO Spot Brishish Pound Spot Swiss Franc Spot Brazilian Real Spot China Renminbi Spot Singapore Dollar Spot	CCY OON US G USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.68 256.5589 258.0599 282.0918 210.32 356.2607 91.51694 EER 2265.184 384.589 1000.969 1080.438 45.14 1360.411 96.328 1.1083 100.77 1.2908 0.9787 3.3675 6.882 1.3498	0.00 (Char -1.80 (2.34 (-0.01) (0.00 (0.04 (0.22 (-0.01) (0.00) (0.04 (0.22 (-0.01) (nge in bps) 0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02 -5.01 -6.49 -1.44 3.54 -5.30 -5.69 0.93 0.53 -0.52 1.87 -2.54 -0.52 -4.59 -0.42 -0.26	0.02 0.02 0.09 0.68 1.22 0.94 0.33 0.59 0.26 -0.28 0.89 0.84 -5.01 -6.49 -1.44 -5.30 -5.69 2.43	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.69 1.83 1.08 -0.92 -2.61 2.15 0.42 -7.65 -9.84 4.41 10.49 -11.36 -12.73 7.25 2.74 -2.78 6.31 -10.85 -1.95 2.22 -1.88 -0.15	3M 0.08 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93 6.62 12.00 3.63 6.17 9.28 2.04 -2.82 7.38 -8.48 -2.53 9.54 -3.36 0.00	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84 9.98 13.50 10.07 24.33 3.02 9.33 22.67 -2.42 1.43 10.51 -10.93 1.68 20.10 -1.39 6.95	0.12 -0.44 -0.89 -0.50 -0.94 -0.00 -0.71 -0.392 -1.19 -0.85 -1.19 -0.85 -1.19 -0.02 -2.51 -1.99 -1.99 -1.19 -1.26 -1.26 -1.226 -1.226 -1.226 -1.226 -1.221 -	0.27 0.08 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54 -24.40 -34.13 -6.17 19.15 -12.52 -29.56 16.91 -0.15 0.01 19.94 -15.83 -3.38 -5.38 -7.16 0.07	17.17 12.06 19.02 14.26 22.39 15.98 11.17 20.38 -6.06 -52.77 -65.15 -22.94 10.03 -31.13 -60.56 9.48 14.21 -13.92 0.33 -13.51 -1.51 -33.11 -8.26 -33.11 -33.11 -8.26 -5.20	Yield to Wo 1.08 1.08 1.08 2.78 7.02 0.18 0.82 4.50 - 4.37
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GCHERIC 1ST 'CL' FUTURE GOLD SPOT \$10.2 CURRENCIES DOLLAR INDEX SPOT	CCY ON US 0 USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.86 256.5589 258.0599 258.0599 282.0918 210.32 356.2007 91.51694 ER 2205.194 384.589 1009.969 1688.438 455.4578 45.14 1360.41 96.328 1.1063 100.77 1.2908 0.9787 3.3675 6.682	0.00 (Char -1.80 (2.34 (-0.01) (0.00 (0.04 (0.22 (0.27 (-0.11) (0.02 (0.01) (0	nge in bps) 0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02 -5.01 -6.49 -1.44 3.54 -5.30 -5.69 0.93 0.53 -0.52 1.87 -2.54 -0.52 -4.59 -0.42	0.02 0.02 -0.09 0.59 0.68 1.22 0.94 0.33 0.59 0.26 -0.28 0.89 -5.01 -6.49 -1.44 -5.30 -5.90 2.43	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.69 1.83 1.08 -0.92 -2.61 2.15 0.42 -7.65 -9.84 4.41 10.49 -11.36 -12.73 7.25 2.74 -2.78 6.31 -10.85 -1.95 -1.95 -1.95 -1.95 -2.16 -2.17 -2.18 -	9M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93 6.62 12.00 3.63 6.17 9.28 2.04 -2.82 7.38 -8.48 -2.53 9.48 -2.53 9.28 -3.48 -3.36 -3.63 -3.6	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84 9.98 13.50 10.07 24.33 3.02 9.33 22.67 -2.42 1.43 1.51 -10.93 1.08 20.10 -1.39	0.12 -0.44 -0.89 6.50 5.94 9.00 