For technical reasons we are composing your Friday's News on Thursday. It is likely that some of today's thoughts and views will be stale by the time you read us. In order to reduce such asynchrony, we chose to concentrate on a timeless subject - The meaning of Risk!

For the purpose of this exposé, we chose to use uncertainty of outcome as the definition of risk. The greater the uncertainty the greater the risk; the broader the distribution of possible outcomes to an event, the higher the uncertainty of any particular outcome to occur and therefore the greater the risk we face. We also state that humans in general and investors in particular are risk-averse, i.e., we don't like risk and only agree to take-on risk in exchange for compensation. This said, we can explain how a perception of risk affects asset prices- As we worry about the future, we require higher expected returns to induce us to part with our money. As Risk Perception rises, prices drop to raise the asset's yield and as perception of risk abates, required yields drop causing prices to rise, all else held equal. To exemplify this idea, we ask - what is a riskier proposition - Jumping off the Empire State Building or

jumping out of your second floor window? Well, the riskier act is clearly the latter, as the former has a certain outcome... Let's not confuse a subjectively "bad outcome" with a "risky" one...

Now we will bring this theoretical argument into today's reality; the headlines are Greek and we are all curious as to what might happen - Will Greece and the EU find a compromise that will keep them in the EU, in the Euro? Or perhaps they will not - Greece might default, might exit the Euro currency and could leave the EU. Then what? Will they join the CEE? Will they simply disintegrate as a political entity? We are facing a binary outcome; and then, each of these two base possibilities has its own broad set of sub-outcomes. Indeed, a very broad distribution of outcomes and therefore we perceive much risk. This state of being drives us to demand a discount on anything we buy.

What will happen with Greece? Like yourselves and most others, we don't know. But we do know one thing - there will be a conclusion to this saga. And we postulate that no matter which ending is to be set, once it is set, we will have certitude, i.e., no risk! If perception of risk goes down, prices will rise!

Well, there are 5 days (four from your reading) left for the IMF debt maturity... So in less than a week, we expect this risk to go away. Now what will the effects be? Well, like with earthquakes, there is an epicentre and effects which decline with distance... We therefore postulate that prices will rise (from whatever levels they will be at just before) in inverse proportion to their "distance" from Athens; The Greek stock market, then the European ones, Euro denominated bonds, then the Euro itself, followed by the US equities and bonds, etc., etc.

We now look at some information which should support the suggested upswing; U.S. home resales surged to a 5-1/2-year high in May as first-time buyers piled into the market, the latest indication that housing and overall economic activity were gathering steam in the second quarter. The National Association of Realtors said on Monday that existing home sales increased 5.1% to an annual rate of 5.35 million units; the highest level since November 2009. May's sturdy home sales report added to last week's data on building permits in portraying an upbeat picture of the housing market. It joined strong retail sales, consumer sentiment and employment data reports in suggesting a building up of momentum in the economy after output contracted at the start of the year.

Then the US Commerce Department said on Wednesday that gross domestic product fell at a 0.2% annual rate in the January-March quarter instead of the 0.7% pace of contraction it reported last month. With personal savings increasing at a robust \$720.2 billion pace, consumer spending could accelerate in the second quarter.

Well, then there are statistics - The S&P 500 is currently less than 1.3% from its all-time high of 2,134.72 set May 20, and according to Krinsky's work, in the last 86 years the index has made its calendar-year high only once in the month of June and twice in the month of May. "This suggests that even if there is weakness into the summer, a higher high should be made by year-end," said Krinsky, chief market technician at MKM Partners. "We're seeing some very good reading under the surface. We're seeing new all-time highs from the small caps, the micro caps and the mid-caps. And more importantly, we're seeing the highest reading of stocks at one-month highs that we've seen since March." The dollar is biding its time and should resume its climb once the euphoria over a possible Greek debt deal dies down and focus returns to higher U.S. interest rates. The dollar index peaked this year at just over 100 in March and was trading back at 94.16 on Monday. The dollar is still up about 20% against the euro since last summer, and the euro has been trading between \$1.10 and \$1.14 since early June after hitting a low of \$1.05 in March. It is reasonable to expect improvements in U.S. data to lift the dollar and that it will resume its uptrend.

Well, this is the last weekend in June and the last before the Greek Saga reaches a conclusion. And as you seek information, remember that getting information off the Internet is like taking a drink from a fire hydrant (Mitch Kapor).



This Week's Highlights:

- The Dollar turned marginally positive this week with the USD Index (DXY) moving from 94.00 to 95.00. The US\$ is now trading at about \$1.1200 against the EUR and at 0.9340 against the Swiss Franc. The Pound had a poor week now trading at 1.57. We maintain our belief in the fundamental strength of the US\$ and consider this pullback to be an opportunity to add Dollar exposures to portfolios. Again, this view is driven by the outlook for interest rates to hold or rise in the US and hold or decline elsewhere. The Japanese Yen resumed its weakening versus the USD and is trading 1223.80. Gold turned lower and we are now trading at 1,177. We note that Oil is unchanged, with WTI at \$60.30/Bbl and Brent at \$63.50/Bbl. The Russian Ruble has steadied and is trading at 54.30 per USD along with the Brazilian Real which is steady at 3.10 Until the reforms are firmly in place we do not see a significant rally in the Real and our worries would be for further downside movements.
- The US 10Yr Treasury yields moved higher throughout the week as the USD strengthened. The German 10Yr Bund has followed the news flows from Greece, with the yield moving higher on the expected Greek deal at the start of the week and the yields sliding as the news seems to talk about no imminent deal, the Bunds are trading at 0.85% at the moment. The Spanish 10Yr dropped significantly, sliding from 2.27% at the end of last week to remain at or around 2.10% for week so far. Italian 10Yr notes followed a similar trajectory, dropping from 2.28% and finally settling lower at 2.14%. In the UK, the yields moved higher from 2.01% to settle closer to 2.12%. Swiss 10Yr yields remained stable at 0.13%.
- In general the US equity markets are higher on the week. Both the Dow and the S&P500 closed Wednesday night respectively at -0.28%% and flat for the week; and the NASDAQ being +0.11% with the futures indicating a marginally higher open on Thursday across the three indices. Europe really has had a mixed week with the DAX +4.1%, CAC40 at +4.6%, IBEX +3.8% and the UK FTSE at -1.9%. With the Shanghai dropping heavily by 5.4% but the Nikkei was up 3.0%. The Greek stock exchange is currently up 12.7% for the week.



