Bedrock Friday October 16th Newsletter

Another week has flowed and passed, offering no events of significance to inspire our thoughts. We are shaking-off the horrors of the past quarter, tracking the now unfolding Q3 earnings season. So far, of the 34 S&P companies which have given us their earnings, 71% have beaten expectations on average by 4.5% and the rest missed on average by 70% - effectively a 10% miss when excluding Monsanto! This is supportive for the markets which have indeed shown their appreciation - The S&P has risen by 5.4% this month, now showing a loss of 1.7% YTD. Not too shabby, and the index itself is at 2'023. From here, the index must rise 10% to meet our year-end target of 2'229 set at year-end 2014... But then again, is it earnings? Top line sales? Or is it the Fed that drives markets? Clearly, the former define the long-run, but we know that "long-run" is a sequence of short-term events, and these are clearly driven by the central banks. This said we have seen a change in market sentiment and expectations as to the Fed's actions; the tone has changed from quasi certitude of an impending rise in rates to a view that it will be later and smaller. The bottom line, according to Oppenheimer's head of portfolio strategy Andrew Burkly, is that stocks needn't worry about a looming Fed shock.

An unusually public rift between the Fed chair and two governors is adding to an already confused policy message that has been hurting the central bank's credibility with markets. The split in views inside the Fed became very apparent this week when two Fed governors Daniel Tarullo and Lael Brainard each spoke against raising rates this year because of concerns about the economy. Yellen, Vice Chairman Stanley Fischer and Dudley have said they would like to raise rates this year, depending on the economic data. The data, just in the last week has been mixed, with softer retail sales, weaker than expected producer prices, flat business inventories, but low weekly jobless claims; in fact at the lowest level in four decades! Core CPI gained 0.2% in September, as expected, while PPI was weaker. Overall, U.S. economic activity continued to expand modestly from mid-August through early October. It's not stellar, but there is expansion. Deflation talk these days is mostly centred on the Eurozone and parts of the emerging markets, but the U.S. is dancing on the brink itself. In fact, if not for a comparatively high inflation rate in the Western quadrant, the U.S. itself actually would have had a negative CPI rating in August, driving its economy into the same deflationary malaise found in other slow-growth regions.

Seven years after the West went 'all-in' on QE and ZIRP, the U.S./Japan/Europe could shift toward fiscal stimulus via government spending on infrastructure or more aggressive income redistribution. Asset returns have jumped while global economic growth has been anaemic in what we could call the most deflationary expansion of all time. GDP gains in the U.S. have averaged barely 2% during the post-Great Recession recovery, bringing some economists to believe a global recession could hit in 2016. Easy-money measures have helped boost Wall Street, with the S&P 500 up about 200% since the March 2009 lows as companies have spent some \$2 trillion on stock repurchases. Dividend payments also have soared during the period, with the second quarter's \$105 billion increase being the biggest in 10 years. Income growth disparities have jumped in the past 10 years. The highest-paid 10% of workers saw wages increase 4.6% annually from 2003-2013, while the lowest 10% saw their wages decline 2.2% - (a trend synonymous with the 1920s, another period infamous for 'inequality'). Consequently, the top 0.1% of the U.S. population now controls 22% of the wealth, while the bottom 90% of U.S. households control just 23%. Inequality may become the driver for a policy shift towards infrastructure investing – led by populist politicians See Trump (R) and Sanders (D)?

A yellow flag for Investors who fear a "black swan" catastrophic event in the financial markets can be verified in the CBOE Skew Index. Its goal is to determine the S&P's tail risk or the "risk of outlier returns, two or more standard deviations below the mean". Put simply, traders are buying options that pay off only if the stock market drops massively. At its Monday closing level of 148.92, the Skew Index is higher now than levels hit in 2006 before the housing bubble popped and 1998 amid the Long-Term Capital Management implosion. But then, to be sure, black swan events by definition are supposed to be unpredictable. And a history of the Skew Index shows that its track record is mixed. That being said perhaps we should take a little look at the energy sector again. Geopolitical developments have market participants rebuilding an oil-price risk premium attached to potential production outages in the Middle East. Fighting in Syria (and Russia's intervention there), plus attacks by ISIS on production facilities in northern Iraq — all of this has raised the risk of outages occurring. UBS's Wealth Management analysts have raised their expectations for Brent oil going to \$72/Bbl within 12 months... Maybe the White Swan is just covered in oil?!

In case you are feeling disillusioned with the markets, the market savvy wizards of the Hedge Fund universe had the fourth losing month in a row in September, something that hasn't happened since 2008!