10.08 5.71 5.30 2.1.19 9.83 4.34 4.36 4.43 5.29.84 1.19 0.02 2.7.60 -2.51 1.99 1.94 -1.26 2.42 17.62 -2.91	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54 -24.40 -34.13 -6.17 19.15 -12.52 -29.56 16.91 -0.15 0.01 19.94 -15.83 -3.38	17.17 12.06 19.02 14.26 22.39 15.98 11.17 20.38 -6.06 -52.77 -85.15 -22.94 10.03 -31.13 -80.55 9.48 14.21 -13.92 0.33 -13.51 -1.51 -33.11 -8.29	Yield to Wol 1.08 1.08 2.78 7.02 0.18 0.82 4.50 - 4.37
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR IS 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDUSTRIAL METALS TR GSCI ENERGY TR GSCI INDUSTRIAL METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$10Z CURRENCIES DOLLAR INDEX SPOT EURO Spot Brish Pound Spot Swiss Franc Spot Brazilian Real Spot China Renminbi Spot Singapore Dollar Spot	CCY OON US G USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.68 256.5589 258.0599 282.0918 210.32 356.2607 91.51694 EER 2265.184 384.589 1000.969 1080.438 45.14 1360.411 96.328 1.1083 100.77 1.2908 0.9787 3.3675 6.882 1.3498	0.00 (Char -1.80 (2.34 (-0.01) (0.00 (0.04 (0.22 (-0.01) (0.00) (0.04 (0.22 (-0.01) (nge in bps) 0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02 -5.01 -6.49 -1.44 3.54 -5.30 -5.69 0.93 0.53 -0.52 1.87 -2.54 -0.52 -4.59 -0.42 -0.26	0.02 0.02 0.09 0.68 1.22 0.94 0.33 0.59 0.26 -0.28 0.89 0.84 -5.01 -6.49 -1.44 -5.30 -5.69 2.43	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.69 1.83 1.08 -0.92 -2.61 2.15 0.42 -7.65 -9.84 4.41 10.49 -11.36 -12.73 7.25 2.74 -2.78 6.31 -10.85 -1.95 2.22 -1.88 -0.15	3M 0.08 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93 6.62 12.00 3.63 6.17 9.28 2.04 -2.82 7.38 -8.48 -2.53 9.54 -3.36 0.00	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84 9.98 13.50 10.07 24.33 3.02 9.33 22.67 -2.42 1.43 10.51 -10.93 1.68 20.10 -1.39 6.95	0.12 -0.44 -0.89 -0.50 -0.94 -0.00 -0.71 -0.392 -1.19 -0.85 -1.19 -0.85 -1.19 -0.02 -2.51 -1.99 -1.99 -1.19 -1.26 -1.26 -1.226 -1.226 -1.226 -1.226 -1.221 -	0.27 0.08 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54 -24.40 -34.13 -6.17 19.15 -12.52 -29.56 16.91 -0.15 0.01 19.94 -15.83 -3.38 -5.38 -7.16 0.07	17.17 12.06 19.02 14.26 22.39 15.98 11.17 20.38 -6.06 -52.77 -65.15 -22.94 10.03 -31.13 -60.56 9.48 14.21 -13.92 0.33 -13.51 -1.51 -33.11 -8.26 -33.11 -33.11 -8.26 -5.20	Yield to Wor 1.08 1.08 2.78 7.02 0.18 0.82 4.50
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR IS 10 YEAR IS 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR GU GABAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDUSTRIAL METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$10Z CURRENCIES DOLLAR INDEX SPOT EURO SPOT SPOT BY	CCY OON US G USD	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.68 256.5589 258.0599 282.0918 210.32 356.2607 91.51694 UER 2285.184 384.589 1009.989 1688.438 455.4578 45.14 1380.411 98.328 1.1063 100.77 1.2908 0.9787 3.3675 