Highlighted items are interesting data points for the week

MARKET INDICES PERFORMANCE

MARKET INDICES PERFO	RMANCE											24/06/2015
INDEX NAME	CCY	Last Price	1D	5D	MTD	PRICE CHANC	GE IN % (unles 3M	s indicated) 6M	YTD	1Y	3Y	
EQUITY MARKET INDICES - BY		Last Price	10	50	MID	IM	SM	OW	TID		31	P/E
S&P 500 INDEX	USD	2108.58	-0.73	0.39	0.06	-0.82	2.31	1.28	2.41	7.61	60.50	17.63
DOW JONES INDUS. AVG	USD	17966.07	-0.98	0.17	-0.25	-1.46	1.40	-0.36	0.80	6.51	43.70	16.02
NASDAQ COMPOSITE INDEX	USD	5122.414	-0.73	1.14	1.03	0.65	5.04	7.31	8.16	16.96	80.61	19.44
RUSSELL 2000 INDEX EURO STOXX 50	USD EUR	1283.917 3610.95	-0.91 -0.41	1.23	3.00 0.90	2.53 -1.43	4.06	6.39 13.14	6.58 14.51	8.56 10.78	68.52 69.10	19.31 15.52
EURO STOXX 600	EUR	397.32	-0.38	3.08	-0.95	-2.58	-0.47	15.17	15.63	15.83	63.11	16.67
CAC 40 INDEX	EUR	5045.35	-0.24	4.62	0.35	-1.79	0.09	16.98	17.61	12.66	66.31	16.28
DAX INDEX FTSE 100 INDEX	EUR GBP	11471.26 6844.8	-0.62 0.15	3.28 1.85	0.44	-2.97 -2.84	-3.38 -2.28	15.54 3.36	16.92 4.05	16.18 1.46	86.95 25.34	14.36 16.46
SWISS MARKET INDEX	CHF	9081.81	-0.61	1.81	-2.13	-3.34	-1.61	0.21	0.64	5.35	52.09	17.65
NIKKEI 225	JPY	20868.03	0.28	3.90	1.01	1.75	5.19	16.64	19.03	36.06	137.81	19.65
HANG SENG INDEX SHANGHAI SE COMPOSITE	HKD CNY	27404.97 4690.15	0.26	1.90	-0.81 -1.82	-2.83 -5.94	10.90 23.69	16.50 47.36	15.24 39.98	18.96 123.54	43.94 103.58	13.07 17.91
S&P BSE SENSEX INDEX	INR	27729.67	-0.27	2.70	0.07	0.74	-0.94	2.35	1.26	10.01	64.95	16.20
RUSSIAN RTS INDEX \$	USD	951.45	-1.33	-3.08	-1.78	-8.64	7.88	12.73	20.34	-31.20	-24.59	6.13
BRAZIL IBOVESPA INDEX MSCI WORLD	BRL	53842.54 1785.7	0.13	1.12	2.05 0.36	-1.40 -1.00	3.83	5.80 3.45	7.67 4.45	0.78	0.07 50.28	12.32 17.25
MSCI WORLD HEDGED	USD	755.422	-0.50	1.47	-0.13	-0.90	0.87	6.13	7.10	11.45	67.68	-
MSCI WORLD LOCAL	-	1353.01	-0.50	1.45	-0.21	-1.01	0.23	5.06	6.05	9.54	58.38	-
MSCI AC WORLD MSCI EM	USD USD	435.41 993.31	-0.48 0.28	0.42	0.21	-1.33 -4.06	1.67 1.76	3.54 4.43	4.38 3.87	1.92 -4.65	45.02 9.86	16.59 12.52
MSCI EM MSCI AC ASIA x JAPAN	USD	602.36	0.28	2.01	-1.91	-4.00	2.57	7.86	6.85	-4.00	29.49	12.02
MSCI EM LATIN AMERICA	USD	2563.96	0.20	1.21	2.71	-2.02	2.79	-5.91	-6.00	-24.11	-23.68	14.65
MSCI EM Eur, ME & Africa	USD	278.94	0.44	1.47	0.81	-4.56	0.79	2.00	3.02	-16.94	-7.39	11.33
EQUITY MARKET INDICES - BY	SECTOR											P/E
MSCI ENERGY	USD	230.17	-0.09	0.53	-0.84	-3.23	0.31	-4.45	-3.21	-25.47	7.94	22.38
MSCI MATERIALS MSCI INDUSTRIALS	USD	230.7 205.08	-0.68 -0.74	-0.35 0.00	-0.85 -0.07	-2.56 -1.95	0.09	3.20 1.66	3.43 2.89	-8.12 -0.16	13.25 51.36	17.66 17.11
MSCI CONS DISCRETIONARY	USD	202.3	-0.72	0.66	1.31	-0.15	2.44	8.52	8.64	11.78	75.79	18.28
MSCI CONS STAPLES	USD	205.59	-0.35	0.02	0.18	-1.22	0.14	1.52	2.84	3.46	39.00	20.48
MSCI HEALTH CARE MSCI FINANCIALS	USD	222.96 106.92	-0.77 -0.53	0.32	1.04 1.62	0.27	2.99	11.07 3.20	11.54 4.05	18.24 2.78	92.06 59.01	19.19 13.94
MSCI INFO TECH	USD	147.4	-0.51	-0.22	-0.93	-1.47	2.72	2.43	4.33	12.87	59.96	17.58
MSCI TELECOMS	USD	72.37	-0.59	1.54	1.43	-0.06	2.83	4.07	5.87	0.44	31.25	16.67
MSCI UTILITY MSCI WORLD REAL ESTATE	USD	114.51 192.35	-0.60 -0.45	-1.40 -0.89	-3.42 -2.34	-4.03 -4.18	-2.22 -5.61	-8.25 -1.88	-6.95 -1.08	-7.59 1.18	15.96 26.40	15.59 24.62
HEDGE FUND INDICES	030	192.50	-0.40	-0.65	-2.04	-4.10	-0.01	-1.00	-1.00	1.10	20.40	24.02
	USD	1050.11	0.00	0.05	0.01	0.02	0.67	2.10	0.77	0.00	44.84	
HFRX GLOBAL HEDGE FUND HFRX EQUAL WEIGHTED	USD	1252.11 1220.78	0.33	0.65	0.21	0.03	0.57	3.10 2.73	2.77 2.49	0.33	11.64 10.01	
HFRX GLOBAL EUR												
HFRA GLOBAL EUR	EUR	1148.01	0.27	0.33	-0.17	-0.36	-0.05	2.54	2.09	-0.63	9.78	
MARKET INDICES PERFO			0.27	0.33	-0.17	-0.36	-0.05	2.54	2.09	-0.63	9.78	24/06/2015
			0.27	0.33	-0.17		-0.05 GE IN % (unles		2.09	-0.63	9.78	24/06/2015
		Last Price	1D	5D	-0.17 MTD				2.09 YTD	-0.63 1Y	9.78 3Y	24/06/2015
MARKET INDICES PERFO		Last Price OVERNMENT B	1D ONDS (Chan	5D ge in bps)	MTD	PRICE CHAN	GE IN % (unles 3M	s indicated) 6M	YTD	1Y		24/06/2015
		Last Price	1D	5D		PRICE CHAN	GE IN % (unles	s indicated)				24/06/2015
MARKET INDICES PERFORM INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH		Last Price OVERNMENT B 0.0051	1D ONDS (Chan 0.01	5D ige in bps) 0.01	MTD 0.01	PRICE CHANG	GE IN % (unles 3M -0.02	s indicated) 6M 0.00	YTD -0.03	1Y -0.02		24/06/2015
MARKET INDICES PERFO INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR	CCY ON US G USD USD USD	Last Price OVERNMENT B 0.0051 0.8841 2.3853	1D ONDS (Chan 0.01 0.00	5D Ige in bps) 0.01 0.05	MTD 0.01 0.08	PRICE CHANG 1M -0.01 0.07	3E IN % (unles 3M -0.02 0.08	s indicated) 6M 0.00 -0.06	YTD -0.03 0.02	1Y -0.02 0.20		24/06/2015
MARKET INDICES PERFO 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 0.0051 0.8841 2.3853	1D ONDS (Chan 0.01 0.00	5D Ige in bps) 0.01 0.05	MTD 0.01 0.08	PRICE CHANG 1M -0.01 0.07	3E IN % (unles 3M -0.02 0.08	s indicated) 6M 0.00 -0.06	YTD -0.03 0.02	1Y -0.02 0.20		
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MARKET INDICES PERFO INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TN GLOBAL AGG TR HEDGED US GOVERNMENT TR US HIGH YIELD TR EU GOVERNMENT TR	CCY USD USD USD USD USD USD USD USD USD USD	Last Price OVERNMENT B 0.0051 0.6841 2.3853 SUER 473.12 2073.43 2662.68 1673.13 238.4	1D ONDS (Char 0.01 0.00 0.02 0.10 0.20 0.29 -0.08 -0.02	5D ige in bps) 0.01 0.05 0.05 -0.05 -0.23	MTD 0.01 0.08 0.26 -1.36 -1.09	PRICE CHAN(1M -0.01 0.07 0.18 -0.87 -0.40	3M -0.02 0.08 0.46 -2.38 -1.90	s indicated) 6M 0.00 -0.08 0.12 -0.11 0.30	YTD -0.03 0.02 0.21 -0.51 -0.17 -0.96	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78
MARKET INDICES PERFO INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TO GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR	CCY USD USD USD USD USD USD USD USD USD USD	Last Price OVERNMENT B 0.0051 0.6841 2.3853 SUER 473.12 2073.43 2562.58 1673.13 236.4 242.26	1D ONDS (Chan 0.01 0.00 0.02 0.10 0.20 0.20 0.20 0.20	5D ige in bps) 0.01 0.05 0.05 -0.23 -0.36 0.29 0.28 -0.02	MTD 0.01 0.08 0.28 -1.38 -1.09 -1.88 -0.83 -2.27 -1.86	PRICE CHANG 1M -0.01 0.07 0.18 -0.87 -0.40 -1.04 -0.66 -1.90 -1.68	38 IN % (unless 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -4.51 -2.44	s indicated) 6M 0.00 -0.08 0.12 -0.11 0.30 -0.39 3.36 -0.81 -1.15	-0.03 0.02 0.21 -0.51 -0.17 -0.96 3.22 -1.13 -1.35	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 6.34 0.85 1.41
MARKET INDICES PERFO INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TO GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR	PE OF ISS USD USD USD USD USD USD USD USD USD U	Last Price OVERNMENT B 0.0051 0.6841 2.3853 SUER 473.12 2073.43 2562.58 1673.13 2562.58 1673.13 236.4 242.28 274.73	1D ONDS (Chan 0.01 0.00 0.02 0.10 0.20 0.29 -0.08 -0.08 -0.08 -0.01 -0.08	5D (ge in bps) 0.01 0.05 0.05 -0.05 -0.23 -0.36 0.29 0.28 -0.02 0.86	MTD 0.01 0.08 0.26 -1.36 -1.36 -1.09 -1.88 -0.83 -2.27 -1.88 -1.07	PRICE CHANC 1M -0.01 0.07 0.18 -0.87 -0.40 -1.04 -0.86 -1.90 -1.68 -1.06	3E IN % (unles 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -4.51 -2.54 -0.49	s indicated) 0M 0.00 -0.06 0.12 -0.11 0.30 -0.39 3.36 -0.81 -1.15 2.30	YTD -0.03 0.02 0.21 -0.51 -0.17 -0.96 3.22 -1.13 -1.35 2.22	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.00 2.22 2.27	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 8.34 0.95
