We are in day 2 of Q4, just out of Q3 which was rather horrific for equities (S&P 500 off 7%, MSCI World off 9%) and commodities (CRB index down 15%), surprisingly positive for high quality bonds (Bloomberg Dollar investment grade index up 0.60%), but the lower quality ones suffered (Bloomberg Dollar high-yield index off 5% for Q3). Even the wizards of the Hedge Fund world didn't get it right (again!) being taxed by 4.25% for the quarter (HFRX Global Hedge Fund Index).

We can only use the polite expletive, OUCH... As we all grimace from the discomfort of financial pains, the continuous influx of refugees into Europe ought to give us a perspective on what is true misery. The news of this has been displaced in recent days by scenes of Russian jets dropping bombs in Syria. Clearly the West and Russia agree on the severity of the ISIS threat and the need to stop the problem at its source. Unfortunately, the opposed sides of the compass do not agree on how to go about resolving the problem. In the interim, both sides are dropping bombs on anything that looks like a target.

IMF Managing Director Christine Lagarde said that her organization sees troubling signs in the world's finances, and that it is unclear if the current situation is cyclical or if it represents a fundamental downturn. "The simple answer is that there is no simple answer. Certainly, we are at a difficult and complex juncture," Lagarde said, explaining she is worried about recent global affairs — and international economics are similarly distressing. "The prospect of rising interest rates in the United States and China's slowdown are contributing to uncertainty and higher market volatility," she said. "There has been a sharp deceleration in the growth of global trade. And the rapid drop in commodity prices is posing problems for resource-based economies." Lagarde said that emerging economies will likely see their fifth consecutive year of declining rates of growth. Supporting her views we saw data on net capital flows for global emerging markets which will be negative in 2015, the first time that has happened since 1988, which was taken from the latest report from the Institute of International Finance (IIF). Net outflows for the year are projected at \$541 billion, driven by a sustained slowdown in EM growth and uncertainty about China. In other words, investors will pull out more money from emerging markets than they will pump in.

Depressing times. The Fed chose to refrain from raising interest rates (for now), in so doing suggesting to analysts and investors that things are not as rosy as they had believed. Incertitude reigns, erroneously, as Janet told us that rates will rise soon, albeit only gently. We offer Janet the advice of E.B. White "Be obscure clearly..."

Then data of negative inflation crept back into Japan and Europe. So much noise... We went to seek solace in statistics and averages and found some sunshine for the Fall (no pun intended!) - The stock markets' performance in the fourth quarter is statistically independent of what transpired up until the end of the third quarter. How much the stock market goes up or down in the fourth quarter — indeed, even whether it goes up or down — has nothing to do with how it performed in September, the third quarter, or the year to date. The fourth quarter has a lot going for it. Looking at all years since 1896, we find that the average Dow performance in the fourth quarter is a gain of 2.7% versus a 1.6% average for the other three quarters. Before rushing-out to buy, remember that History doesn't repeat itself, but sometimes it rhymes as per Mark Twain.

With the US ten year Treasury note (our preferred benchmark for valuation purposes) rallying to yield 2.03%, we compare the implied "P/E" of the bond at about 50X to the decimated Biotech Index trading at 14X or Apple, the world's most valuable company, trading at a P/E of 12X; we are comforted in our positive outlook for equities being relatively cheap!

With stocks lower on the year, the market on Thursday entered the final three months of 2015 with the prospect of a complete turnaround that could extend the bull market into a seventh year, so says Citi strategist Tobias Levkovich. "We're talking about kind of double-digit returns — mid teens to high teens % — type of returns," At the end of 2015, he expects 2,200 on the S&P 500, which would represent a 14.6% rise from the 1,920 level, where the index closed Wednesday. A gain of that magnitude would completely flip the script on 2015, and return 6.9%. We like this view, as it is close to our own prediction for the S&P for year-end, as stated last Christmas! The fourth quarter has traditionally been positive for the market, despite a historically scary October. But there's hope, because in recent years, the major stock measures have rallied in four of the past five Octobers. UBS strategist Julian Emanuel said the investment bank had cut its 2015 year-end S&P 500 price target to 2,125 from 2,225. Still a nice upside from here! Support for this optimism can be found in U.S. home prices which continued to rise in July. S&P/Case-Shiller's 20-City Index rose 5% in July. Well, next week as Q3 earnings' season unfolds, we hope to find further support for our optimistic outlook for Q4. Chinese equities seem to have stabilized, Russia stabilized its Rouble at 65 or so, Greece has defined its future and we keep our sights on the remaining trouble spot of Brazil. To whom we suggest they follow Churchill's words, "If you are going through hell, keep going..." Unless we all get "Trumped"!!



Market Weekly Highlights:

- The US Dollar is almost unchanged on the week, with the Dollar Index (DXY) currently at 96.30, just slightly off the highest levels of the week. The US\$ is now trading at about \$1.1160 against the EUR and at 0.9780 against the Swiss Franc. The Pound has dropped against the USD at 1.5140. We maintain our belief in the fundamental strength of the US\$ in the longer term. 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 regained a little footing versus the USD this week and is trading at 120. Gold gave back all of its strength from last week, dropping from \$1,145 to hit \$1,105 this morning. WTI is trading at \$45.35/Bbl. having remained relatively stable apart from a flurry yesterday to hit \$47.10, with Brent at \$48.10/Bbl. having also surged to nearly hit \$50.00. The Russian Ruble has traded around 66.00 throughout the week versus the USD. The Brazilian Real remains weak, closing last night at 4.00; we believe that we will see continued weakness in the Real.
- The US 10Yr Treasury yield has moved lower throughout the week and is trading at 2.05%. We are now lower than where we started the year! The German 10Yr Bund has dropped during the week in line with the US Treasuries and is yielding 0.56%. The Spanish 10Yr yield had been trading around 2% levels this week only to drop from 2.05% to 1.85%. Italian 10Yr yield has followed the same path as the Spanish yields to slip to 1.70% this morning. In the UK, the yield on the Gilts has remained well below 2.0%, sliding from 1.84% to 1.76%. The Swiss 10Yr yields have moved lower and now they yield -0.16%.
- Equity Markets were generally flat on the week as we await the NFP data this afternoon. The S&P500 closed last night at -0.39% for the week, but with the futures pointing to a positive open of +0.32%. The Dow Jones closed last night at -0.26% for the week and with the futures pointing to an open of +0.35%. The DAX is currently trading at -0.39% for the week (VW still weighing heavily on the performance for Germany), the CAC40 at +0.63%, SMI +1.22%, the UK FTSE trading at +0.88% and the EuroStoxx 50 at +0.25%. The Shanghai composite only traded for three days this week as Golden Week celebrations continue, but up to Wednesday the market was -1.28%. Whilst the Hang Seng Index was down -1.18% for the same three day period. In Japan the Nikkei was down by 0.87% for the week, unaffected by the three day week in China.



Highlighted items are interesting data points for the week