More seriously, we ask what the world is coming to now that Playboy has decided to stop nudity on its pages \odot



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Market Weekly Highlights:

- The US Dollar has lost a little ground this week against the majors, with the Dollar Index (DXY) currently at 94.50, off the lows of the week that we saw yesterday. The US\$ is now trading at about \$1.1370 against the EUR and at 0.9530 against the Swiss Franc. The Pound has strengthened against the USD and is at 1.5470. 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 has marginally strengthened over the last three days and is trading at 119.20. After the initial weakness in the USD, Gold rallied to as high as \$1,191 but has slipped back to \$1,175. WTI slid throughout the week, finding a footing at \$45/BbI. and is now at \$47/BbI. With Brent trading at \$50.30/BbI. The Russian Ruble is almost unchanged at 61.30, with the Brazilian Real steady as well at 3.80.
- The US 10Yr Treasury yield has moved lower throughout the week and is trading at 2.01%. We are now marginally lower than where we started the year after the rate rise has been postponed and the market has positioned for a rise later that previously expected. The German 10Yr Bund has also moved significantly lower during the week slipping from 0.62% to 0.54%. The Spanish 10Yr yield has followed the move and is trading around 1.79% having started the week as high as 1.85%. Italian 10Yr yield moved with a similar pattern to the Spanish yield and is trading at 1.62% this morning. In the UK, the yield on the Gilts has drifted lower from 1.86% to 1.78% as we write. The Swiss 10Yr yield moved from -0.17% to -0.21%.
- Equity Markets were generally all positive on the week as the earning seasons kicked off and the continuation of accommodative Fed monetary policy. The S&P500 closed last night at +0.45% for the week. The Dow Jones night moved back well above 17'000 points at +0.34% for the week and with the futures pointing to a flat open. The DAX is currently trading at +0.5% for the week; the CAC40 remains positive at +0.2%, SMI +0.7%, the UK FTSE trading at -0.3% and the EuroStoxx 50 at +0.5%. The Shanghai composite closed the week on another positive note of +6.5% whilst the Hang Seng Index was up +2.7% for the same period. In Japan the Nikkei was up by 0.83% for the week.



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Highlighted items are interesting data points for the week

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NOEK NAME	TII KA GEODAE EUK	EUR	1090.65	-0.05	-0.10	0.56	-1.11	-4.28	-5.80	-3.02	-2.12	2.85	