MARKET INDICES PERFO INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TO GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR	CCY USD USD USD USD USD USD USD USD USD USD	Last Price OVERNMENT B 0.0051 0.6841 2.3853 SUER 473.12 2073.43 2562.58 1673.13 236.4 242.26	1D ONDS (Chan 0.01 0.00 0.02 0.10 0.20 0.20 0.20 0.20	5D ige in bps) 0.01 0.05 0.05 -0.23 -0.36 0.29 0.28 -0.02	MTD 0.01 0.08 0.28 -1.38 -1.09 -1.88 -0.83 -2.27 -1.86	PRICE CHANG 1M -0.01 0.07 0.18 -0.87 -0.40 -1.04 -0.66 -1.90 -1.68	38 IN % (unless 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -4.51 -2.44	s indicated) 6M 0.00 -0.08 0.12 -0.11 0.30 -0.39 3.36 -0.81 -1.15	-0.03 0.02 0.21 -0.51 -0.17 -0.96 3.22 -1.13 -1.35	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27
MARKET INDICES PERFO INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TO GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR	PE OF ISS USD USD USD USD USD USD USD USD USD U	Last Price OVERNMENT B 0.0051 0.6841 2.3853 SUER 473.12 2073.43 2562.58 1673.13 236.4 242.26 274.73 251.853	1D ONDS (Chan 0.01 0.02 0.10 0.20 0.29 -0.08 -0.02 0.01 -0.08 0.22	5D ige in bps) 0.01 0.05 0.05 -0.05 -0.23 -0.36 0.29 0.28 -0.02 0.86 -0.42	MTD 0.01 0.08 0.28 -1.36 -1.09 -1.88 -0.83 -2.27 -1.88 -0.83 -1.07 -0.14	PRICE CHANC 1M -0.01 0.07 0.07 0.18 -0.87 -0.40 -1.04 -0.68 -1.90 -1.68 -1.08 -1.08 0.78	3E IN % (unles 3M -0.02 0.08 0.08 -2.38 -1.90 -3.44 0.91 -4.51 -2.44 -0.49 -2.33	s indicated) 8M 0.00 -0.06 0.12 -0.11 0.30 -0.30 3.36 -0.81 -1.15 2.30 -4.49	-0.03 0.02 0.21 -0.51 -0.17 -0.96 3.22 -1.13 -1.35 2.22 -0.59	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.38 6.34 0.95 1.41 4.27 -
MARKET INDICES PERFO INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TO GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOLOBAL GLOBAL EM TR (HEDGED)	RMANCE CCY USD USD USD USD USD USD USD USD USD USD	Last Price OVERNMENT B 0.0051 0.8841 2.3853 SUER 473.12 2073.43 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 256.4 242.26 274.73 251.853 329.8153 95.47067	1D ONDS (Chan 0.01 0.00 0.20 0.29 -0.08 -0.02 0.01 -0.02 0.01 -0.02 0.22 0.12	5D ige in bps) 0.01 0.05 0.05 -0.23 -0.36 0.29 0.28 -0.02 0.86 -0.42 0.66	MTD 0.01 0.08 0.28 -1.36 -1.09 -1.88 -0.83 -2.27 -1.86 -1.07 -1.86 -1.07 -0.14 -1.09	PRICE CHANG -0.01 0.07 0.18 -0.87 -0.40 -1.04 -1.04 -1.68 -1.90 -1.68 -1.90 -1.68 -1.90 -1.68 -1.90 -1.68 -1.90 -1.19	3E IN % (unless 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -4.51 -2.44 -0.49 -2.33 0.71	s indicated) 8M 0.00 -0.08 0.12 -0.11 0.30 -0.39 3.36 -0.81 -1.15 2.30 -4.49 3.04	YTD -0.03 0.02 0.21 -0.51 -0.17 -0.96 3.22 -1.13 -1.35 2.22 -0.56 2.96	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36 1.09	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89
MARKET INDICES PERFORM INDEX NAME FIXED INCOME INDICES - VIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TM GLOBAL AGG TR HEDGED US CORPORATE TR US CHICK TR EU GOVERNMENT TR EU HIGH VIELD TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH VIELD TR EU GOVERNMENT ST ACCIDAL EN TR (HEDGED) SAPILSTA US, LEV LOAN COMMODITY INDICES - BY TYP GSCI INDEX TOTAL RETURN	PE OF ISSU USD USD USD USD USD USD USD USD USD	Last Price OVERNMENT B 0.0051 0.6841 2.3853 SUER 473.12 2662.68 1673.13 2562.68 1673.13 2562.68 1673.13 2562.68 1673.13 2561.853 329.8153 95.47067 ER 3185.612	1D ONDS (Chan 0.01 0.00 0.02 0.10 0.29 -0.08 -0.02 0.02 0.02 0.02 0.12 0.12 0.12 0.12	5D (ge in bps) 0.01 0.05 0.05 -0.05 -0.23 -0.36 0.29 0.28 -0.02 0.86 -0.42 0.86 -0.42 0.66 0.02 -0.29 -0.29	MTD 0.01 0.08 0.26 -1.36 -1.09 -1.88 -0.83 -0.83 -0.83 -0.83 -0.83 -1.07 -0.14 -1.09 -0.96 -1.37	PRICE CHANC 1M -0.01 0.07 0.18 -0.87 -0.40 -1.04 -0.68 -1.90 -1.08 -1.90 -1.68 -1.90 -1.19 -1.19 -1.05 -2.00	3E IN % (unles 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -4.51 -2.44 -0.49 -2.33 0.71 -0.72 6.42	s indicated) 6M 0.00 -0.06 0.12 -0.11 0.30 -0.39 3.36 -0.81 -1.15 2.30 -4.49 3.04 0.17 -4.54	VTD -0.03 0.02 0.21 -0.51 -0.17 -0.96 3.22 -1.13 -1.35 2.22 -0.59 2.96 0.13 -1.48	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36 1.09 -3.44 -38.41	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89
MARKET INDICES PERFO INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR FIXED INCOME INDICES - BY TO GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU CORPORATE TR GOULDENT TO TA GSCI ENERGY TR	(PE OF ISSU USD U	Last Price OVERNMENT B 0.0051 0.6841 2.3853 3UER 473.12 2073.43 2562.58 1673.13 236.4 242.26 274.73 251.853 329.8153 329.8153 329.8153 95.47067 9ER 8185.612 651.145	1D ONDS (Char 0.01 0.02 0.20 0.20 0.20 0.20 0.08 0.02 0.02	5D ige in bps) 0.01 0.05 0.05 -0.23 -0.36 0.29 0.28 -0.02 0.86 -0.42 0.66 0.02 -0.02 -0.83	MTD 0.01 0.08 0.28 -1.36 -1.09 -1.88 -0.83 -2.27 -1.86 -1.07 -0.14 -1.09 -0.95 -1.37 -1.94	PRICE CHANC -0.01 0.07 0.18 -0.87 -0.40 -1.04 -0.66 -1.90 -1.68 -1.06 0.78 -1.06 0.78 -1.05 -2.00 -2.01	3E IN % (unles 3M -0.02 0.08 0.08 -2.38 -1.90 -3.44 0.91 -4.51 -2.44 -0.49 -2.33 0.71 -0.72 6.42 13.02	s indicated) 8M 0.00 -0.08 0.12 -0.11 0.30 -0.39 3.36 -0.81 -1.15 2.30 -4.49 3.04 0.17 -4.54 -1.40	-0.03 0.02 0.21 -0.51 -0.17 -0.96 3.22 -1.13 -1.35 2.22 -0.59 2.96 0.13 -1.46 3.38	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36 1.09 -3.44 -38.41 -48.05	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89
MARKET INDICES PERFORM INDEX NAME FIXED INCOME INDICES - VIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TM GLOBAL AGG TR HEDGED US CORPORATE TR US CHICK TR EU GOVERNMENT TR EU HIGH VIELD TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH VIELD TR EU GOVERNMENT ST ACCIDAL EN TR (HEDGED) SAPILSTA US, LEV LOAN COMMODITY INDICES - BY TYP GSCI INDEX TOTAL RETURN	PE OF ISSU USD USD USD USD USD USD USD USD USD	Last Price OVERNMENT B 0.0051 0.6841 2.3853 SUER 473.12 2562.68 1673.13 2562.68 1673.13 2562.68 1673.13 2562.68 1673.13 2562.68 1673.13 2561.853 329.8153 95.47067 ER 3185.612	1D ONDS (Chan 0.01 0.00 0.02 0.10 0.29 -0.08 -0.02 0.02 0.02 0.02 0.12 0.12 0.12 0.12	5D (ge in bps) 0.01 0.05 0.05 -0.05 -0.23 -0.36 0.29 0.28 -0.02 0.86 -0.42 0.86 -0.42 0.66 0.02 -0.29 -0.29	MTD 0.01 0.08 0.26 -1.36 -1.09 -1.88 -0.83 -0.83 -0.83 -0.83 -0.83 -1.07 -0.14 -1.09 -0.96 -1.37	PRICE CHANC 1M -0.01 0.07 0.18 -0.87 -0.40 -1.04 -0.68 -1.90 -1.08 -1.90 -1.68 -1.90 -1.19 -1.19 -1.05 -2.00	3E IN % (unles 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -4.51 -2.44 -0.49 -2.33 0.71 -0.72 6.42	s indicated) 6M 0.00 -0.06 0.12 -0.11 0.30 -0.39 3.36 -0.81 -1.15 2.30 -4.49 3.04 0.17 -4.54	VTD -0.03 0.02 0.21 -0.51 -0.17 -0.96 3.22 -1.13 -1.35 2.22 -0.59 2.96 0.13 -1.48	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36 1.09 -3.44 -38.41	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89