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S GOVERNMENT TR USD 2115.62 0.07 0.58 0.07 0.94 2.03 0.13 1.86 3.40 3.83 1.8 CORPORATE TR USD 2585.18 0.01 0.20 0.01 0.77 1.03 -2.58 -0.09 1.16 6.52 3 S FIGH YIELD TR USD 1577.98 -0.21 1.4.3 -0.21 -2.77 -5.29 -5.53 -2.65 -3.82 10.49 8 UGOVERNMENT TR USD 242.1538 0.23 0.61 0.23 1.57 3.07 -2.47 1.28 3.75 19.44 0.0 10 CORPORATE TR USD 242.09 0.20 -0.30 0.20 -0.35 0.04 -2.81 -1.42 0.02 13.03 1 U HIGH YIELD TR EUR 268.32 0.26 -0.84 0.27 -1.17 -1.71 -3.19 -0.17 0.59 23.74 5 ARCLAYS GLOBAL CONVERT USD 29.52 -0.10 1.26 -0.10 -2.76 -6.71 -6.33 -2.39 -0.85 20.56 1.08 1.15 0.00 0.04 -2.81 -1.42 0.02 13.03 1 U HIGH YIELD TR EUR 268.32 0.26 -0.84 0.27 -1.17 -1.71 -3.19 -0.17 0.59 23.74 5 ARCLAYS GLOBAL CONVERT USD 209.52 -0.10 1.26 -0.10 -2.76 -6.71 -6.33 -2.39 -0.85 20.56 1.08 1.15 0.00 0.00 0.00 0.00 0.00 0.00 0.00	S 10 YEAR	USD	0.6567 2.0403	0.01	-0.04	0.03	-0.05	0.03	0.12	-0.01	0.13	-	Yield to W
S CORPORATE TR USD 2585.18 0.01 0.20 0.01 0.77 1.03 2-5.8 0.09 1.16 6.52 3 S HIGH YIELD TR USD 1577.98 0.21 1.145 0.21 2.77 -5.29 5.13 2-6.65 3.82 10.49 8 U GOVERNMENT IR USD 242.1538 0.23 0.61 0.23 1.57 3.07 -2.47 1.28 3.75 19.44 0.0 1 U CORPORATE TR USD 242.09 0.20 0.30 0.20 0.35 0.04 2.81 1.42 0.02 13.03 1 U CORPORATE TR USD 242.09 0.20 0.30 0.20 0.35 0.04 2.81 1.42 0.02 13.03 1 U HIGH YIELD TR EUR 268.32 0.66 0.844 0.27 1.77 1.77 1.71 3.19 0.17 0.59 23.74 5 ARCLAYS GLOBAL CONVERT) USD 209.52 0.010 1.126 0.010 2.76 0.671 0.83 2.39 0.08 23.24 5 ARCLAYS GLOBAL CONVERT) USD 321.8899 0.32 0.020 0.32 0.09 1.95 1.97 2.22 0.48 1.15 5.25 5 S APICIATOR USD 321.8899 0.32 0.07 0.99 0.07 1.68 4.16 5.36 4.48 6.03 5.22 5 S OMMODITY INDICES - BY TYPE OF ISSUER SCI INDEX TOTAL RETURN USD 2584.551 0.73 0.45 0.99 0.99 0.90 0.90 0.90 0.90 0.90 0.9	S 10 YEAR IXED INCOME INDICES - BY TY	USD USD PE OF IS	0.6567 2.0403 SUER	0.01 0.00	-0.04 -0.12	0.03 0.00	-0.05 -0.14	0.03 -0.34	0.12 0.13	-0.01 -0.13	0.13 -0.38	-	
SHIGH YIELD TR USD 1577.98 -0.21 -1.43 -0.21 -2.77 -5.29 -5.13 -2.65 -3.82 -10.49 8 U CORPORANENT TR USD 242.1538 0.23 0.61 0.23 1.57 3.07 -2.47 1.28 3.75 19.44 0.0 U CORPORATE TR USD 242.09 0.20 -0.30 0.20 -0.35 0.04 -2.81 -1.42 0.02 13.03 1 1 U HIGH YIELD TR EUR 268.32 0.26 -0.84 0.27 -1.177 -1.71 -3.19 -0.17 0.59 23.74 5 ARCLAYS GLOBAL CONVERT) USD 209.52 -0.10 -1.26 -0.10 -2.76 -6.71 -6.33 -2.39 -0.85 20.56	S 10 YEAR IXED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED	USD USD PE OF IS: USD	0.6567 2.0403 SUER 480.51	0.01 0.00	-0.04 -0.12	0.03 0.00	-0.05 -0.14	0.03 -0.34	0.12 0.13	-0.01 -0.13	0.13 -0.38	9.51	1.66
UGOVERNMENT IR USD 242.09 0.20 -0.30 0.20 -0.35 0.04 -2.47 1.28 3.75 19.44 0 U CORPORATE TR USD 242.09 0.20 -0.30 0.20 -0.35 0.04 -2.81 -1.42 0.02 13.03 1 1 U HIGH YIELD TR EUR 268.32 0.26 -0.84 0.27 -1.77 -1.71 -3.19 -0.17 0.59 23.74 5 ARCLAYS GLOBAL CONVERT. USD 295.2 -0.10 -1.26 -0.10 -2.76 -6.71 -6.33 -2.39 -0.85 20.56 LOBAL CONVERT. USD 321.8899 0.32 -0.20 0.32 -0.95 -1.97 -2.22 0.48 -1.15 5.25 5 8 PILSTA U.S. LEV LOAN USD 91.07365 -0.07 -0.99 -0.07 -1.68 -4.16 -5.36 -4.48 -6.03 -5.22 5 6 OMMODITY INDICES - BY TYPE OF ISSUER SCI INDEX TOTAL RETURN USD 2584.551 -0.73 -0.45 -0.99 -0.96 -4.45 -2.297 -18.23 -2.290 -5.27 -5.561 SCI INDUSTRIAL METALS TR USD 1009.412 -1.21 -0.07 -1.21 -1.70 -12.03 -16.18 -2.021 -24.33 -38.35 SCI PRECIOUS METALS TR USD 1365.419 -0.13 -3.54 -0.13 -2.13 -5.17 -8.93 -6.52 -9.76 -41.59 SCI AGRICULTURE TR USD 468.7901 0.37 -2.96 0.37 -4.38 -11.12 -5.99 -13.42 -5.97 -4.270 ENERIC IST 'CL' FUTURE USD 44.74 2.03 -0.11 1.24 -2.42 -2.14 -1.40.8 -2.21 -5.97 -4.270 ENERIC IST 'CL' FUTURE USD 44.74 2.03 -0.11 1.24 -2.42 -2.14 -1.40.8 -2.218 -5.29 -51.96 OLD SPOT SIZE CLIAR INDUSTRIAL METALS TR USD 19.68.1801 0.06 -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 -9.75 -3.43 -9.75	S 10 YEAR IXED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR	USD USD PE OF IS: USD USD	0.6567 2.0403 SUER 480.51 2115.62	0.01 0.00 0.12 0.07	-0.04 -0.12 0.11 0.58	0.03 0.00 0.12 0.07	-0.05 -0.14 0.70 0.94	0.03 -0.34 1.70 2.03	0.12 0.13 -0.98 0.13	-0.01 -0.13 1.04 1.86	0.13 -0.38 2.95 3.40	9.51 3.93	1.66 1.66
U HIGH YIELD TR EUR 268.32 0.26 -0.84 0.27 -1.77 -1.71 -3.19 -0.17 0.59 23.74 5 ARCLAYS GLOBAL CONVERT. USD 209.52 -0.10 -1.26 -0.10 -2.76 -6.71 -6.33 -2.39 -0.85 20.56 LOBAL EMTR (HEDGED) USD 321.8899 0.32 -0.20 0.32 -0.95 -1.97 -2.22 0.48 -1.15 5.25 5 BP/LSTA U.S. LEV LOAN USD 91.07365 -0.07 -0.99 -0.07 -1.68 -4.16 -5.36 -4.48 -6.03 -5.22 5 OMMODITY INDICES - BY TYPE OF ISSUER SCI INDEX TOTAL RETURN USD 2584.551 -0.73 -0.45 -0.96 -4.45 -2.27 -18.40 -15.05 -20.05 -42.05 -48.97 SCI ENERGY TR USD 485.716 -0.96 -0.99 -0.96 -4.45 -22.97 -18.23 -22.90 -52.72 -55.61 SCI INDUSTRIAL METALS TR USD 1009.412 -1.21 -0.07 -1.21 -1.70 -12.03 -16.18 -20.21 -24.33 -38.35 SCI APRICIULTURE TR USD 486.7901 0.37 2.96 0.37 4.38 -11.12 -5.99 -13.42 -5.97 -42.70 EMERIC 1ST 'CL' FUTURE USD 44.74 2.03 -0.11 1.24 -2.42 -21.48 -14.08 -22.18 -52.92 -51.96 OLD SPOT S/OZ USD 1113.56 -0.44 -3.29 -0.57 -2.24 -4.93 -7.81 -6.43 -8.72 -37.53 URRENCIES OLLAR INDEX SPOT USD 96.18501 0.06 -0.02 -0.11 0.44 0.14 -1.22 -6.62 12.44 20.69 -9.75 -34.94 ritish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 1.07 -2.45 -0.34 -0.29 -9.75 -34.94 ritish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -6.15 -6.	S 10 YEAR IXED INCOME INDICES - BY TYI ILOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR	USD USD PE OF IS: USD USD USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18	0.01 0.00 0.12 0.07 0.01	-0.04 -0.12 0.11 0.58 0.20	0.03 0.00 0.12 0.07 0.01	-0.05 -0.14 0.70 0.94 0.77	0.03 -0.34 1.70 2.03 1.03	0.12 0.13 -0.98 0.13 -2.58	-0.01 -0.13 1.04 1.86 -0.09	0.13 -0.38 2.95 3.40 1.16	9.51 3.93 6.52	1.66 1.66 3.43
ARCLAYS GLOBAL CONVERT) LOBAL EM TR (HEDGED) USD 321,8899 0.32 0.20 0.32 0.95 1-197 2-22 0.48 1-1.15 5.25 5 DOMMODITY INDICES - BY TYPE OF ISSUER SCI INDEX TOTAL RETURN USD 2584,551 0.73 0.45 0.73 -2.75 18.40 15.05 -20.05 42.05 48.97 SCI ENDERGY TR USD 485,716 0.96 0.99 0.96 4.45 2.297 18.23 2-290 5.272 -55.61 SCI INDEX TOTAL RETURN USD 485,716 0.96 0.99 0.96 4.45 2.297 18.23 2-290 5.272 -55.61 SCI INDEX TOTAL RETURN USD 1009,412 1-121 0.07 1-121 1.70 12.03 1.618 2-0.21 2-43.3 38.35 SCI PRECIOUS METALS TR USD 1009,412 1-121 0.07 1-121 1.70 12.03 1.618 2-0.21 2-43.3 38.35 SCI PRECIOUS METALS TR USD 486,7901 0.37 2.96 0.37 4.38 11.12 5.99 13.42 5.97 42.70 ENERGY SIOC USD 1113.56 0.044 3.29 0.57 2.24 4.93 1.781 6.43 8.872 3.753 URRENCIES OLLAR INDEX SPOT USD 96,18501 0.06 0.02 0.11 0.44 0.14 1.22 6.62 12.44 20.69 110.58 aparanese Yen Spot USD 1.5131 0.07 0.25 0.09 1.03 2.29 2.11 2.79 6.21 -6.15 13.58 aparanese Yen Spot USD 1.5131 0.07 0.25 0.09 1.03 2.29 2.11 2.79 6.21 -6.15 13.58 aparanese Yen Spot USD 1.5131 0.07 0.25 0.09 1.03 2.29 2.11 2.79 6.21 -6.15 13.58 aparanese Yen Spot USD 1.5131 0.07 0.25 0.09 1.03 2.29 2.11 2.79 6.21 -6.15 13.58 aparanese Yen Spot USD 1.5131 0.07 0.25 0.09 1.00 2.25 0.09 1.00 2.25 0.09 2.01 2.25 0.29 2.75 3.49.45 10.04 10.04 1.04 1.04 1.04 1.04 1.04 1.	S 10 YEAR IXED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S HIGH YIELD TR	USD USD USD USD USD USD USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98	0.01 0.00 0.12 0.07 0.01 -0.21	-0.04 -0.12 0.11 0.58 0.20 -1.43	0.03 0.00 0.12 0.07 0.01 -0.21	-0.05 -0.14 0.70 0.94 0.77 -2.77	0.03 -0.34 1.70 2.03 1.03 -5.29	0.12 0.13 -0.98 0.13 -2.58 -5.13	-0.01 -0.13 1.04 1.86 -0.09 -2.65	0.13 -0.38 2.95 3.40 1.16 -3.82	9.51 3.93 6.52 10.49	1.66 1.66 3.43 8.09