FIXED INCOME INDICES - YIELD QN US GOVERNMENT BONDS (Change in bpt) 105 2 YEAR USD 0.5927 0.00 -0.01 0.02 -0.06 -0.02 -0.02 -0.02 -0.04 -0.03 -1 105 2 YEAR USD 0.5927 0.00 -0.04 -0.04 -0.02 -0.06 0.11 -0.07 0.25 -1 105 10 YEAR USD 0.5927 0.00 -0.04 -0.08 0.12 -0.08 0.11 -0.07 0.25 -1 105 10 YEAR USD 0.5927 0.00 -0.04 -0.02 -0.28 -0.34 0.12 -0.16 -0.14 -1 105 10 YEAR USD 0.5927 0.00 -0.08 -0.02 -0.28 -0.34 0.12 -0.16 -0.14 -1 105 10 YEAR USD 20152 -0.01 -0.08 -0.02 -0.28 -0.34 0.12 -0.16 -0.14 -1 105 10 YEAR USD 20152 -0.32 0.33 0.37 1.03 1.54 -0.88 1.29 2.23 9.52 1.63 105 GOVERNMENT TR USD 2015 -0.32 0.43 0.43 0.25 1.58 1.94 0.15 2.05 2.18 4.54 1.63 105 CORPORATE TR USD 2001.5 -0.32 0.55 0.05 1.05 1.56 1.52 -2.29 0.54 0.51 0.54 1.63 105 HIGH YIELD TR USD 1611.8 -0.02 0.34 1.59 -0.96 -3.22 -4.14 0.57 -0.05 11.92 7.68 105 CORPORATE TR USD 2015 -0.02 0.34 1.59 -0.34 1.44 1.92 -0.07 -0.05 11.92 7.68 105 CORPORATE TR USD 243.57 -0.06 0.24 0.52 0.33 0.27 -2.62 0.33 1.29 0.33 1.28 1.48 105 LIGH YIELD TR USD 243.57 -0.06 0.24 0.52 0.33 0.27 -2.62 0.32 0.33 1.28 1.48 105 LIGH YIELD TR USD 214.91 0.72 0.38 2.47 1.12 -4.41 -5.12 0.12 4.83 2.31 -0.00 105 SAPLISTA U.S. LEV LOAN USD 90.72798 -0.03 0.08 0.24 1.11 0.37 1.63 2.39 0.46 5.57 5.30 105 SAPLISTA U.S. LEV LOAN USD 90.72798 -0.03 0.08 0.45 5.207 4.52 4.06 4.84 5.519 5.576 5.95 COMMODITY INDICES - BY TYPE OF ISSUER COMMODITY INDICES - BY TYPE OF ISSUER USD 40.33 0.41 0.07 1.18 0.73 1.33 1.17 1.2 2.18 0.32 1.29 1.48 0.32 1.49 1.40 0.72 1.33 1.17 1.43 0.14 0.54 0.54 0.54 0.54 0.54 0.54 0.54 0.5				-0.05	-0.10	0.56				-3.02	-2.12	2.85	15/10/2015
US 3 MONTH USD -0.0051 0.00 -0.01 0.02 -0.06 -0.02 -0.02 -0.04 -0.03 - US 2 VEAR USD -0.5927 0.00 -0.04 -0.04 -0.04 -0.02 -0.06 0.11 -0.07 0.25 - US 2 VEAR USD -0.5927 0.00 -0.04 -0.04 -0.02 -0.22 -0.06 0.11 -0.07 0.25 - USD -0.05 0.14 - USD -0.05 0.05 0.05 0.05 0.05 0.05 0.05 0.0	MARKET INDICES PERFOR		E	-0.05	-0.10		PRICE CHAN	GE IN % (unle					15/10/2015
US 2 YEAR USD 0.5827 0.00 -0.04 -0.04 -0.02 -0.28 -0.34 0.12 -0.16 -0.14 -0.07 0.25 - FIXED INCOME INDICES - BY TYPE OF ISSUER	MARKET INDICES PERFOR	CCY	E Last Price	1D	5D		PRICE CHAN	GE IN % (unle	ss indicated)				15/10/2015
US 10 YEAR USD 20122 -0.01 -0.08 -0.02 -0.26 -0.34 -0.12 -0.16 -0.14	MARKET INDICES PERFOR	CCY	E Last Price GOVERNMENT B	1D ONDS (Char	5D nge in bps)	MTD	PRICE CHAN	GE IN % (unle	ss indicated) 6M	YTD	1Y		15/10/2015
GLOBAL AGG TH HEOGED USD 481.68 -0.12 0.30 0.37 1.03 1.54 -0.88 1.29 2.23 9.52 1.63 US CORPORATE TR USD 2119-49 -0.23 0.43 0.25 1.58 1.94 0.15 2.05 2.18 4.54 1.63 US CORPORATE TR USD 2119-49 -0.23 0.43 0.25 1.58 1.94 0.15 2.05 2.18 4.54 1.63 US CORPORATE TR USD 2601.5 -0.32 0.55 0.65 1.66 1.52 -2.29 0.54 0.51 6.54 3.35 US HIGH YIELD TR USD 1611.8 -0.02 0.34 1.199 0.96 3.22 4.14 0.57 0.655 11.92 7.88 US HIGH YIELD TR USD 243.57 -0.06 0.34 1.199 0.96 3.22 4.14 0.57 0.655 11.92 7.88 US HIGH YIELD TR USD 243.57 -0.06 0.24 0.82 0.33 0.27 -2.62 0.82 0.33 1.2.86 1.48 US HIGH YIELD TR USD 243.57 -0.06 0.24 0.82 0.33 0.27 -2.62 0.82 0.33 1.2.86 1.48 US HIGH YIELD TR USD 214.91 0.72 0.38 2.247 1.27 4.41 -6.12 0.12 4.83 2.21 -0.06 0.34 1.00 0.34 1	MARKET INDICES PERFOR INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH	CCY ON US O	Last Price GOVERNMENT B -0.0051	1D ONDS (Char 0.00	5D nge in bps) -0.01	MTD 0.02	PRICE CHAN 1M -0.06	GE IN % (unle 3M -0.02	ss indicated) 6M -0.02	YTD -0.04	1Y -0.03		15/10/2015