MARKET INDICES PERFO INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR FIXED INCOME INDICES - BY TO GLOBAL AGG TR HEDGED US GOVERNMENT TR EU GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYP GSCI INDUSTRIAL METALS TR	CCY CCY CON US G USD	Last Price OVERNMENT B 0.0051 0.0841 2.3853 SUER 473.12 2073.43 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 256.4 242.26 274.73 251.853 329.8153 95.47067 ER 3185.612 651.145 1147.452	1D ONDS (Char 0.01 0.00 0.02 0.00 -0.06 -0.02 0.02 0.02 0.02 0.02 0.02 0.02 0.0	5D ige in bps) 0.01 0.05 0.05 0.05 -0.23 -0.36 0.29 0.28 -0.02 0.86 -0.42 0.66 0.02 -0.42 0.66 0.02 -0.29 -0.83 -0.14	MTD 0.01 0.08 0.26 -1.36 -1.09 -1.88 -0.83 -2.27 -1.88 -1.07 -0.14 -1.09 -0.95 -1.37 -1.94 -3.87	PRICE CHANC 1M -0.01 0.07 0.18 -0.87 -0.40 -1.04 -0.88 -1.09 -1.08 -1.08 -1.08 -1.09 -1.08 -1.08 -1.09 -1.08 -1.08 -1.09 -1.08 -1.08 -1.09 -1.08 -1.09 -1.08 -1.09 -1.08 -1.09 -1.08 -1.09 -1.08 -1.09 -1.08 -1.09 -1.08 -1.09 -1.08 -1.09 -1.08 -1.09 -1.08 -1.09 -1.08 -1.09 -1.08 -1.09 -1.08 -1.09 -1.08 -1.09 -1.08 -1.09 -1.08 -1.05 -2.00 -2.01 -5.48	3E IN % (unles 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -2.44 -0.49 -2.33 0.71 -0.72 0.42 13.02 -8.26	s indicated) 6M 0.00 -0.06 0.12 -0.11 0.30 -0.39 3.36 -0.81 -1.15 2.30 -4.49 3.04 0.17 -4.54 -1.40 -0.47	YTD -0.03 0.02 0.21 -0.51 -0.17 -0.90 3.22 -1.13 2.22 -0.59 2.26 0.13 -1.46 3.38 -9.30	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36 1.09 -3.44 -38.41 -48.05 -16.00	- - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89
MARKET INDICES PERFORM INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR VIXED INCOME INDICES - BY TO GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU CORPORATE TR EU GLOBAL GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYP GSCI INDEX TOTAL RETURN GSCI INDUSTRIAL METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE	KMANCE COY COY COY COY USD	Last Price OVERNMENT B 0.0051 0.6841 2.3853 SUER 473.12 2073.43 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 236.4 242.26 274.73 251.853 352.853 352.853 95.47067 ER 3185.612 651.145 1147.452 1446.885 483.9247 60.27	1D ONDS (Char 0.01 0.00 0.02 0.02 0.02 0.02 0.02 0.02	5D ige in bps) 0.01 0.05 0.05 -0.23 -0.36 0.29 0.28 -0.02 0.86 -0.42 0.66 0.02 -0.42 0.66 0.02 -0.42 0.66 0.02 -0.42 -0.66 0.02 -0.42 -0.66 0.02 -0.42 -0.66 -0.42 -0.66 -0.42 -0.66 -0.42 -0.66 -0.42 -0.66 -0.42 -0.66 -0.42 -0.66 -0.42 -0.65 -0.42 -0.66 -0.42 -0.65 -0.42 -0.66 -0.42 -0.42 -0.66 -0.42 -0.42 -0.66 -0.42 -0.44 -0.44 -0.46 -0.44 -0.44 -0.46 -0.44 -0.44 -0.46 -0.44 -0.44 -0.46 -0.44 -0.44 -0.44 -0.44 -0.44 -0.44 -0.44 -0.44 -0.44 -0.44 -0.44 -0.44 -0.44 -0.44 -0.44 -0.44 -0.44 -0.44 -0.46 -0.44 -0.44 -0.44 -0.46 -0.44 -0.44 -0.46 -0.44 -0.44 -0.46 -0.44	MTD 0.01 0.08 0.26 -1.36 -1.09 -1.88 -0.83 -2.27 -1.86 -1.07 -0.14 -1.09 -0.95 -1.37 -1.94 -1.87 -1.94 -1.84 -1.16	PRICE CHANC 1M -0.01 0.07 0.18 -0.87 -0.40 -1.04 -0.88 -1.02 -2.01 -5.48 -3.15 -1.23 -0.22	3E IN % (unles 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -0.72 -0.42 13.02 -6.28 -2.29 -3.70 15.96	s indicated) 6M 0.00 -0.06 0.12 -0.11 0.30 -0.39 3.36 -0.81 -1.15 2.30 -4.49 3.04 0.17 -4.54 -1.40 -9.47 -0.22 -12.79 0.45	YTD -0.03 0.02 0.21 -0.51 -0.17 -0.96 3.22 -1.13 2.22 -0.59 2.26 0.13 -1.46 3.38 -9.30 -0.95 -11.68 4.94	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36 1.09 -3.44 -38.41 -46.05 -16.00 -13.38 -23.87 -43.09	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89
MARKET INDICES PERFORM INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR FIXED INCOME INDICES - BY TO GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR GOVERNMENT TR GOVERNMENT TR GOVERNMENT TR GOVERNMENT TR GSCI INDUSTRIAL METALS TR GSCI INDUSTRIAL METALS TR GSCI INDUSTRIAL METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$/0Z	CCY CCY CON US G USD	Last Price OVERNMENT B 0.0051 0.6841 2.3853 SUER 473.12 2073.43 2562.68 1673.13 236.4 242.26 274.73 251.853 329.8153 95.47067 ER 3185.612 651.145 1147.452 1446.885 483.9247	1D ONDS (Char 0.01 0.00 0.02 0.00 -0.06 -0.02 0.02 0.02 0.02 0.02 0.02 0.02 0.0	5D (ge in bps) 0.01 0.05 0.05 0.05 -0.23 -0.23 -0.36 0.29 0.28 -0.02 0.86 -0.42 0.66 0.02 -0.42 0.66 0.02 -0.29 -0.83 -0.14 -0.36 2.68	MTD 0.01 0.08 0.28 -1.36 -1.09 -1.88 -0.83 -2.27 -1.88 -0.83 -2.27 -1.88 -1.07 -0.14 -1.09 -0.95 -1.37 -1.94 -3.87 -1.94 -1.37 -1.94 -1.37 -1.94 -1.37 -1.94 -1.37 -1.94 -1.37 -1.94 -1.37 -1.94 -1.37 -1.94 -1.37 -1.94 -1.37 -1.94 -1.38 -1.37 -1.94 -1.37 -1.94	PRICE CHANC -0.01 0.07 0.18 -0.87 -0.40 -1.04 -0.68 -1.90 -1.04 -0.68 -1.90 -1.08 -1.08 0.78 -1.19 -1.05 -2.00 -2.01 -2.01 -2.48 -3.15 1.23	3E IN % (unles 3M -0.02 0.08 0.48 -2.38 -1.90 -3.44 0.91 -4.51 -2.44 -0.49 -2.33 0.71 -0.72 0.42 13.02 -8.26 -2.29 -3.70	s indicated) 8M 0.00 -0.06 0.12 -0.11 0.30 -0.30 3.36 -0.81 -1.15 2.30 -4.40 3.04 0.17 -4.54 -1.40 -9.47 -0.22 -12.79	-0.03 0.02 0.21 -0.51 -0.17 -0.96 3.22 -1.13 -1.35 2.22 -0.59 2.96 0.13 -1.46 3.38 -0.85 -0.95 -0.95 -0.95	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36 1.09 -3.44 -38.41 -46.05 -16.00 -13.38 -23.87	- - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89
MARKET INDICES PERFO INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR FIXED INCOME INDICES - BY TO GLOBAL AGG TR HEDGED US GOVERNMENT TR EU GOVERNMENT TR	KMANCE CCY COY	Last Price OVERNMENT B 0.0051 0.8841 2.3853 SUER 473.12 2073.43 2582.58 1673.13 238.4 242.26 274.73 251.853 329.8153 95.47067 ER 3185.612 65.1145 1147.452 1440.885 483.9247 60.27 1175.47	1D ONDS (Char 0.01 0.00 0.02 0.10 0.20 0.29 -0.08 -0.02 0.01 -0.08 0.22 0.12 0.01 -0.83 -1.13 -0.62 -0.20 0.03 0.08	5D ige in bps) 0.01 0.05 0.05 0.05 0.23 0.28 0.29 0.28 0.29 0.28 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.42 0.66 0.02 0.29 0.42 0.66 0.02 0.29 0.28 0.42 0.66 0.02 0.23 0.36 0.42 0.86 0.02 0.42 0.42 0.86 0.02 0.42 0.86 0.02 0.42 0.86 0.02 0.42 0.86 0.02 0.42 0.42 0.86 0.02 0.42 0.42 0.86 0.02 0.42 0.42 0.86 0.02 0.42 0.42 0.86 0.02 0.42 0.86 0.02 0.42 0.42 0.86 0.02 0.42 0.42 0.86 0.42 0.42 0.86 0.42 0.42 0.86 0.42 0.42 0.86 0.42 0.42 0.86 0.42 0.42 0.42 0.42 0.86 0.42 0.42 0.42 0.42 0.42 0.42 0.42 0.42 0.42 0.42 0.43 0.42 0.43 0.42 0.43 0.42 0.43 0.42 0.43 0.42 0.43 0.44 0.43 0.44 0.43 0.44 0.43 0.44 0.45 0.44 0.43 0.44 0.45 0.41 0.43 0.41 0.43 0.41 0.41 0.43 0.41 0.41 0.43 0.41 0.41 0.41 0.43 0.41 0.41 0.41 0.41 0.43 0.41 0	MTD 0.01 0.08 0.26 -1.36 -1.09 -1.88 -0.83 -2.27 -1.86 -1.07 -0.14 -1.09 -0.95 -1.37 -1.94 -3.87 -1.84 4.23 -1.16 -1.19	PRICE CHANC 1M -0.01 0.07 0.18 -0.87 -0.40 -1.04 -0.66 -1.09 -1.08 -1.08 -1.08 -1.08 -1.08 -1.08 -1.08 -1.08 -1.08 -1.08 -1.05 -2.00 -2.01 -5.48 -3.15 1.23 -0.22 -2.20	3E IN % (unles 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -0.72 -8.42 13.02 -6.26 -2.29 -3.70 15.96 -1.59	s indicated) 6M 0.00 -0.06 0.12 -0.11 0.30 -0.39 3.36 -0.81 -1.15 2.30 -4.49 3.04 0.17 -4.54 -1.40 -9.47 -0.22 -12.79 0.45 0.13	YTD -0.03 0.02 0.21 -0.51 -0.17 -0.96 3.22 -1.13 2.22 -0.59 0.13 -1.35 2.22 0.13 -1.46 3.36 - 0.86 -0.86 -0.86 -0.86 -0.86	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.30 1.09 -3.44 -38.41 -48.05 -16.00 -13.38 -23.87 -43.09 -10.83	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89