LOBAL EM TR (HEDGED) USD 321.8899 0.32 -0.20 0.32 -0.95 -1.97 -2.22 0.48 -1.15 5.25 5 SP/LSTA U.S. LEV LOAN USD 91.07365 -0.07 -0.99 -0.07 -1.68 -4.16 -5.36 -4.48 -6.03 -5.22 5 5 OMMODITY INDICES - BY TYPE OF ISSUER SCI INDEX TOTAL RETURN USD 2584.551 -0.73 -0.45 -0.73 -2.75 -18.40 -15.05 -20.05 -42.05 -48.97 SCI ENERGY TR USD 485.716 -0.96 -0.99 -0.96 -4.45 -22.97 -18.23 -22.90 -52.72 -55.61 SCI INDUSTRIAL METALS TR USD 1009.412 -1.21 -0.07 -1.21 -1.70 -12.03 -1.61.8 -20.21 -24.33 -38.35 SCI PRECIOUS METALS TR USD 1365.419 -0.13 -3.54 -0.13 -2.13 -5.17 -8.93 -6.52 -9.76 -41.59 SCI AGRICULTURE TR USD 488.7901 0.37 -2.96 0.37 -4.24 -2.42 -21.48 -14.08 -22.18 -52.92 -51.96 OLD SPOT \$\text{SCI INDUSTRIAL METALS TR} USD 44.74 2.03 -0.11 1.24 -2.42 -21.48 -14.08 -22.18 -52.92 -51.96 OLD SPOT \$\text{SCI ST 'CL' FUTURE} USD 44.74 2.03 -0.11 1.24 -2.42 -21.48 -14.08 -22.18 -52.92 -51.96 OLD SPOT \$\text{SCI DULLAR INDEX SPOT} USD 96.18501 0.06 -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 UICA SPOT \$\text{URRENCIES} \text{URRENCIES} \text{USD 96.18501 0.06} -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 UICA SPOT \$\text{UIR FIRED SPOT} USD 96.18501 0.06 -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 UICA SPOT \$\text{UIR FIRED SPOT} USD 96.18501 0.07 0.025 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -6.15 razilian Real Spot BRL 4.0055 -1.55 1.47 -1.55 -7.75 -7.75 -7.146 -2.107 -3.37.2 -3.81 -6.43 -3.42 #WA NIA Ingapore Dollar Spot SQD 1.4307 -0.20 0.57 -0.79 -1.26 -5.98 -5.29 -7.54 -11.27 -14.16 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	S 10 YEAR IXED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR S OVERPORATE TR S HIGH YIELD TR UGOVERNMENT TR	USD USD USD USD USD USD USD USD EUR	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538	0.01 0.00 0.12 0.07 0.01 -0.21 0.23	-0.04 -0.12 0.11 0.58 0.20 -1.43 0.61	0.03 0.00 0.12 0.07 0.01 -0.21 0.23	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47	-0.01 -0.13 1.04 1.86 -0.09 -2.65 1.28	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75	9.51 3.93 6.52 10.49 19.44	1.66 1.66 3.43 8.09 0.74
SPILSTA U.S. LEV LOAN USD 91.07365 -0.07 -0.99 -0.07 -1.68 -4.16 -5.36 -4.48 -6.03 -5.22 5	S 10 YEAR XED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S HIGH YIELD TR UGOVERNMENT TR U CORPORATE TR U CORPORATE TR U HIGH YIELD TR	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.1538 242.09 268.32	0.01 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.26	0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84	0.03 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.27	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19	1.04 1.86 -0.09 -2.65 1.28 -1.42 -0.17	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59	9.51 3.93 6.52 10.49 19.44 13.03 23.74	1.66 1.66 3.43 8.09 0.74 1.57
OMMODITY INDICES - BY TYPE OF ISSUER SCI INDEX TOTAL RETURN USD 2584,551 -0.73 -0.45 -0.73 -2.75 -18.40 -15.05 -20.05 -42.05 -48.97 SCI ENERGY TR USD 485.716 -0.96 -0.99 -0.96 -4.45 -22.97 -18.23 -22.90 -52.72 -55.61 SCI INDUSTRIAL METALS TR USD 1009,412 -1.21 -0.07 -1.21 -1.70 -12.03 -16.18 -20.21 -24.33 -38.35 SCI PRECIOUS METALS TR USD 1365,419 -0.13 -3.54 -0.13 -2.13 -5.17 -8.93 -6.52 -9.76 -41.59 SCI AGRICULTURE TR USD 468.7901 0.37 2.96 0.37 4.38 -11.12 -5.99 -13.42 -5.97 -42.70 ENERIC 1ST 'CL' FUTURE USD 44.74 2.03 -0.11 1.24 -2.42 -21.48 -14.08 -22.18 -52.92 -51.96 OLD SPOT \$\text{SNOT}\$ USD 1113.56 -0.44 3.29 -0.57 -2.24 -4.93 -7.81 -6.43 -8.72 -37.53 URRENCIES OLLAR INDEX SPOT USD 96.18501 0.06 -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 Ura Spot EUR 1.1195 -0.26 0.26 0.10 -0.54 0.74 2.63 -7.70 -11.86 -13.58 apanese Yen Spot JPY 119.93 -0.17 0.38 -0.21 0.17 2.45 -0.34 -0.29 -9.75 -34.94 iritish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -4.15 iritish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -4.15 iritish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -4.15 iritish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -4.95 iritish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -4.95 iritish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -4.95 iritish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -4.95 iritish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -4.95 iritish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -4.15 iritish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -4.15 iritish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -4.15 iritish Pound Spot GBP 1.5131 0.07 -0.25 0.89 0.80 -2.41 -5.74 -5.98 -5.99 -7.54 -11.127 -14.16 orwegian Krone Spot Spot Spot Spot Spot Spot Spot Spot	S 10 YEAR XED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S HIGH YIELD TR U GOVERNMENT TR U CORPORATE TR U CORPORATE TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT.	USD USD USD USD USD USD USD USD EUR USD EUR USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52	0.01 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.26 -0.10	-0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26	0.03 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.27 -0.10	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33	1.04 1.86 -0.09 -2.65 1.28 -1.42 -0.17 -2.39	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56	1.66 1.66 3.43 8.09 0.74 1.57 5.24
SCI INDEX TOTAL RETURN USD 2584 551 -0.73 -0.45 -0.73 -2.75 -18.40 -15.05 -20.05 -42.05 -48.97 SCI ENERGY TR USD 485.716 -0.96 -0.99 -0.96 -4.45 -22.97 -18.23 -22.90 -52.72 -55.61 SCI INDUSTRIAL METALS TR USD 1009.412 -1.21 -0.07 -1.21 -1.70 -12.03 -16.18 -20.21 -24.33 -38.35 SCI PRECIOUS METALS TR USD 1365.419 -0.13 -3.54 -0.13 -3.54 -0.13 -2.13 -5.17 -8.93 -6.52 -9.76 -41.59 SCI AGRICULTURE TR USD 468.7901 0.37 2.96 0.37 4.38 -11.12 -5.99 -13.42 -5.97 -42.70 ENERIC 1ST 'CL' FUTURE USD 44.74 2.03 -0.11 1.24 -2.42 -21.48 -14.08 -22.18 -52.92 -51.96 OLD SPOT \$\text{SVOZ} USD 1113.56 -0.44 -3.29 -0.57 -2.24 -4.93 -7.81 -6.43 -8.72 -37.53 URRENCIES OLLAR INDEX SPOT USD 96.18501 0.06 -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 Uro Spot EUR 1.1195 -0.26 -0.26 -0.10 -0.54 0.74 2.63 -7.70 -11.86 -13.58 apanese Yen Spot JPY 119.93 -0.17 0.38 -0.21 0.17 2.45 -0.34 -0.29 -9.75 -34.94 irdish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -6.15 razilian Real Spot BRL 4.0095 -1.55 1.47 -1.55 -7.75 -2.146 -2.107 -33.72 -38.12 49.45 hina Renminbi Spot CNY 6.3571 -0.02 0.40 -0.02 0.11 -2.45 -2.50 -2.38 -3.42 #NVA NVA ingapore Dollar Spot SGD 1.4307 -0.20 0.57 -0.79 -1.26 -5.98 -5.29 -7.54 -11.27 -14.16 orwegian Krone Spot NOK 8.427 -0.25 0.89 0.80 -2.41 -5.74 -5.42 -11.79 -2.371 -32.45 DOLTILITY / LIQUIDITY INDICES BOE SPX VOLATILITY INDX USD 22.55 -7.96 -3.92 -7.96 -13.57 34.31 53.72 17.45 39.54 49.55 DSWAP SPREAD SEMI 2YR 12.85 -9.11 15.30 0.09 -12.18 -55.92 -54.87 49.08 -56.64 -19.45	S 10 YEAR IXED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR S OVEROPORATE TR S HIGH YIELD TR U CORPORATE TR U CORPORATE TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT, LOBAL EM TR (HEDGED)	USD USD USD USD USD USD EUR USD EUR USD USD USD EUR USD EUR USD USD USD USD USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899	0.01 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.26 -0.10 0.32	0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26	0.03 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.27 -0.10 0.32	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22	-0.01 -0.13 1.04 1.86 -0.09 -2.65 1.28 -1.42 -0.17 -2.39 0.48	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25	1.66 1.66 3.43 8.09 0.74 1.57 5.24
SCI ENERGY TR USD 485.716 -0.96 -0.99 -0.96 -4.45 -22.97 -18.23 -22.90 -52.72 -55.61 SCI INDUSTRIAL METALS TR USD 1009.412 -1.21 -0.07 -1.21 -1.70 -12.03 -16.18 -20.21 -24.33 -38.35 SCI PRECIOUS METALS TR USD 1365.419 -0.13 -3.54 -0.13 -2.13 -5.17 -8.93 -6.52 -9.76 -42.70 SCI AGRICULTURE TR USD 468.7901 0.37 2.96 0.37 4.38 -11.12 -5.99 -13.42 -5.97 -42.70 ENERIC 1ST 'CL' FUTURE USD 468.7901 0.37 2.96 0.37 4.38 -11.12 -5.99 -13.42 -5.97 -42.70 ENERIC 1ST 'CL' FUTURE USD 44.74 2.03 -0.11 1.24 -2.42 -21.48 -14.08 -22.18 -52.92 -51.96 OLD SPOT \$\text{NOZ}\$ USD 1113.56 -0.44 -3.29 -0.57 -2.24 -4.93 -7.81 -6.43 -8.72 -37.53 URRENCIES OLLAR INDEX SPOT USD 96.18501 0.06 -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 URG Spot URG Sp	S 10 YEAR IXED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR S OVEROPORATE TR S HIGH YIELD TR U CORPORATE TR U CORPORATE TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT, LOBAL EM TR (HEDGED)	USD USD USD USD USD USD EUR USD EUR USD USD USD EUR USD EUR USD USD USD USD USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899	0.01 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.26 -0.10 0.32	0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26	0.03 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.27 -0.10 0.32	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22	-0.01 -0.13 1.04 1.86 -0.09 -2.65 1.28 -1.42 -0.17 -2.39 0.48	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25	1.66 1.66 3.43 8.09 0.74 1.57 5.24