SLOBAL AGG TR HEDGED USD 481.68 -0.12 0.30 0.37 1.03 1.54 -0.88 1.29 2.23 9.52 1.63	MARKET INDICES PERFOR INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR	CCY ON US G	Last Price GOVERNMENT B -0.0051 0.5927	1D ONDS (Char 0.00 0.00	5D nge in bps) -0.01 -0.04	MTD 0.02 -0.04	PRICE CHAN 1M -0.06 -0.22	GE IN % (unle 3M -0.02 -0.06	6M -0.02 0.11	YTD -0.04 -0.07	1Y -0.03 0.25		15/10/2015
US GOVERNMENT TR USD 2119.49 -0.23 0.43 0.25 1.58 1.94 0.15 2.05 2.18 4.54 1.63 1.83 SCORPORATE TR USD 2601.5 -0.32 0.55 0.65 1.66 1.52 -2.29 0.54 0.51 6.54 3.35 US HIGH YIELD'IR USD 1611.8 -0.02 0.34 1.93 0.96 -3.22 4.14 -0.57 -0.65 11.92 7.68 EU GOVERNMENT TR EUR 242.4141 -0.09 0.28 0.34 1.44 1.92 -2.62 1.39 4.14 1.91.0 0.72 0.26 0.24 0.82 0.33 12.86 1.48 0.25 0.27 -2.62 1.39 4.14 1.91.0 0.72 0.26 0.27 0.26 0.26 0.33 12.86 1.48 0.25 0.27 0.26 0.26 0.33 12.86 1.48 0.25 0.34 0.27 0.26 0.26 0.33 12.86 1.48 0.25 0.34 0.27 0.26 0.26 0.33 12.86 1.48 0.25 0.34 0.27 0.26 0.34 0.27 0.26 0.34 0.27 0.26 0.34 1.44 1.92 0.27 0.26 0.34 1.44 1.92 0.27 0.26 0.34 1.44 1.92 0.27 0.26 0.34 1.44 1.92 0.27 0.26 0.34 1.44 1.92 0.27 0.26 0.34 1.44 1.92 0.27 0.26 0.34 1.44 1.92 0.27 0.26 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.28 0.34 1.44 1.92 0.27 0.28 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.37 0.38 0.38 0.34 1.44 1.92 0.37 0.38 0.38 0.34 1.44 1.92 0.37 0.38 0.38 0.34 1.44 1.92 0.37 0.38 0.38 0.34 1.44 1.92 0.37 0.38 0.38 0.34 1.44 1.92 0.37 0.38 0.38 0.34 1.44 1.92 0.37 0.38 0.38 0.34 1.44 1.92 0.37 0.45 0.38 0.38 0.38 0.34 0.45 0.27 0.45 0.38 0.38 0.38 0.38 0.38 0.38 0.38 0.38	MARKET INDICES PERFOR INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH	CCY ON US G	Last Price GOVERNMENT B -0.0051 0.5927	1D ONDS (Char 0.00 0.00	5D nge in bps) -0.01 -0.04	MTD 0.02 -0.04	PRICE CHAN 1M -0.06 -0.22	GE IN % (unle 3M -0.02 -0.06	6M -0.02 0.11	YTD -0.04 -0.07	1Y -0.03 0.25		15/10/2015
US GOVERNMENT TR USD 2119.49 -0.23 0.43 0.25 1.58 1.94 0.15 2.05 2.18 4.54 1.63 1.83 SCORPORATE TR USD 2601.5 -0.32 0.55 0.65 1.66 1.52 -2.29 0.54 0.51 6.54 3.35 US HIGH YIELD'IR USD 1611.8 -0.02 0.34 1.93 0.96 -3.22 4.14 -0.57 -0.65 11.92 7.68 EU GOVERNMENT TR EUR 242.4141 -0.09 0.28 0.34 1.44 1.92 -2.62 1.39 4.14 1.91.0 0.72 0.26 0.24 0.82 0.33 12.86 1.48 0.25 0.27 -2.62 1.39 4.14 1.91.0 0.72 0.26 0.27 0.26 0.26 0.33 12.86 1.48 0.25 0.27 0.26 0.26 0.33 12.86 1.48 0.25 0.34 0.27 0.26 0.26 0.33 12.86 1.48 0.25 0.34 0.27 0.26 0.26 0.33 12.86 1.48 0.25 0.34 0.27 0.26 0.34 0.27 0.26 0.34 0.27 0.26 0.34 1.44 1.92 0.27 0.26 0.34 1.44 1.92 0.27 0.26 0.34 1.44 1.92 0.27 0.26 0.34 1.44 1.92 0.27 0.26 0.34 1.44 1.92 0.27 0.26 0.34 1.44 1.92 0.27 0.26 0.34 1.44 1.92 0.27 0.26 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.28 0.34 1.44 1.92 0.27 0.28 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.27 0.28 0.34 1.44 1.92 0.37 0.38 0.38 0.34 1.44 1.92 0.37 0.38 