MARKET INDICES PERFORM INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR FIXED INCOME INDICES - BY TO GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR GOVERNMENT TR GOVERNMENT TR GOVERNMENT TR GOVERNMENT TR GSCI INDUSTRIAL METALS TR GSCI INDUSTRIAL METALS TR GSCI INDUSTRIAL METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$/0Z	KMANCE COY COY COY COY USD	Last Price OVERNMENT B 0.0051 0.6841 2.3853 SUER 473.12 2073.43 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 236.4 242.26 274.73 251.853 352.853 352.853 95.47067 ER 3185.612 651.145 1147.452 1446.885 483.9247 60.27	1D ONDS (Char 0.01 0.00 0.02 0.02 0.02 0.02 0.02 0.02	5D ige in bps) 0.01 0.05 0.05 -0.23 -0.36 0.29 0.28 -0.02 0.86 -0.42 0.66 0.02 -0.42 0.66 0.02 -0.42 0.66 0.02 -0.42 -0.83 -0.14 -0.36 2.68 -1.41	MTD 0.01 0.08 0.26 -1.36 -1.09 -1.88 -0.83 -2.27 -1.86 -1.07 -0.14 -1.09 -0.95 -1.37 -1.94 -1.87 -1.94 -1.87 -1.84 -1.16	PRICE CHANC 1M -0.01 0.07 0.18 -0.87 -0.40 -1.04 -0.88 -1.02 -2.01 -5.48 -3.15 -1.23 -0.22	3E IN % (unles 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -0.72 -0.42 13.02 -6.28 -2.29 -3.70 15.96	s indicated) 6M 0.00 -0.06 0.12 -0.11 0.30 -0.39 3.36 -0.81 -1.15 2.30 -4.49 3.04 0.17 -4.54 -1.40 -9.47 -0.22 -12.79 0.45	YTD -0.03 0.02 0.21 -0.51 -0.17 -0.96 3.22 -1.13 2.22 -0.59 2.26 0.13 -1.46 3.38 -9.30 -0.95 -11.68 4.94	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36 1.09 -3.44 -38.41 -46.05 -16.00 -13.38 -23.87 -43.09	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89
MARKET INDICES PERFORM INDEX NAME FIXED INCOME INDICES - VIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TM GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR GOL GLOBAL GSCI FINDUSTIAL METALS TR GSCI ENERGY TR GSCI AGRICULTURE TR GOLD SPOT \$JOZ CURRENCIES DOLLAR INDEX SPOT	KmANCE CCY CO O	Last Price OVERNMENT B 0.0051 0.6841 2.3853 SUER 473.12 2662.68 1673.13 2562.68 1673.13 236.4 242.26 274.73 251.853 329.8153 95.47067 ER 3185.612 65.1145 1147.452 11	1D ONDS (Char 0.01 0.00 0.02 0.10 0.29 -0.06 -0.02 0.02 0.02 0.02 0.02 0.02 0.02 0.0	5D ge in bps) 0.01 0.05 0.05 0.05 -0.23 -0.36 0.29 0.28 -0.02 0.86 -0.42 0.86 -0.42 0.66 0.02 -0.29 -0.83 -0.42 0.66 0.02 -0.14 -0.36 2.68 -1.41 -2.13 -2.13	MTD 0.01 0.08 0.26 -1.36 -1.09 -1.88 -0.83 -2.27 -1.88 -1.07 -0.14 -1.07 -0.14 -1.07 -0.95 -1.37 -1.94 -1.38 -1.37 -1.84 -1.37 -1.94 -1.94 -1.16 -1.19 -1.74	PRICE CHANC 1M -0.01 -0.07 0.18 -0.87 -0.40 -1.04 -0.68 -1.90 -1.06 0.78 -1.06 0.78 -1.19 -1.05 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.00 -2.01 -2.02 -2.20 -0.83	3E IN % (unles 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -4.51 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -0.72 6.42 13.02 -6.26 -2.29 -3.70 15.96 -1.59 -1.81	s indicated) 0M 0.00 -0.06 0.12 -0.11 0.30 -0.39 3.36 -0.81 -1.15 2.30 -4.49 3.04 0.17 -4.54 -1.40 -9.47 -0.22 -12.79 0.45 0.13 5.84	YTD -0.03 0.02 0.21 -0.51 -0.51 -0.52 -1.13 -1.35 2.22 -0.59 2.62 0.13 -1.48 3.88 -0.95 -10.65 -10.65 -10.68 4.04 -0.72 5.48	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36 1.09 -3.44 -38.41 -48.05 -16.00 -13.38 -23.87 -43.09 -10.83	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89
MARKET INDICES PERFORM INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TO GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR JACI GLOBAL GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYP GSCI INDEX TOTAL RETURN GSCI INDUSTRIAL METALS TR GSCI INDUSTRIAL METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$IOZ CURRENCIES DOLLAR INDEX SPOT Euro Spot Japanese Yen Spot British Pound Spot	KmANCE CCY CO O	Last Price OVERNMENT B 0.0051 0.8841 2.3853 3UER 473.12 2073.43 2582.58 1873.13 238.4 242.28 274.73 251.853 329.8153 95.47067 ER 3185.612 651.145 1147.452 1446.885 483.9247 60.27 1175.47 95.28401 1.1205 123.85 1.5706	1D ONDS (Char 0.01 0.00 0.02 0.10 0.29 -0.08 -0.02 0.12 0.12 0.12 0.12 0.12 0.01 -0.83 -1.13 -0.20 0.08 0.08 0.08 0.08	5D ge in bps) 0.01 0.05 0.05 0.05 0.23 0.28 0.29 0.28 0.29 0.28 0.29 0.28 0.02 0.86 0.02 0.86 0.02 0.02 0.83 0.02 0.29 0.83 0.02 0.83 0.02 0.29 0.83 0.02 0.29 0.83 0.02 0.29 0.83 0.02 0.83 0.05 0.05 0.02 0.05 0.02 0.86 0.02 0.05 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.83 0.04 0.05 0.83 0.05 0.83 0.05 0.83 0.05 0.83 0.05 0.14 0.36 0.29 0.83 0.05 0.83 0.05 0.86 0.02 0.86 0.02 0.83 0.05 0.85 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.83 0.14 0.36 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.66 0.14 1.25 -1.37 0.65 -1.11	MTD 0.01 0.08 0.26 -1.38 -0.83 -0.83 -2.27 -1.88 -1.07 -0.14 -1.07 -0.14 -1.07 -0.14 -1.07 -0.95 -1.37 -1.84 4.23 -1.19 -1.74 1.98 0.31 -1.98 -1.37 -1.98 -1.37 -1.94 -1.98 -1.37 -1.94 -1.98 -1.37 -1.94 -1.94 -1.98 -1.37 -1.94 -	PRICE CHANC 1M -0.01 0.07 0.18 -0.87 -0.87 -0.40 -1.04 -0.86 -1.06 0.78 -1.08 -2.00 -2.01 -2.01 -2.01 -2.02 -2.05 -2.55 -2	3E IN % (unles 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -4.51 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -0.72 -8.42 13.02 -8.28 -2.29 -3.70 15.96 -1.59 -1.81 2.12 -3.46 5.53	s indicated) 0M 0.00 -0.06 0.12 -0.11 0.30 -0.30 3.36 -0.81 -1.15 2.30 -4.49 3.04 0.17 -4.54 -1.40 -0.47 -0.22 -12.79 0.45 0.13 -5.84 -8.36 -2.97 0.83	YTD -0.03 0.02 0.21 -0.51 -0.7 -0.96 3.22 -1.35 2.22 -0.59 2.66 0.69 -0.90 -1.48 3.98 -0.96 -1.48 3.98 -0.96 -1.48 3.98 -0.96 -10.83 -0.96 -10.83 -0.72 5.48 -7.40 -3.22 0.81	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36 1.09 -3.44 -38.41 -48.05 -16.00 -13.36 -23.87 -43.09 -10.83 -17.80 -17.80 -7.54	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89