SCI ENERGY TR USD 485.716 -0.96 -0.99 -0.96 -4.45 -22.97 -18.23 -22.90 -52.72 -55.61 SCI INDUSTRIAL METALS TR USD 1009.412 -1.21 -0.07 -1.21 -1.70 -12.03 -16.18 -20.21 -24.33 -38.35 SCI PRECIOUS METALS TR USD 1365.419 -0.13 -3.54 -0.13 -2.13 -5.17 -8.93 -6.52 -9.76 -42.70 SCI AGRICULTURE TR USD 468.7901 0.37 2.96 0.37 4.38 -11.12 -5.99 -13.42 -5.97 -42.70 ENERIC 1ST 'CL' FUTURE USD 468.7901 0.37 2.96 0.37 4.38 -11.12 -5.99 -13.42 -5.97 -42.70 ENERIC 1ST 'CL' FUTURE USD 44.74 2.03 -0.11 1.24 -2.42 -21.48 -14.08 -22.18 -52.92 -51.96 OLD SPOT \$\text{NOZ}\$ USD 1113.56 -0.44 -3.29 -0.57 -2.24 -4.93 -7.81 -6.43 -8.72 -37.53 URRENCIES OLLAR INDEX SPOT USD 96.18501 0.06 -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 URG Spot URG Sp	S 10 YEAR IXED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR S OVEROPORATE TR S HIGH YIELD TR U CORPORATE TR U CORPORATE TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LOBAL EM TR (HEDGED) 8P/LSTA U.S. LEV LOAN	USD USD USD USD USD EUR USD USD USD USD EUR USD USD USD EUR USD USD USD USD USD USD USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365	0.01 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.26 -0.10 0.32	0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26	0.03 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.27 -0.10 0.32	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22	-0.01 -0.13 1.04 1.86 -0.09 -2.65 1.28 -1.42 -0.17 -2.39 0.48	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25	1.66 1.66 3.43 8.09 0.74 1.57 5.24
SCI INDUSTRIAL METALS TR USD 1009.412 -1.21 -0.07 -1.21 -1.70 -12.03 -16.18 -20.21 -24.33 -38.35 SCI PRECIOUS METALS TR USD 1365.419 -0.13 -3.54 -0.13 -2.13 -5.17 -8.93 -6.52 -9.76 -41.59 SCI AGRICULTURE TR USD 468.7901 0.37 -2.96 0.37 -4.38 -11.12 -5.99 -13.42 -5.97 -42.70 ENERIC 1ST 'CL' FUTURE USD 44.74 2.03 -0.11 1.24 -2.42 -21.48 -14.08 -22.18 -52.92 -51.96 OLD SPOT \$VOZ USD 1113.56 -0.44 3.29 -0.57 -2.24 -4.93 -7.81 -6.43 -8.72 -37.53 URRENCIES ULRENCIES ULLAR INDEX SPOT USD 96.18501 0.06 -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 Ure Spot EUR 1.1195 -0.26 -0.26 -0.10 -0.54 0.74 2.63 -27.70 -11.86 -13.58 apanese Yen Spot JPY 119.93 -0.17 0.38 -0.21 0.17 2.45 -0.34 -0.29 -9.75 -34.94 ritish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -6.15 razilian Real Spot) BRL 4.0095 -1.55 -1.47 -1.55 -1.47 -1.55 -7.75 -21.46 -21.07 -33.72 -38.12 -49.45 hina Rennihol Spot SGD 1.4307 -0.20 0.40 -0.02 0.11 -2.45 -2.50 -2.38 -3.42 #N/A N/A ringapore Dollar Spot SGD 1.4307 -0.25 0.89 0.80 -2.41 -5.74 -5.42 -11.79 -23.71 -32.45 DOLT TITLY / LIQUIDITY INDICES BOE SPX VOLATILITY INDIX USD 22.55 -7.96 -3.92 -7.96 -13.57 34.31 53.72 17.45 39.54 43.54 SD SWAP SPREAD SEMI 2YR 12.85 -9.11 15.30 0.09 -12.18 -55.92 -54.87 -49.08 -56.64 -19.45	S 10 YEAR IXED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S HIGH YIELD TR U CORPORATE TR U CORPORATE TR U CORPORATE TR LOBAL EM TR ARCLAYS GLOBAL CONVERT. LOBAL EM TR (HEDGED) BPILSTA U.S. LEV LOAN OMMODITY INDICES - BY TYPE	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365	0.01 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.26 -0.10 0.32 -0.07	0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99	0.03 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.27 -0.10 0.32 -0.07	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95 -1.68	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36	1.04 1.86 -0.09 -2.65 1.28 -1.42 -0.17 -2.39 0.48 -4.48	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25 -5.22	1.66 1.66 3.43 8.09 0.74 1.57 5.24
SCI PRECIOUS METALS TR USD 1365.419 -0.13 -3.54 -0.13 -2.13 -5.17 -8.93 -6.52 -9.76 -41.59 SCI AGRICULTURE TR USD 468.7901 0.37 2.96 0.37 4.38 -11.12 -5.99 -13.42 -5.97 42.70 ENERIC IST 'CL' FUTURE USD 468.7901 0.37 2.96 0.37 4.38 -11.12 -5.99 -13.42 -5.97 42.70 ENERIC IST 'CL' FUTURE USD 44.74 2.03 -0.11 1.24 -2.42 -21.48 -14.08 -22.18 -52.92 -51.96 OLD SPOT S/OZ USD 1113.56 -0.44 3.29 -0.57 -2.24 -4.93 -7.81 -6.43 -8.72 -37.53 ENERIC IST 'CL' FUTURE USD 96.18501 0.06 -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 USD 96.18501 0.06 -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 USD 95.00 USD 96.18501 0.06 -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 USD 95.00 USD 96.18501 0.06 -0.02 0.10 -0.54 0.74 2.63 -7.70 -11.86 -13.58 4.00 USD 96.18501 0.07 0.02 0.00 -1.00 -0.54 0.74 2.63 -7.70 -11.86 -13.58 4.00 USD 96.18501 0.07 0.02 0.00 -1.03 -2.99 2.11 -2.79 -6.21 -6.15 1.00 USD 96.18501 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0	S 10 YEAR IXED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S HIGH YIELD TR UGOVERNMENT TR U CORPORATE TR U HIGH YIELD TR U HIGH YIELD TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LOBAL EM TR (HEDGED) RPILSTA U.S. LEV LOAN OMMODITY INDICES - BY TYPE SCI INDEX TOTAL RETURN	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551	0.01 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.26 -0.10 0.32 -0.07	0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99	0.03 0.00 0.12 0.07 0.01 0.21 0.23 0.20 0.27 -0.10 0.32 -0.07	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95 -1.68	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36	1.04 1.86 -0.09 -2.65 1.28 -1.42 -0.17 -2.39 0.48 -4.48	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25 -5.22	1.66 1.66 3.43 8.09 0.74 1.57 5.24
SCI AGRICULTURE TR USD 468.7901 0.37 2.96 0.37 4.38 -11.12 -5.99 -13.42 -5.97 -42.70 ENERIC 1ST 'CL' FUTURE USD 44.74 2.03 -0.11 1.24 -2.42 -21.48 -14.08 -22.18 -52.92 -51.96 OLD SPOT \$VOZ USD 1113.56 -0.44 -3.29 -0.57 -2.24 -4.93 -7.81 -6.43 -8.72 -37.53 URRENCIES URRENCIES OLLAR INDEX SPOT USD 96.18501 0.06 -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 URG Spot EUR 1.1195 -0.26 -0.26 -0.10 -0.54 0.74 2.63 -7.70 -11.86 -13.58 URG Spot USD 199.9 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -6.15 EXAMPLEA Spot USD BRL 4.0095 -1.55 1.4.7 -1.55 -7.75 -21.46 -21.07 -2.99 2.11 -2.79 -6.21 -6.15 EXAMPLEA Spot USD BRL 4.0095 -1.55 1.4.7 -1.55 -7.75 -21.46 -2.90 2.10 -2.01 -2	S 10 YEAR XED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S HIGH YIELD TR U GOVERNMENT TR U HIGH YIELD TR U HIGH YIELD TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LOBAL EM TR (HEDGED) 8P/LSTA U.S. LEV LOAN OMMODITY INDICES - BY TYPE SCI INDEX TOTAL RETURN SCI ENERGY TR	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716	0.01 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.26 -0.10 0.32 -0.07	0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99	0.03 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.27 -0.10 0.32 -0.07	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95 -1.68	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36	1.04 1.86 -0.09 -2.65 1.28 -1.42 -0.17 -2.39 0.48 -4.48	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25 -5.22	1.66 1.66 3.43 8.09 0.74 1.57 5.24
ENERIC 1ST 'CL' FUTURE USD 44.74 2.03 -0.11 1.24 -2.42 -21.48 -14.08 -22.18 -52.92 -51.96 OLD SPOT \$\(\)OLD \$\(\)OLD \$\(\)D 1113.56 -0.44 -3.29 -0.57 -2.24 -4.93 -7.81 -6.43 -8.72 -37.53 \end{align*} URRENCIES URRENCIES USD 96.18501 0.06 -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 Urg \$\(\)PV 119.93 -0.16 -0.26 -0.26 -0.10 -0.54 0.74 2.63 -7.70 -11.86 -13.58 apanese Yen Spot JPY 119.93 -0.17 0.38 -0.21 0.17 2.45 -0.34 -0.29 -9.75 -34.94 titish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -6.15 -6.15 arazilian Real Spot BRL 4.0095 -1.55 1.4.7 1.55 -77.75 -21.46 -21.07 -33.72 -38.12 -49.45 hina Renminibi Spot CNY 6.3571 -0.02 0.40 -0.02 0.11 -2.45 -2.50 -2.38 -3.42 #NVA NVA ingapore Dollar Spot SGD 1.4307 -0.20 0.57 -0.79 -1.26 -5.98 -5.29 -7.54 -11.27 -14.16 orwaydian Krone Spot NOK 8.427 -0.25 0.89 0.80 -2.41 -5.74 -5.42 -11.79 -23.71 -32.45 DOLATILITY / LIQUIDITY INDICES BOE SPX VOLATILITY / INDX USD 22.55 -7.96 -3.92 -7.96 -13.57 34.31 53.72 17.45 39.54 43.54 SD SWAP SPREAD SEMI 2YR 12.85 -9.11 15.30 0.09 -12.18 -55.92 -54.87 -49.08 -56.64 -19.45	S 10 YEAR XED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S HIGH YIELD TR U GOVERNMENT TR U CORPORATE TR U CORPORATE TR U HIGH YIELD TR U CORPORATE TR LOBAL EM TR (HEDGED) &PILSTA U.S. LEV LOAN OMMODITY INDICES - BY TYPE SCI INDUSTRIAL METALS TR	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412	0.01 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 -0.10 0.32 -0.07	0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99	0.03 0.00 0.12 0.07 0.01 0.23 0.20 0.27 0.10 0.32 -0.07	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -0.95 -1.68	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36	-0.01 -0.13 -1.04 1.86 -0.09 -2.65 -1.42 -0.17 -2.39 0.48 -4.48 -20.05 -22.90 -20.21	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25 -5.22 -48.97 -55.61 -38.35	1.66 1.66 3.43 8.09 0.74 1.57 5.24