0.38 0.34 1.44 1.92 0.37 0.38 0.38 0.34 1.44 1.92 0.37 0.38 0.38 0.34 1.44 1.92 0.37 0.38 0.38 0.34 1.44 1.92 0.37 0.38 0.38 0.34 1.44 1.92 0.37 0.38 0.38 0.34 1.44 1.92 0.37 0.45 0.38 0.38 0.38 0.34 0.45 0.27 0.45 0.38 0.38 0.38 0.38 0.38 0.38 0.38 0.38	MARKET INDICES PERFOR INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR	CCY ON US O USD USD USD	Last Price SOVERNMENT B -0.0051 0.5927 2.0122	1D ONDS (Char 0.00 0.00	5D nge in bps) -0.01 -0.04	MTD 0.02 -0.04	PRICE CHAN 1M -0.06 -0.22	GE IN % (unle 3M -0.02 -0.06	6M -0.02 0.11	YTD -0.04 -0.07	1Y -0.03 0.25		
US CORPORATE TR USD 2601.5 -0.32	MARKET INDICES PERFORMANCE NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY	CCY ON US O USD USD USD USD	Last Price GOVERNMENT B -0.0051 0.5927 2.0122 SUER	1D ONDS (Char 0.00 0.00 -0.01	5D nge in bps) -0.01 -0.04 -0.08	MTD 0.02 -0.04 -0.02	PRICE CHAN 1M -0.06 -0.22 -0.28	GE IN % (unle 3M -0.02 -0.06 -0.34	6M -0.02 0.11 0.12	YTD -0.04 -0.07 -0.16	1Y -0.03 0.25 -0.14	3Y - - -	Yield to Work
USHIGH YELD TR USD 1811.8 -0.02 0.34 1.93 -0.96 -3.22 4.14 -0.57 0.65 11.92 7.68 EU GOVERNMENT TR EUR 242.4141 -0.09 0.28 0.34 1.44 1.92 -2.62 1.39 4.14 19.10 0.72 EU CORPORATE TR USD 243.57 -0.06 0.24 0.62 0.33 0.27 -2.62 -0.62 0.33 12.86 1.48 EU HIGH YIELD TR EUR 271.88 0.06 0.29 1.50 -0.31 -1.02 -2.44 1.16 2.82 23.87 4.92 BARCLAYS GLOBAL CONVERT. USD 271.89 0.06 0.29 1.50 -0.31 -1.02 -2.44 1.16 2.82 23.87 4.92 BARCLAYS GLOBAL CONVERT. USD 328.0106 0.19 0.66 2.22 1.11 -0.37 -1.63 2.39 0.46 5.87 5.30 SSP/LSTA U.S. LEV LOAN USD 90.72798 -0.03 0.08 -0.45 -2.07 4.52 -6.06 4.84 -5.19 -5.76 5.95 COMMODITY INDICES -BY TYPE OF ISSUER GSCI INDEX TOTAL RETURN USD 2632.109 -0.44 -3.57 1.09 0.79 -11.88 -17.39 -18.58 -36.65 -47.79 GSCI ENERGY TR USD 491.923 -0.45 -6.36 0.31 0.60 -15.00 -23.63 -21.91 46.66 -55.45 S.95 GSCI ENGY TR USD 491.923 -0.45 -6.36 0.31 0.60 -15.00 -23.63 -21.91 46.66 -55.45 S.95 GSCI GRICULTURE TR USD 1462.749 0.61 3.84 6.99 8.24 3.71 1.143 0.14 5.48 -35.42 S.95 GSCI GRICULTURE TR USD 46.38 1.60 -5.06 4.50 1.17 -9.59 -22.37 -19.67 46.85 -50.51 S.95 GOLDRENT INSULT THE TREATH USD 46.38 1.60 -5.06 4.50 1.17 -9.59 -22.37 -19.67 46.85 -50.51 S.95 GENERIC 1ST 'CL' FUTURE USD 46.38 1.60 -5.06 4.50 1.17 -9.59 -22.37 -19.67 46.85 -50.51 S.95 DOLLAR INDEX SPOT USD 94.371 0.14 -0.33 -1.92 -0.96 -3.24 -2.99 4.69 11.24 19.01 EURO Spot EUR 1.1386 -0.13 0.11 1.74 0.72 4.56 5.67 6.00 1.123 -12.89 Japanese Ver Spot EUR 1.1386 -0.13 0.11 1.74 0.72 4.56 5.67 6.00 1.10.8 -3.34 -3.84 S.96 S.96 S.96 S.96 S.96 S.96 S.96 S.96	MARKET INDICES PERFOR INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED	CCY ON US O USD USD USD USD USD USD USD	Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68	1D ONDS (Char 0.00 0.00 -0.01	5D nge in bps) -0.01 -0.04 -0.08	MTD 0.02 -0.04 -0.02 0.37	PRICE CHAN 1M -0.06 -0.22 -0.28	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54	-0.02 0.11 0.12	-0.04 -0.07 -0.16	-0.03 0.25 -0.14	3Y - - - - 9.52	Yield to Wor