MARKET INDICES PERFORM INDEX NAME FIXED INCOME INDICES - VIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TM GLOBAL AGG TR HEDGED US CORPORATE TR US CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH VIELD TR JACI GLOBAL GLOBAL EM TR (HEDGED) SAP/LSTA US. LEV LOAN COMMODITY INDICES - BY TYP GSCI INDUSTRIAL METALS TR GSCI ENERGY TR GSCI ENERGY TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$JOZ CURRENCIES DOLLAR INDEX SPOT Euro Spot Brazilian Real Spot	RMANCE CCY ON US G USD USD <td>Last Price OVERNMENT B 0.0051 0.6841 2.3853 SUER 473.12 2073.43 2662.68 1673.13 236.4 242.26 274.73 251.853 329.8153 95.47087 ER 3185.612 651.145 1147.452 1146.885 483.9247 60.27 1175.47 95.26401 1.1205 123.85 1.5708 3.0984</td> <td>1D ONDS (Char 0.01 0.00 0.02 0.10 0.29 -0.08 -0.02 0.02 0.02 0.02 0.02 0.02 0.02 0.0</td> <td>5D ge in bps) 0.01 0.05 0.05 0.05 -0.23 -0.05 -0.23 -0.36 0.29 0.28 -0.02 0.86 -0.42 -0.42 -0.42 0.86 -0.42 -0.43 -0.44 -0.36 -0.44 -0.45 -1.41 -2.13 -1.37 -0.65 -1.11 -1.35</td> <td>MTD 0.01 0.08 0.28 -1.36 -1.09 -1.88 -0.83 -2.27 -1.86 -1.07 -0.14 -1.09 -0.95 -1.37 -1.94 -3.87 -1.94 -1.37 -1.94 -1.19 -1.74 -1.98 -1.19 -1.74 -1.98 -1.19 -1.74 -1.98 -1.19 -1.74 -1.98 -1.19 -1.74 -1.98 -1.19 -1.56 -1.19 -1.56 -1.19 -1.56 -1.19 -1.56 -1.19 -1.56 -1.19 -1.56 -1.19 -1.56 -1.19 -1.56 -1.19 -1.56 -1.19 -1.56 -1.19 -1.57 -1.94 -1.19 -</td> <td>PRICE CHANC 1M -0.01 0.07 0.18 -0.87 -0.40 -1.04 -0.66 -1.90 -1.08 -1.06 0.78 -1.19 -1.05 -2.00 -2.01 -5.48 -3.15 1.23 -0.22 -2.20 -0.83 2.06 -1.79 -1.51 -0.04</td> <td>3E IN % (unles 3M -0.02 0.08 0.48 -2.38 -1.90 -3.44 0.91 -4.51 -2.44 -0.49 -2.33 0.71 -0.72 -0.72 -0.72 -0.72 -0.49 -2.33 0.71 -0.72 -0.72 -0.72 -0.159 -1.59 -1.81 2.12 -3.46 5.53 1.33</td> <td>s indicated) 9M 0.00 -0.06 0.12 -0.11 0.30 -0.30 3.36 -0.81 -1.15 2.30 -4.49 3.04 0.17 -1.40 -0.47 -0.22 -12.79 0.45 0.13 -5.84 -8.36 -2.97 0.93 -12.99</td> <td>YTD -0.03 0.02 0.21 -0.51 -0.7 -0.96 3.22 -1.13 -1.35 2.22 -0.59 2.96 0.13 -1.46 3.36 -9.95 10.63 4.94 -0.72 0.81 -14.23</td> <td>1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.80 2.22 2.27 1.36 1.09 -3.44 -38.41 -46.05 -16.00 -13.38 -23.87 -43.09 -10.83 -17.80 -17.80 -17.80 -7.54 -28.19</td> <td>3Y - - - - - - - - - - - - - - - - - - -</td> <td>Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89</td>	Last Price OVERNMENT B 0.0051 0.6841 2.3853 SUER 473.12 2073.43 2662.68 1673.13 236.4 242.26 274.73 251.853 329.8153 95.47087 ER 3185.612 651.145 1147.452 1146.885 483.9247 60.27 1175.47 95.26401 1.1205 123.85 1.5708 3.0984	1D ONDS (Char 0.01 0.00 0.02 0.10 0.29 -0.08 -0.02 0.02 0.02 0.02 0.02 0.02 0.02 0.0	5D ge in bps) 0.01 0.05 0.05 0.05 -0.23 -0.05 -0.23 -0.36 0.29 0.28 -0.02 0.86 -0.42 -0.42 -0.42 0.86 -0.42 -0.43 -0.44 -0.36 -0.44 -0.45 -1.41 -2.13 -1.37 -0.65 -1.11 -1.35	MTD 0.01 0.08 0.28 -1.36 -1.09 -1.88 -0.83 -2.27 -1.86 -1.07 -0.14 -1.09 -0.95 -1.37 -1.94 -3.87 -1.94 -1.37 -1.94 -1.19 -1.74 -1.98 -1.19 -1.74 -1.98 -1.19 -1.74 -1.98 -1.19 -1.74 -1.98 -1.19 -1.74 -1.98 -1.19 -1.56 -1.19 -1.56 -1.19 -1.56 -1.19 -1.56 -1.19 -1.56 -1.19 -1.56 -1.19 -1.56 -1.19 -1.56 -1.19 -1.56 -1.19 -1.56 -1.19 -1.57 -1.94 -1.19 -	PRICE CHANC 1M -0.01 0.07 0.18 -0.87 -0.40 -1.04 -0.66 -1.90 -1.08 -1.06 0.78 -1.19 -1.05 -2.00 -2.01 -5.48 -3.15 1.23 -0.22 -2.20 -0.83 2.06 -1.79 -1.51 -0.04	3E IN % (unles 3M -0.02 0.08 0.48 -2.38 -1.90 -3.44 0.91 -4.51 -2.44 -0.49 -2.33 0.71 -0.72 -0.72 -0.72 -0.72 -0.49 -2.33 0.71 -0.72 -0.72 -0.72 -0.159 -1.59 -1.81 2.12 -3.46 5.53 1.33	s indicated) 9M 0.00 -0.06 0.12 -0.11 0.30 -0.30 3.36 -0.81 -1.15 2.30 -4.49 3.04 0.17 -1.40 -0.47 -0.22 -12.79 0.45 0.13 -5.84 -8.36 -2.97 0.93 -12.99	YTD -0.03 0.02 0.21 -0.51 -0.7 -0.96 3.22 -1.13 -1.35 2.22 -0.59 2.96 0.13 -1.46 3.36 -9.95 10.63 4.94 -0.72 0.81 -14.23	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.80 2.22 2.27 1.36 1.09 -3.44 -38.41 -46.05 -16.00 -13.38 -23.87 -43.09 -10.83 -17.80 -17.80 -17.80 -7.54 -28.19	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89
MARKET INDICES PERFORM INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TO GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR JACI GLOBAL GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYP GSCI INDEX TOTAL RETURN GSCI INDUSTRIAL METALS TR GSCI INDUSTRIAL METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$IOZ CURRENCIES DOLLAR INDEX SPOT Euro Spot Japanese Yen Spot British Pound Spot	KmANCE CCY CO O	Last Price OVERNMENT B 0.0051 0.8841 2.3853 3UER 473.12 2073.43 2582.58 1873.13 238.4 242.28 274.73 251.853 329.8153 95.47067 ER 3185.612 651.145 1147.452 1446.885 483.9247 60.27 1175.47 95.28401 1.1205 123.85 1.5706	1D ONDS (Char 0.01 0.00 0.02 0.10 0.29 -0.08 -0.02 0.12 0.12 0.12 0.12 0.12 0.01 -0.83 -1.13 -0.20 0.08 0.08 0.08 0.08	5D ge in bps) 0.01 0.05 0.05 0.05 0.23 0.28 0.29 0.28 0.29 0.28 0.29 0.28 0.29 0.28 0.02 0.86 0.02 0.02 0.86 0.02 0.02 0.29 0.88 0.02 0.86 0.02 0.29 0.83 0.02 0.29 0.83 0.02 0.29 0.83 0.02 0.83 0.05 0.02 0.05 0.02 0.05 0.02 0.05 0.05 0.23 0.36 0.29 0.28 0.29 0.28 0.02 0.86 0.02 0.02 0.86 0.02 0.02 0.86 0.02 0.02 0.86 0.02 0.86 0.02 0.86 0.02 0.83 0.02 0.83 0.05 0.05 0.02 0.83 0.05 0.05 0.02 0.83 0.05 0.05 0.02 0.83 0.05 0.05 0.02 0.83 0.05 0.05 0.02 0.83 0.02 0.83 0.04 0.05 0.05 0.05 0.05 0.02 0.05 0.02 0.05 0.02 0.05 0.02 0.05 0.02 0.05 0.02 0.02 0.05 0.02 0.05 0.02 0.02 0.05 0.02 0.05 0.02 0.05 0.02 0.05 0.02 0.05 0.02 0.05 0.02 0.05 0.02 0.05 0.02 0.05 0.02 0.05 0.05 0.02 0.05 0.05 0.05 0.05 0.05 0.05 0.05 0.05 0.05 0.05 0.14 1.25 -1.37 0.65 0.65 -1.11	MTD 0.01 0.08 0.26 -1.38 -0.83 -0.83 -2.27 -1.88 -1.07 -0.14 -1.07 -0.14 -1.07 -0.14 -1.07 -0.95 -1.37 -1.84 4.23 -1.19 -1.74 1.98 0.31 -1.98 -1.37 -1.98 -1.37 -1.94 -1.98 -1.37 -1.94 -1.98 -1.37 -1.94 -1.94 -1.98 -1.37 -1.94 -	PRICE CHANC 1M -0.01 0.07 0.18 -0.87 -0.87 -0.40 -1.04 -0.86 -1.06 0.78 -1.08 -2.00 -2.01 -2.01 -2.01 -2.02 -2.05 -2.55 -2	3E IN % (unles 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -4.51 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -0.72 -8.42 13.02 -8.28 -2.29 -3.70 15.96 -1.59 -1.81 2.12 -3.46 5.53	s indicated) 0M 0.00 -0.06 0.12 -0.11 0.30 -0.30 3.36 -0.81 -1.15 2.30 -4.49 3.04 0.17 -4.54 -1.40 -0.47 -0.22 -12.79 0.45 0.13 -5.84 -8.36 -2.97 0.83	YTD -0.03 0.02 0.21 -0.51 -0.7 -0.98 3.22 -1.35 2.22 -0.59 2.66 0.69 2.96 0.96 -1.48 3.98 -0.96 -1.48 3.98 -0.96 -1.48 3.98 -0.96 -1.48 3.98 -0.92 -0.84 -0.72 5.48 -7.40 -3.22 0.81 -14.23 -0.26	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36 1.09 -3.44 -38.41 -48.05 -16.00 -13.36 -23.87 -43.09 -10.83 -17.80 -17.80 -7.54		Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89