OLD SPOT \$VOZ USD 1113.56 -0.44 -3.29 -0.57 -2.24 -4.93 -7.81 -6.43 -8.72 -37.53 URRENCIES OLLAR INDEX SPOT USD 96.18501 0.06 -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 URD Spot EUR 1.1195 -0.26 -0.26 -0.10 -0.54 0.74 2.63 -7.70 -11.86 -13.58 apanese Yen Spot JPY 119.93 -0.17 0.38 -0.21 0.17 2.45 -0.34 -0.29 -9.75 -34.94 titish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -6.15 azilian Real Spot BRL 4.0095 -1.55 1.47 -1.55 -7.75 -21.46 -21.07 -33.72 -38.12 -49.45 hina Renninbi Spot CNY 6.3571 -0.02 0.40 -0.02 0.11 -2.45 -2.50 -2.38 -3.42 #N/A N/A mapapore Dollar Spot SGD 1.4307 -0.20 -0.57 -0.79 -1.26 -5.98 -5.29 -7.54 -11.27 -14.16 orwegian Krone Spot NOK 8.427 -0.25 0.89 0.80 -2.41 -5.74 -5.42 -11.79 -23.71 -32.45 DLATILITY / LIQUIDITY INDICES BOE SPX VOLATILITY INDX USD 22.55 -7.96 -3.92 -7.96 -13.57 34.31 53.72 17.45 39.54 43.54 SD SWAP SPREAD SEMI 2YR 12.85 -9.11 15.30 0.09 -12.18 -55.92 -54.87 -49.08 -56.64 -19.45	S 10 YEAR XED INCOME INDICES - BY TYL LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S CHIGH YIELD TR U GOVERNMENT TR U CORPORATE TR U HIGH YIELD TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LOBAL EM TR (HEDGED) SPILSTA U.S. LEV LOAN OMMODITY INDICES - BY TYPE SCI INDEX TOTAL RETURN SCI ENERGY TR SCI INDUSTALLA TR SCI PRECIOUS METALS TR	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412 1365.419	0.01 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.26 -0.10 0.32 -0.07	0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99	0.03 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.27 -0.10 0.32 -0.07	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95 -1.68	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36	-0.01 -0.13 -0.13 -1.04 -1.86 -0.09 -2.65 -1.42 -0.17 -2.39 -0.48 -4.48 -20.05 -22.20 -20.21 -6.52	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03 -42.05 -52.72 -24.33 -9.76	9.51 3.93 6.52 10.49 19.44 20.56 5.25 -5.22 -48.97 -55.61 -38.35 -41.59	1.66 1.66 3.43 8.09 0.74 1.57 5.24
OLLAR INDEX SPOT USD 96.18501 0.06 -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 uro Spot EUR 1.1195 -0.26 -0.26 -0.10 -0.54 0.74 2.63 -7.70 -11.86 -13.58 spanese Yen Spot JPY 119.93 -0.17 0.38 -0.21 0.17 2.45 -0.34 -0.29 -9.75 -34.94 tish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -6.15 razilian Real Spot BRL 4.0995 -1.55 -1.47 -1.55 -7.75 -21.46 -21.07 -33.72 -38.12 -49.45 hina Renminbl Spot CNY 6.3571 -0.02 0.40 -0.02 0.11 -2.45 -2.50 -2.38 -3.42 #N/A N/A nagapore Dollar Spot SGD 1.4307 -0.20 -0.57 -0.79 -1.26 -5.98 -	S 10 YEAR XED INCOME INDICES - BY TYL LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S HIGH YIELD TR UGOVERNMENT TR U CORPORATE TR U HIGH YIELD TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LOBAL EM TR (HEDGED) BP/LSTA U.S. LEV LOAN OMMODITY INDICES - BY TYPE SCI INDEX TOTAL RETURN SCI ENERGY TR SCI PRECIOUS METALS TR SCI PRECIOUS METALS TR SCI PRECIOUS METALS TR SCI AGRICULTURE TR	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412 1365.419 468.7901	0.01 0.00 0.12 0.07 0.01 -0.21 0.20 0.26 -0.10 0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.37	0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99	0.03 0.00 0.12 0.07 0.01 0.21 0.23 0.20 0.27 -0.10 0.32 -0.07	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95 -1.68 -2.75 -4.45 -1.70 -2.13 4.38	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16 -18.40 -22.97 -12.03 -5.17 -11.12	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36 -15.05 -18.23 -16.18 -8.93 -5.99	-0.01 -0.13 1.04 1.86 -0.09 -2.65 1.28 -1.42 -0.17 -2.39 0.48 -4.48 -20.05 -22.90 -20.21 -6.52 -13.42	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03 -42.05 -52.72 -24.33 -9.76 -5.97	9,51 3,93 6,52 10,49 19,44 13,03 23,74 20,56 5,25 -5,22 -48,97 -55,61 -38,35 41,59 -42,70	1.66 1.66 3.43 8.09 0.74 1.57 5.24
OLLAR INDEX SPOT USD 96.18501 0.06 -0.02 -0.11 0.44 0.14 -1.22 6.62 12.44 20.69 uro Spot EUR 1.1195 -0.26 -0.26 -0.10 -0.54 0.74 2.63 -7.70 -11.86 -13.58 spanese Yen Spot JPY 119.93 -0.17 0.38 -0.21 0.17 2.45 -0.34 -0.29 -9.75 -34.94 tish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -6.15 razilian Real Spot BRL 4.0995 -1.55 -1.47 -1.55 -7.75 -21.46 -21.07 -33.72 -38.12 -49.45 hina Renminbl Spot CNY 6.3571 -0.02 0.40 -0.02 0.11 -2.45 -2.50 -2.38 -3.42 #N/A N/A nagapore Dollar Spot SGD 1.4307 -0.20 -0.57 -0.79 -1.26 -5.98 -	S 10 YEAR XED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S HIGH YIELD TR U GOVERNMENT TR U CORPORATE TR SCI SCI BLED TR SCI INDEX TOTAL RETURN SCI INDUSTRIAL METALS TR SCI PRECIOUS METALS TR SCI PRECIOUS METALS TR SCI AGRICULTURE TR ENERIC 1ST 'CL' FUTURE	USD USD USD USD USD USD USD USD USD EUR USD EUR USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412 1365.419 468.7901 44.74	0.01 0.00 0.12 0.07 0.01 -0.21 0.20 0.26 -0.10 0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.37 2.03	0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99 -0.07 -3.54 2.96 -0.11	0.03 0.00 0.12 0.07 0.01 -0.21 0.20 0.27 -0.10 0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.30 -1.21 -0.13	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -0.95 -1.68 -2.75 -4.45 -1.70 -2.13 4.38 -2.42	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16 -18.40 -22.97 -12.03 -5.17 -11.12 -21.48	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36 -15.05 -18.23 -16.18 -8.93 -5.99 -14.08	-0.01 -0.13 -1.04 1.86 -0.09 -2.65 -1.28 -1.42 -0.17 -2.39 -0.48 -4.48 -20.05 -22.90 -20.21 -6.52 -13.42 -22.18	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03 -42.05 -52.72 -24.33 -9.76 -5.97 -52.92	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25 -5.22 -48.97 -55.61 -38.35 -41.59 -42.70 -51.96	1.66 1.66 3.43 8.09 0.74 1.57 5.24
Luro Spot EUR 1.1195 -0.26 -0.26 -0.26 -0.10 -0.54 0.74 2.63 -7.70 -11.86 -13.58 spanese Yen Spot JPY 119.93 -0.17 0.38 -0.21 0.17 2.45 -0.34 -0.29 -9.75 -34.94 trish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -6.15 razilian Real Spot BRL 4.0095 -1.55 1.47 -1.55 -7.75 -21.49 -21.07 -33.72 -38.12 -49.45 nina Renminibi Spot CNY 6.3571 -0.02 0.40 -0.02 0.11 -2.45 -2.50 -2.38 -3.42 #N/A N/A ngapore Dollar Spot SGD 1.4307 -0.20 -0.57 -0.79 -1.26 -5.98 -5.29 -7.54 -11.27 -14.16 onwegian Krone Spot NOK 8.427 -0.25 0.89 0.80 -2.41<	S 10 YEAR XED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S HIGH YIELD TR U GOVERNMENT TR U CORPORATE TR SCI SCI BLOST TR SCI INDEX TOTAL RETURN SCI INDUSTRIAL METALS TR SCI PRECIOUS METALS TR SCI PRECIOUS METALS TR SCI AGRICULTURE TR ENERIC 1ST 'CL' FUTURE OLD SPOT \$/OZ	USD USD USD USD USD USD USD USD USD EUR USD EUR USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412 1365.419 468.7901 44.74	0.01 0.00 0.12 0.07 0.01 -0.21 0.20 0.26 -0.10 0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.37 2.03	0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99 -0.07 -3.54 2.96 -0.11	0.03 0.00 0.12 0.07 0.01 -0.21 0.20 0.27 -0.10 0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.30 -1.21 -0.13	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -0.95 -1.68 -2.75 -4.45 -1.70 -2.13 4.38 -2.42	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16 -18.40 -22.97 -12.03 -5.17 -11.12 -21.48	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36 -15.05 -18.23 -16.18 -8.93 -5.99 -14.08	-0.01 -0.13 -1.04 1.86 -0.09 -2.65 -1.28 -1.42 -0.17 -2.39 -0.48 -4.48 -20.05 -22.90 -20.21 -6.52 -13.42 -22.18	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03 -42.05 -52.72 -24.33 -9.76 -5.97 -52.92	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25 -5.22 -48.97 -55.61 -38.35 -41.59 -42.70 -51.96	1.66 1.66 3.43 8.09 0.74 1.57 5.24