EU GOVERNMENT TR	MARKET INDICES PERFOR INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR	CCY ON US O USD	Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49	1D ONDS (Char 0.00 0.00 -0.01 -0.12 -0.23	5D nge in bps) -0.01 -0.04 -0.08	0.02 -0.04 -0.02 0.37 0.25	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94	ss indicated) 6M -0.02 0.11 0.12 -0.88 0.15	-0.04 -0.07 -0.16 1.29 2.05	1Y -0.03 0.25 -0.14 2.23 2.18	3Y - - - - 9.52 4.54	Yield to Wor 1.63 1.63
EU CORPORATE TR USD 243.57 -0.06 0.24 0.82 0.33 0.27 -2.62 -0.82 0.33 12.86 1.48 EU HIGH YIELD TR EUR 271.88 0.06 0.29 1.60 -0.31 -1.02 -2.44 1.16 2.62 23.87 4.92 4.91 0.72 0.38 2.47 -1.27 4.41 -6.12 0.12 4.83 23.21 -0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.	MARKET INDICES PERFORMANCE INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR	CCY ON US D USD USD USD USD USD USD USD USD USD US	Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5	1D ONDS (Char 0.00 0.00 -0.01 -0.12 -0.23 -0.32	5D nge in bps) -0.01 -0.04 -0.08 0.30 0.43 0.55	0.02 -0.04 -0.02 0.37 0.25 0.65	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52	6M -0.02 0.11 0.12 -0.88 0.15 -2.29	-0.04 -0.07 -0.16 1.29 2.05 0.54	-0.03 0.25 -0.14 2.23 2.18 0.51	9.52 4.54 6.54	Yield to Wor 1.63 1.63 3.35
EUR 271.88 0.06 0.29 1.60 -0.31 -1.02 -2.44 1.16 2.82 23.87 4.92 BARCLAYS GLOBAL CONVERT. USD 214.91 0.72 0.38 2.47 -1.27 4.4.1 -6.12 0.12 4.83 23.21 - GLOBAL EMIT (HEDGED) USD 328.0106 0.19 0.66 2.22 1.11 0.37 -1.63 2.39 0.46 5.87 5.30 S&P/LSTA U.S. LEV LOAN USD 90.72798 -0.03 0.08 -0.45 -2.07 4.52 -6.06 4.84 -5.19 -5.76 5.95 COMMODITY INDICES -BY TYPE OF ISSUER SSCI INDEX TOTAL RETURN USD 2632.109 -0.44 -3.57 1.09 0.79 -11.88 -17.39 -18.58 -36.65 -47.79 SSCI ENERGY TR USD 491.923 -0.45 -6.36 0.31 0.60 1.500 -23.63 -21.91 46.66 -55.45 GSCI INDUSTRIAL METALS TR USD 1044.695 -0.22 3.37 2.24 -0.30 -7.03 -13.93 -17.42 -21.18 -32.46 SSCI APRECIOUS METALS TR USD 1462.749 0.61 3.64 6.99 8.24 3.71 -1.43 0.14 -5.48 -35.42 GENERIC IST 'CL' FUTURE USD 46.38 1.60 -5.06 4.50 -1.17 -9.59 -22.37 -19.67 46.85 -50.51 GOLD SPOT SIOZ USD 1183.1 -0.59 1.62 5.47 5.05 2.68 -1.88 -0.74 -5.07 -32.70 DOLLAR INDEX SPOT USD 94.371 0.14 -0.33 -1.92 -0.96 -3.24 -2.99 4.69 11.24 19.01 EURO Spot EUR 1.1386 -0.13 0.11 1.74 0.72 4.56 5.67 6.01 -11.23 -12.89 Japanese Yen Spot USD 94.371 0.14 -0.33 0.41 0.51 1.74 0.72 4.56 5.67 6.01 -11.23 -12.89 Swiss Franc Spot UFF 0.9506 -0.28 0.87 2.10 1.88 0.47 0.28 4.30 -1.13 -2.85 SPRISHIR POUND Spot SQD USD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 -4.06 -7.77 -11.73 NOKWESIA FRANC SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 -4.06 -7.77 -11.73 NOKWESIA FRANC SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 -4.06 -7.77 -11.73 NOKWESIA FRANC SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 -4.06 -7.77 -11.73 NOKWESIA FRANC SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 -4.06 -7.77 -11.73 NOKWESIA FRANC SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 -4.06 -7.77 -11.73 NOKWESIA FRANC SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 -4.06 -7.77 -11.73 NOKWESIA FRANC SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 -4.06 -7.77 -11.73 NOKWESIA FRANC SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 -4.06 -7.77 -11.73 NOKWESIA FRANC SGD 2.05 4.49 3.34 -11.55 -1.573 -5.590 4.7.12 -5.68 2.36	MARKET INDICES PERFORMANCE INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US CORPORATE TR US HIGH YIELD TR	CCY USD	E Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8	1D ONDS (Chai 0.00 0.00 -0.01 -0.12 -0.23 -0.32 -0.02	5D nge in bps) -0.01 -0.04 -0.08 0.30 0.43 0.55 0.34	0.02 -0.04 -0.02 0.37 0.25 0.65 1.93	1M -0.06 -0.22 -0.28 -1.03 -1.58 -1.66 -0.96	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22	-0.02 0.11 0.12 -0.88 0.15 -2.29 -4.14	-0.04 -0.07 -0.16 -1.29 2.05 0.54 -0.57	1Y -0.03 0.25 -0.14 2.23 2.18 0.51 -0.65	9.52 4.54 6.54 11.92	Yield to Wor 1.63 1.63 3.35 7.68
GLOBAL EM TR (HEDGED) USD 328.0106 0.19 0.66 2.22 1.11 - 0.37 - 1.63 2.39 0.46 5.87 5.30 SAP/LSTA U.S. LEV LOAN USD 90.72798 -0.03 0.08 -0.45 -2.07 4.52 -6.06 4.84 -5.19 -5.76 5.95 COMMODITY INDICES - BY TYPE OF ISSUER GSCI INDEX TOTAL RETURN USD 2632.109 -0.44 -3.57 1.09 0.79 -11.88 -17.39 -18.58 -36.85 -47.79 GSCI ENERGY TR USD 491.923 -0.45 -6.36 0.31 0.60 -15.00 -23.63 -21.91 46.66 -55.45 GSCI INDUSTRIAL METALS TR USD 1044.695 -0.22 3.37 2.24 -0.30 -7.03 -13.93 -17.42 -21.18 -32.46 GSCI AGRICULTURE TR USD 470.1813 -0.71 -0.61 0.67 1.62 -8.88 -3.48 -13.17 -10.47 -40.32 GENERIC 1ST "CL" FUTURE USD 46.38 1.60 -5.06 4.50 -1.17 -9.59 -22.37 -19.67 46.85 -50.51 GENERIC 1ST "CL" FUTURE USD 183.1 -0.59 1.62 5.47 5.05 2.68 -1.88 -0.74 -5.07 -32.70 CURRENCIES DOLLAR INDEX SPOT USD 94.371 0.14 -0.33 -1.92 -0.96 -3.24 -2.99 4.69 11.24 19.01 Euro Spot EUR 1.1386 -0.13 0.11 1.74 0.72 4.56 5.67 -6.01 -11.23 -12.89 Japanese Yen Spot JPY 118.9 -0.23 0.91 0.59 1.17 4.17 -0.13 0.50 -10.78 -33.81 British Pound Spot GBP 1.5459 0.12 1.01 2.31 -0.00 -0.85 3.64 -0.04 -3.79 -3.94 Swiss Franc Spot CHF 0.9506 -0.28 0.87 2.10 1.88 0.47 0.28 4.30 -1.13 -2.85 Singapore Dollar Spot SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 4.06 -7.77 -11.73 NOKWESIAN KORNES SPOT NOK 6.0975 0.06 -0.17 5.22 0.01 0.86 4.25 7.92 -19.13 -30.07 VOLATILITY / LIQUIDITY INDICES USD 16.05 -10.98 -12.77 -34.49 -24.82 32.54 27.38 -16.41 -36.31 5.45 USD SWAP SPREAD SEMI 2YR 11.43 6.12 4.49 3.94 USD SWAP SPREAD SEMI 2YR 11.43 6.12 4.49 3.94 USD SWAP SPREAD SEMI 2YR 11.43 6.12 4.49 3.94 USD SWAP SPREAD SEMI 2YR 11.43 6.12 4.49 3.94 USD SWAP SPREAD SEMI 2YR 11.43 6.12 4.49 3.94 USD SWAP SPREAD SEMI 2YR 11.43 6.12 4.49 3.94 USD SWAP SPREAD SEMI 2YR 11.43 6.12 4.49 3.94 USD SWAP SPREAD SEMI 2YR 11.43 6.12 6.36	MARKET INDICES PERFORENCE NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR	CCY ON US O USD	E Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141	1D ONDS (Char 0.00 0.00 -0.01 -0.12 -0.23 -0.32 -0.02 -0.09	5D nge in bps) -0.01 -0.04 -0.08 0.30 0.43 0.55 0.34 0.28	0.02 -0.04 -0.02 0.37 0.25 0.65 1.93 0.34	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92	-0.02 0.11 0.12 -0.88 0.15 -2.29 -4.14 -2.62	-0.04 -0.07 -0.16 	1Y -0.03 0.25 -0.14	9.52 4.54 6.54 11.92	Yield to Wor 1.63 1.63 3.35 7.68 0.72