MARKET INDICES PERFOR INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYP GSCI INDEX TOTAL RETURN GSCI INDUSTRIAL METALS TR GSCI INDUSTRIAL SPOT CURRENCIES DOLLAR INDEX SPOT Euro Spot Brazilian Real Spot China Renminbi Spot	RMANCE CCY ON US G USD USD <td>Last Price OVERNMENT B 0.0051 0.8841 2.3853 SUER 473.12 2073.43 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1145 1147.452 1446.885 1474.68</td> <td>1D ONDS (Char 0.01 0.00 0.02 0.10 0.20 0.29 -0.08 -0.02 0.01 -0.08 0.22 0.11 -0.08 0.22 0.12 0.01 -0.08 0.22 0.12 0.01 -0.08 0.22 0.12 0.01 -0.08 0.02 0.03 0.08 -0.02 0.08 -0.02 -0.03 -0.02 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.02 -0.02 -0.02 -0.03 -0.02 -</td> <td>5D ige in bps) 0.01 0.05 0.05 0.23 -0.36 0.29 0.28 -0.02 0.86 -0.42 0.66 0.02 -0.42 0.66 0.02 -0.42 0.66 0.02 -0.42 0.66 0.02 -0.42 0.66 0.02 -0.5 -0.42 -0.5 -0.42 -0.42 -0.42 -0.42 -0.42 -0.5 -0.42 -0.43 -0.41 -1.41 -2.13 -0.45 -1.37 -0.65 -1.41 -1.35 -0.00 -0.00 -0.00 -0.00 -0.42 -0.58 -1.41 -1.35 -1.35 -0.00 -0.00 -0.00 -0.00 -0.58 -1.41 -1.35 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00 -0.14 -0.30 -0.14 -0.35 -1.37 -0.65 -1.11 -1.35 -0.00</td> <td>MTD 0.01 0.08 0.26 -1.36 -1.09 -1.88 -0.83 -2.27 -1.88 -1.07 -0.14 -1.09 -0.95 -1.37 -1.94 -3.87 -1.84 4.23 -1.16 -1.19 -1.19 -1.74 1.98 0.31 2.69 2.59 -0.17</td> <td>PRICE CHANC 1M -0.01 0.07 0.18 -0.87 -0.87 -0.40 -1.04 -0.68 -1.09 -1.08 -2.00 -2.01 -5.48 -3.15 -1.23 -0.22 -2.20 -1.79 -1.51 -0.04 -0.04 -0.08 -1.79 -1.51 -0.04 -0.04 -0.10</td> <td>3E IN % (unles 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -2.44 -0.51 -2.44 -0.52 -3.46 5.53 -1.59 -1.81 2.12 -3.46 5.53 1.33 0.08</td> <td>s indicated) 6M 0.00 -0.06 0.12 -0.11 0.30 -0.39 3.36 -0.81 -1.15 2.30 -4.49 3.04 0.17 -4.54 -1.40 -9.47 -0.22 -12.79 0.45 0.13 5.84 -8.36 -2.97 0.93 -12.99 -0.12</td> <td>YTD -0.03 0.02 0.21 -0.51 -0.17 -0.06 3.22 -1.135 2.22 -0.59 2.26 0.13 -1.35 2.22 2.66 0.13 -1.46 3.36 -9.30 -0.95 -0.95 -1.46 3.38 -9.30 -0.95 -0.95 -1.46 -3.22 0.85 -1.46 -3.22 0.85 -1.46 -3.22 0.85 -1.46 -1</td> <td>1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36 1.09 -3.44 -38.41 -48.05 -16.00 -13.36 -23.87 -43.09 -10.83 -17.69 -7.54 -28.19 0.43</td> <td>3Y - - - - - - - - - - - - - - - - - - -</td> <td>Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89</td>	Last Price OVERNMENT B 0.0051 0.8841 2.3853 SUER 473.12 2073.43 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1673.13 2562.58 1145 1147.452 1446.885 1474.68	1D ONDS (Char 0.01 0.00 0.02 0.10 0.20 0.29 -0.08 -0.02 0.01 -0.08 0.22 0.11 -0.08 0.22 0.12 0.01 -0.08 0.22 0.12 0.01 -0.08 0.22 0.12 0.01 -0.08 0.02 0.03 0.08 -0.02 0.08 -0.02 -0.03 -0.02 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.02 -0.03 -0.02 -0.02 -0.02 -0.02 -0.02 -0.02 -0.03 -0.02 -	5D ige in bps) 0.01 0.05 0.05 0.23 -0.36 0.29 0.28 -0.02 0.86 -0.42 0.66 0.02 -0.42 0.66 0.02 -0.42 0.66 0.02 -0.42 0.66 0.02 -0.42 0.66 0.02 -0.5 -0.42 -0.5 -0.42 -0.42 -0.42 -0.42 -0.42 -0.5 -0.42 -0.43 -0.41 -1.41 -2.13 -0.45 -1.37 -0.65 -1.41 -1.35 -0.00 -0.00 -0.00 -0.00 -0.42 -0.58 -1.41 -1.35 -1.35 -0.00 -0.00 -0.00 -0.00 -0.58 -1.41 -1.35 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00 -0.00 -0.14 -0.30 -0.14 -0.35 -1.37 -0.65 -1.11 -1.35 -0.00	MTD 0.01 0.08 0.26 -1.36 -1.09 -1.88 -0.83 -2.27 -1.88 -1.07 -0.14 -1.09 -0.95 -1.37 -1.94 -3.87 -1.84 4.23 -1.16 -1.19 -1.19 -1.74 1.98 0.31 2.69 2.59 -0.17	PRICE CHANC 1M -0.01 0.07 0.18 -0.87 -0.87 -0.40 -1.04 -0.68 -1.09 -1.08 -2.00 -2.01 -5.48 -3.15 -1.23 -0.22 -2.20 -1.79 -1.51 -0.04 -0.04 -0.08 -1.79 -1.51 -0.04 -0.04 -0.10	3E IN % (unles 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -2.44 -0.51 -2.44 -0.52 -3.46 5.53 -1.59 -1.81 2.12 -3.46 5.53 1.33 0.08	s indicated) 6M 0.00 -0.06 0.12 -0.11 0.30 -0.39 3.36 -0.81 -1.15 2.30 -4.49 3.04 0.17 -4.54 -1.40 -9.47 -0.22 -12.79 0.45 0.13 5.84 -8.36 -2.97 0.93 -12.99 -0.12	YTD -0.03 0.02 0.21 -0.51 -0.17 -0.06 3.22 -1.135 2.22 -0.59 2.26 0.13 -1.35 2.22 2.66 0.13 -1.46 3.36 -9.30 -0.95 -0.95 -1.46 3.38 -9.30 -0.95 -0.95 -1.46 -3.22 0.85 -1.46 -3.22 0.85 -1.46 -3.22 0.85 -1.46 -1	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36 1.09 -3.44 -38.41 -48.05 -16.00 -13.36 -23.87 -43.09 -10.83 -17.69 -7.54 -28.19 0.43	3Y - 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MARKET INDICES PERFORM INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TM GLOBAL AGG TR HEDGED US GOVERNMENT TR US ORPORATE TR EU GOVERNMENT TR EU HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR US HIGH YIELD TR EU CORPORATE TR GOLINDEX TOTAL RETURN GSCI INDUSTRIAL METALS TR GSCI AGRICULTURE TR GOLI SPOT \$10Z CURRENCIES DOLLAR INDEX SPOT EUR SPOT British Pound Spot British Pound Spot British Pound Spot	PEOFISSU USD USD USD USD USD USD USD USD USD	Last Price OVERNMENT B 0.0051 0.8841 2.3853 3UER 473.12 2073.43 2562.58 1673.13 236.4 242.26 274.73 251.863 329.8153 95.47067 ER 3185.612 651.145 1147.452 1446.885 483.9247 60.27 1175.47 95.26401 1.1205 1.5706 3.0084 6.2072 1.3434	1D ONDS (Char 0.01 0.00 0.02 0.10 0.29 -0.08 -0.02 0.01 -0.08 0.22 0.01 -0.08 0.22 0.01 -0.08 0.22 0.01 -0.08 0.02 0.01 -0.08 0.02 0.01 -0.08 0.02 0.01 -0.08 0.03	5D ge in bps) 0.01 0.05 0.05 0.05 0.23 0.23 0.28 0.29 0.28 0.29 0.28 0.29 0.28 0.29 0.28 0.02 0.86 0.02 0.86 0.02 0.83 0.02 0.83 0.14 -0.36 2.68 1.41 -2.13 1.25 -1.37 -0.65 -1.11 -1.35 0.00 -0.66 0.05 -1.37 -0.65 -1.11 -1.35 0.00 -0.65 -1.11 -1.35 0.00 -0.65 -1.11 -1.35 -0.05 -1.11 -1.35 -0.05 -1.11 -1.35 -0.05 -1.11 -1.35 -1.37 -0.65 -1.11 -1.35 -1.37 -0.65 -1.11 -1.35 -0.00 -0.65 -1.11 -1.35 -0.05 -1.11 -1.35 -0.05 -1.11 -1.35 -0.00 -0.05 -1.37 -0.65 -1.11 -1.35 -1.37 -0.05 -1.37 -0.05 -1.37 -0.05 -1.37 -1.35 -1.37 -0.05 -1.37 -1.35 -1.37 -0.05 -1.11 -1.35 -1.37 -0.05 -1.11 -1.35 -1.11 -1.35 -1.11 -1.35 -1.00 -0.06 -0.00 -0.05 -1.11 -1.35 -1.00 -0.05 -1.11 -1.35 -1.65 -1.11 -1.35 -1.65 -1.11 -1.35 -1.65 -1.11 -1.35 -1.65 -1.11 -1.35 -1.65 -1.11 -1.35 -1.65 -1.11 -1.35 -1.65 -1.11 -1.35 -1.65 -1.11 -1.35 -1.65 -1.11 -1.35 -1.65 -1.11 -1.35 -1.65 -1.11 -1.35 -1.65 -1.11 -1.55 -1.11 -1.55 -1.11 -1.55 -1.55 -1.11 -1.55 -1.	MTD 0.01 0.08 0.26 -1.38 -0.83 -0.83 -2.27 -1.88 -1.07 -0.14 -1.07 -0.14 -1.07 -0.14 -1.07 -0.14 -1.07 -0.14 -1.38 -1.07 -0.14 -1.38 -1.07 -0.14 -1.38 -1.07 -0.14 -1.38 -1.07 -0.14 -1.38 -1.07 -0.14 -1.38 -1.07 -0.14 -1.38 -1.07 -0.14 -1.38 -1.07 -0.14 -1.38 -1.07 -0.14 -1.38 -1.07 -0.14 -1.37 -1.88 -1.07 -0.14 -1.37 -1.84 -1.37 -1.84 -1.37 -1.84 -1.25 -1.37 -1.84 -1.25 -1.37 -1.84 -1.07 -1.84 -1.07 -1.84 -1.07 -1.84 -1.07 -1.84 -1.07 -1.84 -1.07 -1.84 -1.07 -1.84 -1.07 -1.84 -1.07 -1.84 -1.07 -1.84 -1.07 -1.84 -1.19 -1.19 -1.84 -1.19 -1.19 -1.26 -1.19 -1.19 -1.26 -1.19 -1.26 -1.19 -1.19 -1.26 -1.19 -1.26 -1.19 -1.26 -1.19 -1.26 -1.19 -1.26 -1.19 -1.26 -1.19 -1.26 -1.19 -1.26 -1.19 -1.26 -1.19 -1.26 -1.19 -1.74 -1.93 -1.19 -1.74 -1.93 -1.74 -1.93 -1.74 -1.93 -1.74 -1.93 -1.75 -1.74 -1.93 -1.75 -1.74 -1.93 -1.75	PRICE CHANC 1M -0.01 0.07 0.18 -0.87 -0.40 -1.04 -0.66 -1.90 -1.08 -1.08 -1.08 -1.08 -1.08 -1.08 -1.08 -1.08 -1.09 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.01 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.00 -2.01 -2.01 -2.01 -2.01 -2.02 -2.02 -2.02 -2.00 -2.01 -2.01 -2.01 -2.01 -2.01 -2.01 -2.01 -2.01 -2.01 -2.01 -2.01 -2.01 -2.01 -2.01 -2.01 -2.02 -2.02 -2.00 -2.01 -2.02 -2.00 -2.01 -2.02 -2.00 -2.01 -0.22 -2.00 -0.21 -0.21 -0.22 -0.22 -0.20 -0.21 -0.21 -0.22 -0.22 -0.20 -0.21 -0.05 -0.05 -0.05 -0.05 -0.05 -0.02 -0.02 -0.02 -0.02 -0.02 -0.02 -0.02 -0.02 -0.02 -0.02 -0.02 -0.02 -0.02 -0.01 -0.05 -0.01 -0.05 -0.01 -0.05 -0.01 -0.05 -0.01 -0.05 -0.01 -0.05 -0.05 -0.01 -0.05 -	3E IN % (unles 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -4.51 -2.44 -0.49 -2.33 0.71 -2.44 -0.49 -2.33 0.71 -0.72 6.42 13.02 -8.28 -2.29 -3.70 15.96 -1.59 -1.81 2.12 -3.46 5.53 1.33 0.08 2.08	s indicated) 0M 0.00 -0.06 0.12 -0.11 0.30 -0.30 3.36 -0.81 -1.15 2.30 -4.40 3.04 0.17 -4.54 -1.40 -0.47 -0.22 -12.79 0.45 0.13 -5.84 -8.36 -2.97 0.93 -12.99 -0.12 -1.51	YTD -0.03 0.02 0.21 -0.51 -0.7 -0.98 3.22 -1.35 2.22 -0.59 2.66 0.69 2.96 0.96 -1.48 3.98 -0.96 -1.48 3.98 -0.96 -1.48 3.98 -0.96 -1.48 3.98 -0.92 -0.84 -0.72 5.48 -7.40 -3.22 0.81 -14.23 -0.26	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36 1.09 -3.44 -38.41 -48.05 -16.00 -13.36 -23.87 -43.09 -10.83 -10.83 -10.83		Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89