apanese Yen Spot JPY 119.93 -0.17 0.38 -0.21 0.17 2.45 -0.34 -0.29 -9.75 -34.94 1159 Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -6.15 -6.15 122 -1.09 -1.03 -2.99 2.11 -2.79 -6.21 -6.15 -	S 10 YEAR XED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S HIGH YIELD TR U GOVERNMENT TR U CORPORATE TR SCI SCI SCI STALL CONVERT. LOBAL EM TR (HEDGED) 8PILSTA U.S. LEV LOAN OMMODITY INDICES - BY TYPE SCI INDEX TOTAL RETURN SCI INDEX TOTAL RETURN SCI INDUSTRIAL METALS TR SCI PRECIOUS METALS TR SCI AGRICULTURE TR ENERIC 1ST 'CL' FUTURE OLD SPOT \$10Z URRENCIES	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412 1365.419 468.7901 44.74 1113.56	0.01 0.00 0.12 0.07 0.01 -0.21 0.20 0.26 -0.10 0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.37 -0.44	-0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99 -0.45 -0.99 -0.07 -3.54 2.96 -0.11 -3.29	0.03 0.00 0.12 0.07 0.01 0.21 0.20 0.27 0.10 0.32 -0.07 -0.13 0.96 -1.21 -0.13 0.37 -0.13	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95 -1.68 -2.75 -4.45 -1.70 -2.13 4.38 -2.42 -2.24	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16 -18.40 -22.97 -12.03 -5.17 -11.12 -21.48 -4.93	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36 -15.05 -18.23 -16.18 -8.93 -5.99 -14.08 -7.81	-0.01 -0.13 -0.13 -0.09 -2.65 -1.28 -1.42 -0.17 -2.39 -0.48 -4.48 -20.05 -22.90 -20.21 -6.52 -13.42 -6.43	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03 42.05 -52.72 -24.33 -9.76 -5.97 -52.92 -8.72	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25 -5.22 -48.97 -56.61 -38.35 -41.59 -42.70 -51.96 -37.53	1.66 1.66 3.43 8.09 0.74 1.57 5.24
Titish Pound Spot GBP 1.5131 0.07 -0.25 0.09 -1.03 -2.99 2.11 -2.79 -6.21 -6.15 razilian Real Spot BRL 4.0095 -1.55 -1.47 -1.55 -7.75 -21.46 -21.07 -33.72 -38.12 -49.45 hina Renminbi Spot CNY 6.3571 -0.02 0.40 -0.02 0.11 -2.45 -2.50 -2.38 -3.42 #NA N/A ingapore Dollar Spot SGD 1.4307 -0.20 -0.57 -0.79 -1.26 -5.98 -5.29 -7.54 -11.27 -14.16 orwegian Krone Spot NCK 8.427 -0.25 0.89 0.80 -2.41 -5.74 -5.42 -11.79 -23.71 -32.45 OLATILITY INDICES BOE SPX VOLATILITY INDIX USD 22.55 -7.96 -3.92 -7.96 -13.57 34.31 53.72 17.45 39.54 43.54 SD SWAP SPREAD SEMI 2YR 12.85 -9.11 15.30 0.09 -12.18 -55.92 -54.87 -49.08 -56.64 -19.45	S 10 YEAR XED INCOME INDICES - BY TYL LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S CHIGH YIELD TR UGOVERNMENT TR U CORPORATE TR U HIGH YIELD TR U CORPORATE TR U HIGH YIELD TR JACLAYS GLOBAL CONVERT. LOBAL EM TR (HEDGED) BPILSTA U.S. LEV LOAN OMMODITY INDICES - BY TYPE SCI INDEX TOTAL RETURN SCI ENERGY TR SCI INDUSTRIAL METALS TR SCI PRECIOUS METALS TR SCI PRECIOUS METALS TR SCI PRECIOUS TYPE SCI SCI STUCK TYPE OLD SPOT \$100Z URRENCIES OLLAR INDEX SPOT	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412 1365.419 468.7901 44.74 1113.56	0.01 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.26 -0.10 0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.37 2.03 -0.44	-0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99 -0.45 -0.99 -0.07 -3.54 2.96 -0.11 -3.29	0.03 0.00 0.12 0.07 0.01 0.21 0.23 0.20 0.27 -0.10 0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.37 1.24 -0.57	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95 -1.68 -2.75 -4.45 -1.70 -2.13 4.38 -2.42 -2.24	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16 -18.40 -22.97 -12.03 -5.17 -11.12 -21.48 -4.93	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36 -15.05 -18.23 -16.18 -8.93 -5.99 -14.08 -7.81	-0.01 -0.13 1.04 1.86 -0.09 -2.65 1.28 -1.42 -0.17 -2.39 0.48 -4.48 -20.05 -22.90 -6.52 -13.42 -22.18 -6.43	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03 -42.05 -52.72 -24.33 -9.76 -5.97 -52.92 -8.72	9.51 3.93 6.52 10.49 19.44 20.56 5.25 -5.22 -48.97 -55.61 -38.35 -41.59 -42.70 -51.96 -37.53	1.66 1.66 3.43 8.09 0.74 1.57 5.24
razilian Real Spot BRL 4.0095 -1.55 -1.47 -1.55 -7.75 -21.46 -21.07 -33.72 -38.12 -49.45 hina Reminibil Spot CNY 6.3571 -0.02 0.40 -0.02 0.11 -2.45 -2.50 -2.38 -3.42 #WA N/A ingapore Dollar Spot SGD 1.4307 -0.25 0.89 0.80 -1.26 -5.98 -5.29 -7.54 -11.27 -14.16 orwegian Krone Spot NOK 8.427 -0.25 0.89 0.80 -2.41 -5.74 -5.42 -11.79 -23.71 -32.45 OLATILITY / LIQUIDITY INDICES BOE SPX VOLATILITY INDX USD 22.55 -7.96 -3.92 -7.96 -13.57 34.31 53.72 17.45 39.54 43.54 SD SWAP SPREAD SEMI 2YR 12.85 -9.11 15.30 0.09 -12.18 -55.92 -54.87 49.08 -56.64 -19.45	S 10 YEAR XED INCOME INDICES - BY TYL LOBAL AGG TR HEDGED S GOVERNMENT TR S COPPORATE TR S HIGH YIELD TR UGOVERNMENT TR U CORPORATE TR U HIGH YIELD TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LOBAL EM TR (HEDGED) APPLISTA U.S. LEV LOAN OMMODITY INDICES - BY TYPE SCI INDEX TOTAL RETURN SCI ENERGY TR SCI INDEX TOTAL RETURN SCI ENERGY TR SCI PRECIOUS METALS TR SCI AGRICULTURE TR ENERIC 1ST 'CL' FUTURE OLD SPOT \$/OZ URRENCIES OLLAR INDEX SPOT. URO SPOT.	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412 1365.419 468.7901 44.74 1113.56	0.01 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.26 -0.10 0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.37 2.03 -0.44	-0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99 -0.45 -0.99 -0.07 -3.54 2.96 -0.11 -3.29	0.03 0.00 0.12 0.07 0.01 0.21 0.23 0.20 0.27 -0.10 0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.37 1.24 -0.57	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95 -1.68 -2.75 -4.45 -1.70 -2.13 4.38 -2.42 -2.24	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16 -18.40 -22.97 -12.03 -5.17 -11.12 -21.48 -4.93	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36 -15.05 -18.23 -16.18 -8.93 -5.99 -14.08 -7.81	-0.01 -0.13 1.04 1.86 -0.09 -2.65 1.28 -1.42 -0.17 -2.39 0.48 -4.48 -20.05 -22.90 -20.21 -6.52 -13.42 -22.18 -6.43	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03 -42.05 -52.72 -24.33 -9.76 -5.97 -52.92 -8.72	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25 -5.22 -48.97 -55.61 -38.35 -41.59 -42.70 -51.96 -37.53	1.66 1.66 3.43 8.09 0.74 1.57 5.24
hina Renminbi Spot CNY 6.3571 -0.02 0.40 -0.02 0.11 -2.45 -2.50 -2.38 -3.42 #N/A N/A ingapore Dollar Spot SGD 1.4307 -0.20 -0.57 -0.79 -1.26 -5.98 -5.29 -7.54 -11.27 -14.16 onwegian Krone Spot NOK 8.427 -0.25 0.89 0.80 -2.41 -5.74 -5.42 -11.79 -23.71 -32.45 OLATILITY / LIQUIDITY INDICES BOE SPX VOLATILITY INDX USD 22.55 -7.96 -3.92 -7.96 -13.57 34.31 53.72 17.45 39.54 43.54 SD SWAP SPREAD SEMI 2YR 12.85 -9.11 15.30 0.09 -12.18 -55.92 -54.87 -49.08 -56.64 -19.45	S 10 YEAR XED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S HIGH YIELD TR UGOVERNMENT TR U HOW THE TR WHO THE TR WHO THE TR WHO THE TR SCI INDEX TOTAL RETURN SCI PRECIOUS METALS TR SCI PRECIOUS METALS TR SCI PRECIOUS METALS TR SCI PRECIOUS TO THE TR SCI AGRICULTURE TR ENERIC 1ST 'CL' FUTURE OLD SPOT \$10Z URREAN TO THE TR URD SPOT URD SPOT	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412 1365.419 468.7901 447.4 1113.56	0.01 0.00 0.12 0.07 0.01 -0.21 0.20 0.26 -0.10 0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.37 2.03 -0.44	-0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99 -0.07 -3.54 2.96 -0.11 -3.29	0.03 0.00 0.12 0.07 0.01 0.23 0.20 0.27 0.10 0.32 -0.07 -0.13 0.96 -1.21 -0.13 0.37 -0.14 -0.57	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95 -1.68 -2.75 -4.45 -1.70 -2.13 -4.38 -2.42 -2.24 0.44 -0.54 -0.17	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16 -18.40 -22.97 -12.03 -5.17 -11.12 -21.48 -4.93	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36 -15.05 -18.23 -16.18 -8.93 -5.99 -14.08 -7.81	-0.01 -0.13 1.04 1.86 -0.09 -2.65 1.28 -1.42 -0.17 -2.39 0.48 -4.48 -20.05 -22.90 -20.21 -6.52 -13.42 -22.18 -6.43	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03 -42.05 -52.72 -24.33 -9.76 -59.92 -8.72	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25 -5.22 -48.97 -55.61 -38.35 -41.59 -42.70 -51.90 -37.53	1.66 1.66 3.43 8.09 0.74 1.57 5.24