6.882 1.3448 8.5092	0.00 (Char 1.80 2.34 -0.01 0.00 0.04 0.22 0.27 -0.11 0.02 0.13 0.13 0.13 -1.15 0.97 -0.45 -1.15 0.97 -0.45 -1.11 -0.09 0.05 0.23	nge in bps) 0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02 -5.01 -8.49 -1.44 3.54 -5.30 -5.69 0.93 0.53 -0.52 1.87 -2.54 -0.52 -4.59 -0.42 -0.26 -1.72	0.02 0.02 0.09 0.68 1.22 0.94 0.33 0.59 0.26 -0.28 0.89 0.84 -5.01 -6.49 -1.44 3.54 -5.30 -5.69 2.43 0.01 -0.25 2.54 -2.86 -0.25 -0.45 -0.25 -0.	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.69 1.83 1.08 -0.92 -2.61 2.15 0.42 -7.65 -9.84 4.41 10.49 -11.36 -12.73 7.25 2.74 -2.78 6.31 -10.85 -1.95 2.22 -1.88 -0.15	3M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 6.29 2.79 9.73 14.93 6.62 12.00 3.63 6.17 9.28 2.04 -2.82 7.38 -8.48 -2.53 9.54 -3.36 0.00 -2.97	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84 9.98 13.50 10.07 24.33 3.02 9.33 22.67 -2.42 1.43 10.51 -10.93 1.68 20.10 -1.39 6.95	0.12 -0.44 -0.89 -0.50 -0.94 -0.00 -0.71 -0.392 -1.19 -0.85 -1.19 -0.85 -1.19 -0.02 -2.51 -1.99 -1.99 -1.19 -1.26 -1.26 -1.226 -1.226 -1.226 -1.226 -1.221 -	0.27 0.08 -0.81 7.43 6.02 8.20 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54 -24.40 -34.13 -6.17 19.15 -12.52 -29.56 16.91 -0.15 0.01 19.94 -15.83 -3.38 -5.38 -7.16 0.07 -3.12	17.17 12.06 19.02 14.26 22.39 15.98 11.17 20.38 -6.06 -52.77 -65.15 -22.94 10.03 -31.13 -60.56 9.48 14.21 -13.92 0.33 -13.51 -1.51 -33.11 -8.26 -33.11 -33.11 -8.26 -5.20	Yield to Wor 1.08 1.08 2.78 7.02 0.18 0.82 4.50
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDUSTRIAL METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI PARENCIES CURRENCIES DOLLAR INDEX SPOT EURO SPOT EURO SPOT SIOZ CURRENCIES DOLLAR INDEX SPOT EURO SPOT	CCY	Last Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.68 256.5589 258.0599 282.0918 210.32 356.2607 91.51694 EER 2265.184 384.589 1000.969 1080.438 45.14 1360.411 96.328 1.1083 100.77 1.2908 0.9787 3.3675 6.882 1.3498	0.00 (Char -1.80 (2.34 (-0.01) (0.00 (0.04 (0.22 (-0.01) (0.00) (0.04 (0.22 (-0.01) (nge in bps) 0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02 -5.01 -6.49 -1.44 3.54 -5.30 -5.69 0.93 0.53 -0.52 1.87 -2.54 -0.52 -4.59 -0.42 -0.26	0.02 0.02 0.09 0.68 1.22 0.94 0.33 0.59 0.26 -0.28 0.89 0.84 -5.01 -6.49 -1.44 -5.30 -5.69 2.43	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.69 1.83 1.08 -0.92 -2.61 2.16 0.42 -7.65 -9.84 4.41 10.49 -11.36 -12.73 7.25 2.74 -2.78 6.31 -1.08 -1	3M 0.08 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93 6.62 12.00 3.63 6.17 9.28 2.04 -2.82 7.38 -8.48 -2.53 9.54 -3.36 0.00	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84 9.98 13.50 10.07 24.33 3.02 9.33 22.67 -2.42 1.43 16.51 -10.93 1.68 20.10 -1.39 6.95 4.60	0.12 -0.44 -0.89 6.50 5.94 9.00 10.08 5.71 5.30 2.1.19 9.85 4.34 4.36 4.43 5.78 4.34 1.19 0.02 27.60 -2.51 1.99 19.46 -12.26 2.42 17.62 -2.51 1.17 6.21 -2.51 1.19 -2.51 1.99 1.24 -1.15 -1.25 -1.15 -1.25	0.27 0.08 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54 -24.40 -34.13 -6.17 19.15 -12.52 -29.56 16.91 -0.15 0.01 19.94 -15.83 -3.38 -5.38 -7.16 0.07	17.17 12.06 19.02 14.26 22.39 15.89 18.98 11.17 20.38 -6.06 -52.77 -65.15 -22.94 10.03 -31.13 -60.55 9.48 -13.51 -1.51 -33.11 -1.51 -33.11 -2.52 -33.11 -33.11 -33.11	Yield to Wor 1.08 1.08 2.78 7.02 0.18 0.82 4.50 - 4.37
INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI ENERGY TR GSCI INDUSTRIAL METALS TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT SYOZ CURRENCIES DOTOLLAR INDEX SPOT EURO Spot British Pound Spot SWISS Franc Spot Brazilian Real Spot China Renminbi Spot Singapore Dollar Spot Norwegian Krone Spot Norwegian Krone Spot VOLATILITY / LIQUIDITY INDICE: CBOE SPX VOLATILITY INDX	CCY	Uast Price OVERNMENT B 0.279 0.603 1.3781 SUER 511.6065 2219.26 2800.97 1704.66 256.5589 258.0599 258.0699 268.0018 210.32 356.2607 91.51694 ER 2265.184 384.589 1009.969 1686.438 455.4578 45.14 1360.41 90.328 1.1063 100.77 1.2908 0.9787 3.3675 6.682 1.3498 8.5092	ONDS (Char -1.80 2.34 -0.01 0.00 0.04 0.22 -0.11 0.02 0.01 0.28 0.13 0.13 -1.3 -2.92 -4.09 -1.12 -0.54 -1.75 0.97 -0.45 -0.18 0.13 0.17 0.01 -0.19 -0.11 -0.02 -0.11 -0.02 -0.13 -1.12 -0.5 -1.12 -0.5 -1.12 -0.5 -1.12 -0.45 -1.15 -0.97 -0.45 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.13 -0.14 -0.13 -0.14 -0.13 -0.14 -0.15 -0.25	nge in bps) 0.03 0.01 -0.07 0.59 0.68 1.22 0.94 0.11 0.37 -0.21 -0.28 0.89 1.02 -5.01 -6.49 -1.44 3.54 -5.30 -5.30 -5.30 -5.30 -5.40 -6.49 -1.44 -6.30 -6.49 -1.44 -6.30 -6.49 -1.44 -6.30 -6.49 -1.44 -6.30 -6.49 -1.42 -6.50 -6.52 -6.57	0.02 0.02 -0.09 0.59 0.68 1.22 0.94 0.33 0.59 0.28 -0.28 0.89 -1.44 3.54 -5.01 -6.49 2.43 -5.69 2.43	1M 0.05 -0.17 -0.32 1.88 2.06 2.47 0.09 1.83 1.08 -0.92 -2.61 2.15 0.42 -7.65 -9.84 4.41 10.49 -11.36 -12.73 7.25 2.74 -2.78 6.31 -10.85 -1.95 -	9M 0.06 -0.09 -0.34 2.75 2.35 4.28 6.04 2.33 2.07 1.59 0.45 5.29 2.79 9.73 14.93 6.62 12.00 3.63 6.17 9.28 2.04 -2.82 7.38 -8.48 -2.53 9.54 -3.36 0.00 -2.97	6M 0.09 -0.33 -0.74 5.90 5.12 8.33 10.40 5.22 5.12 4.33 1.11 9.83 3.84 9.98 13.50 10.07 24.33 3.02 9.33 22.67 -2.42 1.43 16.51 -10.93 1.88 20.10 -1.39 6.95 4.60	0.12 -0.44 -0.89 6.50 6.94 9.00 10.08 6.71 5.30 2.1.19 9.85 4.34 4.36 4.43 5.78 29.84 1.19 0.02 27.60 -1.26 2.42 -1.26 2.44 -1.26 2.44 -1.26 2.44 -1.26 -1.26 -1.27 -1.26 -1.27 -1.26 -1.27 -1.27 -1.27 -1.28 -1.2	0.27 0.06 -0.81 7.43 6.02 8.26 2.89 8.11 6.53 3.97 -5.56 8.38 -3.54 -24.40 -34.13 -6.17 19.15 -12.52 -29.56 16.91 -0.15 0.01 19.94 -15.83 -3.38 -5.38 -7.16 0.07 -3.12	17.17 12.06 19.02 14.26 22.39 15.98 11.17 20.38 -6.06 -52.77 -65.15 -22.94 10.03 -31.13 -6.06 9.48 14.21 -13.92 0.33 -13.51 -1.51 -1.51 -2.52 -33.11 -33.11 -3.22 -3.23 -3.24 -3.25	Yield to Wo 1.08 1.08 1.08 2.78 7.02 0.18 0.82 4.50 - 4.37

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