MARKET INDICES PERFO INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TO GLOBAL AGG TR HEDGED US GOVERMENT TR US CORPORATE TR EU GOVERMENT TR GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TVP GSCI INDUSTRIAL METALS TR GSCI INDUSTRIAL METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI OPECIOUS METALS TR GSCI OPECIOS DULLAR INDEX OPOT METALS TR METALS TR METALS TR METALS TR GSCI OPECIOS DULLAR INDEX DI LUCES OPOL METALS TR METALS TR MET	PEOFISSU USD USD USD USD USD USD USD USD USD	Last Price OVERMMENT B 0.0051 0.6841 2.3853 SUER 473.12 2073.43 2562.58 1673.13 2562.58 1673.13 256.258 1673.13 251.863 329.8153 95.47067 ER 3185.612 651.145 1147.452 1446.885 483.9247 60.27 1175.47 1175.47 95.28401 1.1205 123.85 1.5706 3.0084 6.2072 1.3434 7.852	1D ONDS (Char 0.01 0.00 0.02 0.10 0.20 0.29 -0.06 0.29 -0.06 0.22 0.01 -0.08 0.22 0.11 -0.02 0.01 -0.08 0.03 0.08 -0.05 -0.02 0.08 -0.05 -0.02 0.08 -0.05 -0.02 0.08 -0.05 -0.02 0.08 -0.05 -0.02 0.08 -0.05 -0.02 0.08 -0.05 -0.02 0.08 -0.05 -0.02 0.08 -0.05 -0.02 0.08 -0.05 -0.02 0.03 0.08 -0.05 -0.02 0.03 0.03 0.03 0.03 0.03 0.03 0.03 0.04 -0.05 -0.02 0.05 -0.02 0.03 0.03 0.03 0.03 0.03 0.03 0.03 0.03 0.04 -0.05 -0.02 0.03 0.05 -0.02 0.03 0.03 0.03 0.03 0.03 0.04 -0.05 -0.02 0.03 0.03 0.03 0.03 0.03 0.03 0.04 -0.05 -0.02 0.03 0.05 -0.02 0.03 0.03 0.04 -0.05 -0.02 0.03 0.03 -0.05 -0.02 -0.05 -0.02 -0.05 -0.02 -0.05 -0.02 -0.05 -0.02 -0.05 -0.02 -0.05 -0.02 -0.05 -0.02 -0.05 -0.02 -0.05 -0.02 -0.05 -0.02 -0.05 -0.02 -0.05 -0.02 -0.05 -0.03 -0.05 -0.03 -0.05 -0.03 -0.05 -0.5	5D ige in bps) 0.01 0.05 0.05 -0.23 -0.36 0.29 0.28 -0.02 0.86 -0.22 0.86 -0.22 0.86 -0.22 0.86 -0.22 0.86 -0.22 0.86 -0.22 -0.36 0.29 0.83 -0.14 -0.36 2.68 -1.41 -2.13 -1.37 -0.65 -1.11 -1.35 0.00 -0.65 -0.55 -8.55	MTD 0.01 0.08 0.28 -1.36 -1.09 -1.88 -0.83 -2.27 -1.86 -1.07 -1.86 -1.07 -1.94 -3.87 -1.94 -3.87 -1.94 -3.87 -1.94 -1.16 -1.19 -1.16 -1.19 -1.16 -1.19 -1.16 -1.19 -1.16 -1.19 -1.29 -1.20 -1.37 -1.94 -1.20 -1.37 -1.94 -1.20 -1.94 -1.16 -1.19 -1.16 -1.19 -1.18 -1.09 -1.09 -1.09 -1.09 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.88 -1.09 -1.84 -1.16 -1.19 -1.74 -1.18 -1.10	PRICE CHANC 1M -0.01 0.07 0.18 -0.87 -0.87 -0.40 -1.04 -0.88 -1.06 0.78 -1.09 -1.08 -1.08 -1.08 -1.08 -1.09 -1.08 -1.09 -1.05 -2.00 -2.01 -5.48 -3.15 1.23 -0.22 -2.20 -2.01 -5.48 -3.15 1.23 -0.22 -2.20 -2.01 -5.48 -3.15 1.23 -0.22 -2.20 -1.79 1.51 -0.04 -0.10 -0.55 -1.79 -1.51 -0.04 -0.10 -0.05 -2.49 -0.83 -0.95	3E IN % (unles 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -4.51 -2.44 -0.49 -2.33 0.71 -0.72 6.42 13.02 -6.26 -2.29 -3.70 15.96 -1.59 -1.59 -1.59 -1.81 2.12 -3.46 5.53 1.33 0.08 2.08 0.00 -1.4.12	s indicated) 6M 0.00 -0.06 0.12 -0.11 0.30 -0.39 3.36 -0.81 -1.15 2.30 -4.49 3.04 0.17 -4.54 -1.40 -9.47 -0.22 -12.79 0.45 0.13 5.84 -8.36 -2.97 0.93 -1.29 -0.12 -1.51 -5.16 -7.72	YTD -0.03 0.02 0.21 -0.51 -0.17 -0.96 3.22 -1.13 -1.35 2.22 -0.59 2.96 0.13 -1.48 3.38 4.30 4.94 -0.72 5.48 6.48 6.48 6.44 -0.72 5.48 6.44 -3.22 0.81 5.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 6.49 7.40 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.30 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7.50 7	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36 1.09 -3.44 -38.41 -46.05 -16.00 -13.36 -23.87 -43.09 -10.83 -17.80 -17.80 -17.69 -7.54 -28.19 0.43 -6.94 -21.79	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89
MARKET INDICES PERFORM INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TO GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR GOLGBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYP GSCI INDEX TOTAL RETURN GSCI INDEX TOTAL RETURN GSCI INDEX TOTAL RETURN GSCI INDUSTRIAL METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$IOZ CURRENCIES DOLLAR INDEX SPOT Euro Spot Japanese Yen Spot British Pound Spot Brazilian Real Spot China Reminibi Spot Singapore Dollar Spot Norwegian Krone Spot VOLATILITY / LIQUIDITY INDICES	PEOFISSU USD USD USD USD USD USD USD USD USD	Last Price OVERNMENT B 0.0051 0.8841 2.3853 SUER 473.12 2073.43 2582.58 1873.13 238.4 242.28 274.73 251.853 329.8153 95.47067 ER 3185.612 65.1145 1147.452 1147.452 1147.452 1147.452 1147.452 1175.47 95.28401 1.1205 123.85 1.5706 3.0984 6.2072 1.3434 7.852	1D ONDS (Chan 0.01 0.00 0.02 -0.06 -0.02 0.02 0.02 0.01 -0.08 0.22 0.12 0.01 -0.08 0.22 0.12 0.01 -0.08 0.22 0.01 -0.08 0.22 0.01 -0.08 0.02 0.01 -0.08 0.02 0.01 -0.08 0.03 0.08	5D ge in bps) 0.01 0.05 0.05 0.23 0.28 0.29 0.28 0.29 0.28 0.29 0.28 0.29 0.28 0.02 0.86 0.02 0.86 0.02 0.29 0.86 0.02 0.29 0.86 0.02 0.29 0.86 0.02 0.29 0.86 0.02 0.29 0.86 0.02 0.36 0.05 0.29 0.86 0.02 0.29 0.86 0.02 0.85 -1.11 -1.35 0.06 0.06 0.06 0.05 -5.55 -5.55 0.55 -5.55 0.5	MTD 0.01 0.08 0.26 -1.36 -1.38 -0.83 -2.27 -1.88 -0.83 -2.27 -1.88 -1.07 -0.14 -1.07 -0.14 -1.07 -0.95 -1.37 -1.84 4.23 -1.19 -1.74 1.98 0.31 -2.59 -0.17 0.36 -0.88	PRICE CHANC 1M -0.01 -0.07 0.18 -0.87 -0.40 -1.04 -0.66 -1.90 -1.06 0.78 -1.06 0.78 -1.06 0.78 -1.19 -1.05 -2.00 -2.01 -2.01 -2.00 -2.00 -2.01 -2.00 -2.01 -2.00 -2.01 -2.00 -2.01 -2.00 -2.01 -2.00 -2.02 -2.00 -2.02 -2.00 -2.02 -2.00 -2.00 -2.01 -0.22 -0.53 -0.22 -0.51 -0.	3E IN % (unles 3M -0.02 0.08 0.46 -2.38 -1.90 -3.44 0.91 -4.51 -2.44 -0.49 -2.33 0.71 -4.51 -2.44 -0.49 -2.33 0.71 -0.72 -6.42 13.02 -6.26 -2.29 -3.70 15.96 -1.59 -1.59 -1.81 2.12 -3.46 5.53 1.33 0.08 2.08 0.00	s indicated) 0M 0.00 -0.06 0.12 -0.11 0.30 -0.39 3.36 -0.81 -1.15 2.30 -4.49 3.04 0.17 -4.54 -1.40 -9.47 -0.22 -12.79 0.45 0.13 5.84 -8.36 -2.97 0.93 -12.99 -0.12 -1.51 -5.16	YTD -0.03 0.02 0.21 -0.51 -0.17 -0.96 3.22 -1.13 -1.35 2.22 -0.59 2.06 2.06 0.13 -1.48 3.38 (9.30) -0.95 (10.83 4.04 -0.72 5.48 -7.40 -3.22 0.81 -1.42 -1.30 -0.95	1Y -0.02 0.20 -0.17 3.15 2.39 1.07 0.19 4.60 2.22 2.27 1.36 1.09 -3.44 -38.41 -48.05 -16.00 -13.38 -23.87 -43.09 -10.83 -17.80 -7.54 -28.19 0.43 -6.94 -21.79	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.78 1.78 3.36 6.34 0.95 1.41 4.27 - 4.89

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