Ingapore Dollar Spot SGD 1.4307 -0.20 -0.57 -0.79 -1.26 -5.98 -5.29 -7.54 -11.27 -14.16	S 10 YEAR XED INCOME INDICES - BY TYL LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S CHICATOR TO THE UGOVERNMENT TR U CORPORATE TR U HIGH YIELD TR U CORPORATE TR U HIGH YIELD TR U CORPORATE TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LOBAL EM TR (HEDGED) BPILSTA U.S. LEV LOAN OMMODITY INDICES - BY TYPE SCI INDEX TOTAL RETURN SCI ENERGY TR SCI PRECIOUS METALS TR SCI PRECIOUS METALS TR SCI AGRICULTURE TR EN GIA SCILL THE OLD SPOT SIOZ URRENCIES OLLAR INDEX SPOT UTO Spot spanaese Yen Spot titish Pound Spot	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412 1365.419 468.7901 447.4 1113.56	0.01 0.00 0.12 0.07 0.01 -0.21 0.20 0.26 -0.10 0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.37 -0.94 -0.10 -0.1	-0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99 -0.45 -0.99 -0.07 -3.54 2.96 -0.11 -3.29 -0.26 -0.26 -0.26 -0.26 -0.26 -0.26 -0.27 -0.29	0.03 0.00 0.12 0.07 0.01 0.21 0.23 0.20 0.27 0.10 0.32 0.07 0.13 0.96 1.121 0.13 0.37 1.24 0.57	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95 -1.68 -2.75 -4.45 -1.70 -2.13 4.38 -2.42 -2.24 0.44 -0.54 -0.57 -0.17 -1.03	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16 -18.40 -22.97 -12.03 -5.17 -11.12 -21.48 -4.93	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36 -15.05 -18.23 -16.18 -8.93 -5.99 -14.08 -7.81	-0.01 -0.13 1.04 1.86 -0.09 -2.65 1.28 -1.42 -0.17 -2.39 0.48 -4.48 -20.05 -22.90 -20.21 -6.52 -13.42 -22.14 -6.43	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03 42.05 -52.72 -24.33 -9.76 -5.97 -5.97 -5.97 -5.92 -8.72	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25 -5.22 -48.97 -55.61 -38.35 -41.59 -42.70 -51.96 -37.53	1.66 1.66 3.43 8.09 0.74 1.57 5.24
orweglan Krone Spot NOK 8.427 -0.25 0.89 0.80 -2.41 -5.74 -5.42 -11.79 -23.71 -32.45 OLATILITY / LIQUIDITY INDICES BOE SPX VOLATILITY INDX USD 22.55 -7.96 -3.92 -7.96 -13.57 34.31 53.72 17.45 39.54 43.54 SD SWAP SPREAD SEMI 2YR 12.85 -9.11 15.30 0.09 -12.18 -55.92 -54.87 -49.08 -56.64 -19.45	S 10 YEAR XED INCOME INDICES - BY TYL LOBAL AGG TR HEDGED S S GOVERNMENT TIR S CORPORATE TR S CHIGH YIELD TR UGOVERNMENT TR U CORPORATE TR U HIGH YIELD TR U CORPORATE TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LOBAL EM TR (HEDGED) APPLISTA U.S. LEV LOAN OMMODITY INDICES - BY TYPE SCI INDEX TOTAL RETURN SCI ENERGY TR SCI INDEX TOTAL RETURN SCI ENERGY TR SCI PRECIOUS METALS TR SCI PRECIOUS METALS TR SCI AGRICULTURE TR ENERIC 1ST 'CL' FUTURE OLLO SPOT SIVOZ URRENCIES OLLAR INDEX SPOT URO SPOT UTO SPOT UTO SPOT INTISH POUNT INTISH	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412 1365.419 468.7901 44.74 1113.56	0.01 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.26 -0.13 -0.73 -0.96 -1.21 -0.13 0.37 2.03 -0.44	-0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99 -0.45 -0.99 -0.07 -3.54 2.96 -0.11 -3.29 -0.02 -0.26 -0.38 -0.21 -0.30 -0.45 -0.99 -0.45 -0.99 -0.14 -0.99 -0.11 -0.20 -0.11 -0.20	0.03 0.00 0.12 0.07 0.01 0.21 0.23 0.20 0.27 0.10 0.32 0.07 -0.13 0.36 -1.21 -0.13 0.37 1.24 -0.57	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95 -1.68 -2.75 -4.45 -1.70 -2.13 4.38 -2.24 -2.24 -0.54 0.17 -1.03 -7.75	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16 -18.40 -22.97 -12.03 -5.17 -11.12 -21.48 -4.93 0.14 0.74 2.45 -2.99 -21.46	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36 -15.05 -18.23 -16.18 -8.93 -5.99 -14.08 -7.81 -1.22 2.63 -0.34 2.11 -21.07	-0.01 -0.13 -0.13 -0.09 -2.65 -1.42 -0.17 -2.39 -0.48 -4.48 -0.05 -22.90 -2.29 -1.3.42 -22.18 -6.43 -0.62 -7.70 -0.29 -0.27 -0	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03 -42.05 -52.72 -24.33 -9.76 -5.97 -52.92 -8.72 -11.86 -9.75 -6.21 -38.12	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.65 5.25 -5.22 -48.97 -55.61 -38.35 -41.59 -42.70 -51.96 -37.53	1.66 1.66 3.43 8.09 0.74 1.57 5.24
OLATILITY / LIQUIDITY INDICES BOE SPX VOLATILITY INDX USD 22.55 -7.96 -3.92 -7.96 -13.57 34.31 53.72 17.45 39.54 43.54 ISD SWAP SPREAD SEMI 2YR 12.85 -9.11 15.30 0.09 -12.18 -55.92 -54.87 -49.08 -56.64 -19.45	IS 10 YEAR IXED INCOME INDICES - BY TYPE BLOBAL AGG TR HEDGED IS GOVERNMENT TR IS CORPORATE TR IS HIGH YIELD TR ULGOVERNMENT ULGOVERNMENT TR ULGOVERNMENT ULGOVERNMENT ULGOVERNMENT UL	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412 1365.419 468.7901 44.74 1113.56	0.01 0.00 0.12 0.07 0.01 0.23 0.20 0.26 -0.10 0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.37 2.03 -0.44 -0.06 -0.26 -0.17 0.07 -0.75 -0.07	-0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99 -0.07 -3.54 2.96 -0.11 -3.29 -0.02 -0.26 0.38 -0.25 -1.47 0.40	0.03 0.00 0.12 0.07 0.01 0.23 0.20 0.27 0.10 0.32 -0.07 -0.13 0.96 -1.21 -0.13 0.37 1.24 -0.57	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -0.95 -1.68 -2.75 -4.45 -1.70 -2.13 -4.38 -2.42 -2.24 0.44 -0.54 0.17 -1.03 -7.75 0.11	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16 -18.40 -22.97 -12.03 -5.17 -11.12 -21.48 -4.93 -0.14 0.74 2.45 -2.29 -2.45	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36 -15.05 -18.23 -16.18 -8.93 -5.99 -14.08 -7.81 -1.22 -2.63 -0.34 -2.11 -2.107 -2.50	-0.01 -0.13 -1.04 1.86 -0.09 -2.65 -1.28 -1.42 -0.17 -2.39 -0.48 -4.48 -20.05 -22.90 -20.21 -6.52 -13.42 -22.18 -6.43 -7.70 -0.29 -2.79 -0.29 -2.79 -0.29 -2.218 -0.43	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03 -42.05 -52.72 -24.33 -9.76 -5.97 -52.92 -8.72 -11.86 -9.75 -6.21 -38.12 -3.42	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25 -5.22 -48.97 -55.61 -38.35 -41.59 -42.79 -42.79 -42.79 -42.79 -43.88 -37.53	1.66 1.66 3.43 8.09 0.74 1.57 5.24
BOE SPX VOLATILITY INDX USD 22.55 -7.96 -3.92 -7.96 -13.57 34.31 53.72 17.45 39.54 43.54 SD SWAP SPREAD SEMI 2YR 12.85 -9.11 15.30 0.09 -12.18 -55.92 -54.87 -49.08 -56.64 -19.45	S 10 YEAR XED INCOME INDICES - BY TYL LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S CHICATOR TO THE UGOVERNMENT TR UGOVERNMENT TR UGOVERNMENT TR UGOVERNMENT TR UHIGH YIELD TR UHIGH YIELD TR UHIGH YIELD TR ARCLAYS GLOBAL CONVERT. LOBAL EM TR (HEDGED) BPILSTA U.S. LEV LOAN OMMODITY INDICES - BY TYPE SCI INDEX TOTAL RETURN SCI ENERGY TR SCI AGRICULTURE TR SCI AGRICULTURE TR SCI AGRICULTURE OLD SPOT S/OZ URRENCIES OLLAR INDEX SPOT TURO Spot apanese Yen Spot ritish Pound Spot rizzilian Real Spot hina Reminibi Spot Ingapore Dollar Spot	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412 1365.419 468.7901 447.4 1113.56	0.01 0.00 0.12 0.07 0.01 -0.21 0.20 0.26 -0.10 0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.37 -0.94 -0.10 -0.1	-0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99 -0.07 -3.54 2.96 -0.11 -3.29 -0.02 -0.26 -0.38 -0.11 -3.29	0.03 0.00 0.12 0.07 0.01 0.21 0.23 0.20 0.27 0.10 0.32 0.07 0.13 0.96 1.21 0.13 0.37 1.24 0.57	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95 -1.68 -2.75 -4.45 -1.70 -2.13 4.38 -2.42 -2.24 0.44 -0.54 0.17 -1.03 -7.75 0.11 -1.26	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16 -18.40 -22.97 -12.03 -5.17 -11.12 -21.48 -4.93 	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36 -15.05 -18.23 -16.18 -8.93 -5.99 -14.08 -7.81 -1.22 2.63 -0.34 2.11 -21.07 -2.50 -5.29	-0.01 -0.13 -0.13 -0.09 -2.65 -1.42 -0.17 -2.39 -0.48 -4.48 -20.05 -22.90 -20.21 -6.52 -13.42 -22.18 -6.43 -6.62 -7.70 -7.29 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03 42.05 -52.72 -24.33 -9.76 -5.97 -52.92 -8.72 12.44 -11.86 -9.75 -6.21 -38.12 -3.42 -11.27	9,51 3,93 6,52 10,49 19,44 13,03 23,74 20,56 5,25 -5,22 -48,97 -55,61 -38,35 -41,59 -42,70 -51,96 -37,53 20,69 -13,58 -34,94 -6,15 -49,49 -6,15 -49,49 -6,15 -49,49 -6,15 -49,49 -6,15 -49,49 -41,16	1.66 1.66 3.43 8.09 0.74 1.57 5.24
SD SWAP SPREAD SEMI 2YR 12.85 -9.11 15.30 0.09 -12.18 -55.92 -54.87 -49.08 -56.64 -19.45	S 10 YEAR XED INCOME INDICES - BY TYI LOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR S CHICATOR TO THE UGOVERNMENT TR UGOVERNMENT TR UGOVERNMENT TR UGOVERNMENT TR UGOVERNMENT TR UHGHYIELD TR HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LOBAL EM TR (HEDGED) &PILSTA U.S. LEV LOAN OMMODITY INDICES - BY TYPE SCI INDEX TOTAL RETURN SCI ENERGY TR SCI INDEX TOTAL RETURN SCI ENERGY TR SCI PRECIOUS METALS TR SCI AGRICULTURE TR ENGICULTURE TR ENGICULTURE TR ENGICULTURE OLD SPOT S/OZ URRENCIES OLLAR INDEX SPOT TURO Spot spanases Yen Spot ritish Pound Spot ingapore Dollar Spot onweglan Krone Spot onweglan Krone Spot	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412 1365.419 468.7901 447.4 1113.56	0.01 0.00 0.12 0.07 0.01 -0.21 0.20 0.26 -0.10 0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.37 -0.94 -0.10 -0.1	-0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99 -0.07 -3.54 2.96 -0.11 -3.29 -0.02 -0.26 -0.38 -0.11 -3.29	0.03 0.00 0.12 0.07 0.01 0.21 0.23 0.20 0.27 0.10 0.32 0.07 0.13 0.96 1.21 0.13 0.37 1.24 0.57	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95 -1.68 -2.75 -4.45 -1.70 -2.13 4.38 -2.42 -2.24 0.44 -0.54 0.17 -1.03 -7.75 0.11 -1.26	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16 -18.40 -22.97 -12.03 -5.17 -11.12 -21.48 -4.93 	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36 -15.05 -18.23 -16.18 -8.93 -5.99 -14.08 -7.81 -1.22 2.63 -0.34 2.11 -21.07 -2.50 -5.29	-0.01 -0.13 -0.13 -0.09 -2.65 -1.42 -0.17 -2.39 -0.48 -4.48 -20.05 -22.90 -20.21 -6.52 -13.42 -22.18 -6.43 -6.62 -7.70 -7.29 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79 -2.79	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03 42.05 -52.72 -24.33 -9.76 -5.97 -52.92 -8.72 12.44 -11.86 -9.75 -6.21 -38.12 -3.42 -11.27	9,51 3,93 6,52 10,49 19,44 13,03 23,74 20,56 5,25 -5,22 -48,97 -55,61 -38,35 -41,59 -42,70 -51,96 -37,53 20,69 -13,58 -34,94 -6,15 -49,49 -6,15 -49,49 -6,15 -49,49 -6,15 -49,49 -6,15 -49,49 -41,16	1.66 1.66 3.43 8.09 0.74 1.57 5.24
	S 10 YEAR XED INCOME INDICES - BY TYL LOBAL AGG TR HEDGED S GOVERNIMENT TR S CORPORATE TR S CHICK THE SHIGH YIELD TR U GOVERNIMENT TR S CI GON THE TE THE SECION TO THE TE THE SECION TO THE TE THE SECION TO THE TE THE SECION THE	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412 1365.419 468.7901 44.74 1113.56	0.01 0.00 0.12 0.07 0.01 -0.21 0.20 0.26 -0.10 -0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.37 2.03 -0.44 -0.06 -0.17 0.07 -1.55 -0.02 -0.20 -0.26 -0.17 -0.21 -0.21 -0.21 -0.21 -0.32 -0.07 -0.21 -0.32 -0.07 -0.21 -0.21 -0.20 -0.20 -0.20 -0.20 -0.32 -0.07 -0.21 -0.13 -0.21 -0.13 -0.21 -0.20	-0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99 -0.45 -0.99 -0.07 -3.54 2.96 -0.11 -3.29 -0.02 -0.26 0.38 -0.25 -1.47 0.40 -0.57 0.89	0.03 0.00 0.12 0.07 0.01 0.21 0.23 0.20 0.27 0.10 0.32 0.07 0.13 0.96 1.121 0.13 0.37 1.24 0.57 	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -0.95 -1.68 -2.75 -4.45 -1.70 -2.13 -4.38 -2.42 -2.24 0.44 -0.54 0.17 -1.03 -7.75 0.11 -1.26 -2.41	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16 -18.40 -22.97 -12.03 -5.17 -11.12 -21.48 -4.93 -2.99 -21.46 -2.99 -21.46 -2.45 -5.98 -5.74	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36 -15.05 -18.23 -16.18 -8.93 -5.99 -14.08 -7.81 -1.22 2.63 -0.34 2.11 -21.07 -2.50 -5.29 -5.42	-0.01 -0.13 1.04 1.86 -0.09 -2.65 1.28 -1.42 -0.17 -2.39 0.48 -4.48 -20.05 -22.90 -20.21 -6.52 -13.42 -22.14 -6.43 -6.62 -7.70 -7.79 -7	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03 42.05 -52.72 -24.33 -9.76 -5.97 -52.92 -8.72 12.44 -11.86 -9.75 -6.21 -38.12 -38.12 -38.12 -1.27 -23.71	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25 -5.22 -48.97 -55.61 -38.35 -41.59 -42.70 -51.96 -37.53 -20.69 -37.53 -34.94 -6.15 -49.45 **WA N/A	1.66 1.66 3.43 8.09 0.74 1.57 5.24
ED SPREAD 34.94 1.19 7.05 1.19 17.09 30.23 36.70 58.75 57.03 27.43	S 10 YEAR XED INCOME INDICES - BY TYL LOBAL AGG TR HEDGED S GOVERNIMENT TR S CORPORATE TR S CHIGH YIELD TR U GOVERNIMENT TR U CORPORATE TR U HIGH YIELD TR U HIGH YIELD TR U HIGH YIELD TR ARCLAYS GLOBAL CONVERT. LOBAL EM TR (HEDGED) APPLISTA U.S. LEV LOAN OMMODITY INDICES - BY TYPE SCI INDEX TOTAL RETURN SCI ENERGY TR SCI ENERGY TR SCI PRECIOUS METALS TR SCI PRECIOUS METALS TR SCI PRECIOUS METALS TR SCI AGRICULTURE TR ENERIC 1ST 'CL' FUTURE OLD SPOT \$10Z URRENCIES OLLAR INDEX SPOT URD Spot INDICATE S	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412 1365.419 468.7901 44.74 1113.56	0.01 0.00 0.12 0.07 0.01 -0.21 0.23 0.20 0.26 -0.13 -0.73 -0.96 -1.21 -0.13 0.37 2.03 -0.44 0.06 -0.26 -0.17 -1.55 -0.02 -0.02 -0.25	-0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99 -0.07 -3.54 2.96 -0.11 -3.29 -0.02 -0.26 0.38 -0.11 -3.29 -0.25 -1.47 0.40 -0.57 0.89	0.03 0.00 0.12 0.07 0.01 0.21 0.23 0.20 0.27 0.10 0.32 0.07 -0.13 0.36 -1.21 -0.13 0.37 1.24 -0.57 -0.10 -0.20 0.20 0.32 0.07 -0.10 0.32 0.07 -0.10 0.32 0.07 -0.10 0.32 0.07 -0.10 0.32 0.07 -0.10 0.32 0.07 -0.10 0.10 -0.00 -0.	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95 -1.68 -2.75 -4.45 -1.70 -2.13 4.38 -2.42 -2.24 0.44 -0.54 0.17 -1.03 -7.75 0.11 -1.26 -2.41	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16 -18.40 -22.97 -12.03 -5.17 -11.12 -21.48 -4.93 -2.45 -2.45 -2.45 -5.74 34.31	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36 -15.05 -18.23 -16.18 -8.93 -5.99 -14.08 -7.81 -1.22 2.63 -0.34 2.11 -21.07 -2.50 -5.29 -5.42	-0.01 -0.13 -0.13 -0.09 -2.65 -1.42 -0.17 -2.39 -0.48 -4.48 -20.05 -22.90 -6.52 -13.42 -22.18 -6.43 -22.18 -6.43 -22.92 -2.79 -2.79 -2.38 -7.70 -2.38 -7.70 -7.70 -7.79	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03 -42.05 -52.72 -24.33 -9.76 -5.97 -5.92 -8.72 12.44 -11.86 -9.75 -6.21 -38.12 -3.42 -11.27 -23.71	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25 -5.22 -48.97 -55.61 -41.59 -42.70 -51.96 -37.53 20.69 -13.58 -34.45 #WA N/A -14.16 -32.45	1.66 1.66 3.43 8.09 0.74 1.57 5.24
	IS 10 YEAR IXED INCOME INDICES - BY TYP ILOBAL AGG TR HEDGED S GOVERNMENT TR S CORPORATE TR IS HIGH YIELD TR UGOVERNMENT TR U HOGY YIELD TR U HOGH YIELD TR ARCLAYS GLOBAL CONVERT. ILOBAL EM TR (HEDGED) SPIPISTA U.S. LEV LOAN OMMODITY INDICES - BY TYPE SICI INDEX TOTAL RETURN ISCI ENERGY TR ISCI PICTIOUS METALS TR ISCI AGRICULTURE TR ISCI AGRICULTURE TR ISCI AGRICULTURE TR ISCI AGRICULTURE TO INTERENCE 1ST 'CL' FUTURE IOLD SPOT S/OZ URRENCIES OULLAR INDEX SPOT IUTO Spot apanese Yen Spot ritalian Real Spot hina Renminbi Spot ingapore Dollar Spot ovwegian Krone Spot BOC SPAY VOLATILITY INDICES BOE SPAY VOLATI	USD	0.6567 2.0403 SUER 480.51 2115.62 2585.18 1577.98 242.1538 242.09 268.32 209.52 321.8899 91.07365 JER 2584.551 485.716 1009.412 1365.419 468.7901 44.74 1113.56 96.18501 1.1195 119.93 1.5131 4.0095 6.3571 1.4307 8.427	0.01 0.00 0.12 0.07 0.01 0.23 0.20 0.26 -0.10 0.32 -0.07 -0.73 -0.96 -1.21 -0.13 0.37 -0.44 -0.06 -0.26 -0.17 0.07 -0.25 -0.25 -0.25 -0.25 -0.26 -0.17 -0.27	-0.04 -0.12 0.11 0.58 0.20 -1.43 0.61 -0.30 -0.84 -1.26 -0.20 -0.99 -0.45 -0.99 -0.07 -3.54 -0.96 -0.11 -3.29 -0.02 -0.26 0.38 -0.25 -1.47 0.40 -0.57 0.89 -3.92 -3.92	0.03 0.00 0.12 0.07 0.01 0.23 0.20 0.27 0.10 0.32 -0.07 -0.13 0.96 -1.21 -0.13 0.37 1.24 -0.57 -0.11 -0.10 -0.21 0.02 0.27 -0.10 -0.21 -0.21 -0.32 -0.73 -0.96 -1.21 -0.13 -0.73 -0.96 -1.21 -0.13 -0.73 -0.96 -1.21 -0.13 -0.77 -0.10 -0.77 -0.79 -0.80 -0.90 -0.	-0.05 -0.14 0.70 0.94 0.77 -2.77 1.57 -0.35 -1.77 -2.76 -0.95 -1.68 -2.75 -4.45 -1.70 -2.13 4.38 -2.42 -2.24 0.44 -0.54 0.17 -1.03 -7.75 0.11 -1.26 -2.41 -13.57 -12.18	0.03 -0.34 1.70 2.03 1.03 -5.29 3.07 0.04 -1.71 -6.71 -1.97 -4.16 -18.40 -22.97 -12.03 -5.17 -11.12 -21.48 -4.93 -2.45 -2.45 -5.98 -5.74 34.31 -55.92	0.12 0.13 -0.98 0.13 -2.58 -5.13 -2.47 -2.81 -3.19 -6.33 -2.22 -5.36 -15.05 -18.23 -16.18 -8.93 -5.99 -14.08 -7.81 -1.22 -2.63 -0.34 -2.11 -2.107 -2.50 -5.29 -5.42 -5.3,72 -5.4,87	-0.01 -0.13 -1.04 1.86 -0.09 -2.65 -1.28 -1.42 -0.17 -2.39 -0.48 -4.48 -20.05 -22.90 -20.21 -6.52 -13.42 -22.18 -6.43 -0.29 -2.70 -0.29 -2.73 -0.29 -2.73 -0.29 -2.73 -1.74 -1.79 -1	0.13 -0.38 2.95 3.40 1.16 -3.82 3.75 0.02 0.59 -0.85 -1.15 -6.03 -42.05 -52.72 -24.33 -9.76 -5.97 -52.92 -8.72 	9.51 3.93 6.52 10.49 19.44 13.03 23.74 20.56 5.25 -5.22 -48.97 -55.61 -38.35 -41.59 -42.70 -51.96 -37.53 20.69 -13.58 -34.94 -6.15 +9.42 +9.42 +9.42 +9.43 +9.44 +9.45 +9.44 +9.45 +9.44 +9.44 +9.45 +9.44 +9.45 +9.44 +9.45 +	Yield to W 1.66 1.66 3.43 8.09 0.74 1.57 5.26 5.94

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