SSEP/LSTA U.S. LEV LOAN USD 90.72798 -0.03 0.08 -0.45 -2.07 -4.52 -6.06 -4.84 -5.19 -5.76 5.95	MARKET INDICES PERFORMANCE INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR	CCY O ON US O USD USD USD USD USD USD USD USD USD USD	E Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57	1D ONDS (Char 0.00 0.00 -0.01 -0.12 -0.23 -0.32 -0.02 -0.09 -0.06	5D nge in bps) -0.01 -0.04 -0.08 -0.30 0.43 0.55 0.34 0.28 0.24	0.02 -0.04 -0.02 0.37 0.25 0.65 1.93 0.34	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27	-0.02 0.11 0.12 -0.88 0.15 -2.29 -4.14 -2.62 -2.62	-0.04 -0.07 -0.16 -1.29 2.05 0.54 -0.57 1.39 -0.82	1Y -0.03 0.25 -0.14	9.52 4.54 6.54 11.92 19.10 12.86	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48
COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN USD 2632.109 -0.44 -3.57 1.09 0.79 -11.88 -17.39 -18.58 -36.65 -47.79 GSCI ENERGY TR USD 491.923 -0.45 -6.36 0.31 0.60 -15.00 -23.63 -21.91 -46.66 -55.45 GSCI INDUSTRIAL METALS TR USD 1044.695 -0.22 3.37 2.24 -0.30 -7.03 -13.93 -17.42 -21.18 -32.46 GSCI PRECIOUS METALS TR USD 1462.749 0.61 3.64 6.99 8.24 -3.07 -1.43 0.14 -5.48 -35.42 GSCI AGRICULTURE TR USD 40.38 -1.071 -0.61 0.67 -1.62 -9.88 -3.48 -13.17 -10.47 -40.32 GENERIC 1ST 'CL' FUTURE USD 40.38 -1.83 -1.95 -1.17 -9.59 -22.37 -19.67 -46.85 -50.51 GOLD SPOT \$10.02 USD 1183.1 -0.59 1.62 -5.47 -5.05 -2.68 -1.18 -0.74 -5.07 -32.70 CURRENCIES DOLLAR INDEX SPOT USD 94.371 0.14 -0.33 -1.92 -0.96 -3.24 -2.99 4.69 11.24 19.01 Euro Spot EUR 1.1386 -0.13 0.11 1.74 0.72 4.56 5.67 -8.01 -11.23 -12.89 Japanese Yen Spot USD GBP 1.5459 0.12 1.01 1.01 2.31 -0.10 -0.85 -0.87 -0.10 -0.85 -0.86 -0.28 -0.87 -0.10 -0.85 -0.17 -0.10 -0.85 -0.17 -0.10 -0.85 -0.13 -0.17 -0.11 -0.85 -0.13 -0.11 -0.10 -0.85 -0.13 -0.11 -0.10 -0.85 -0.13 -0.10 -0.85 -0.13 -0.11 -0.10 -0.85 -0.13 -0.17 -0.11 -0.11 -0.11 -0.11 -0.11 -0.11 -0.11 -0.11 -0.12 -0.11 -0.13 -0.10 -0.10 -0.85 -0.13 -0.10 -0.85 -0.13 -0.11 -0.10 -0.85 -0.13 -0.11 -0.10 -0.85 -0.86 -0.13 -0.11 -0.10 -0.85 -0.86 -0.13 -0.11 -0.10 -0.85 -0.80 -0.13 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85 -0.80 -0.11 -0.10 -0.85	MARKET INDICES PERFORENCE INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 3 MONTH US 10 YEAR IN 10 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 HIGH YIELD TR BARCLAYS GLOBAL CONVERT.	CCY ON US O USD	E Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88	1D ONDS (Char 0.00 0.00 -0.01 -0.12 -0.23 -0.32 -0.02 -0.00 -0.06	0.30 0.43 0.34 0.28 0.34 0.28 0.24 0.29	0.02 -0.04 -0.02 0.37 0.25 0.65 1.93 0.34 0.82 1.60 2.47	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 -0.27 -1.02	-0.02 -0.11 -0.12 -0.88 -0.15 -2.29 -4.14 -2.62 -2.62 -2.44	-0.04 -0.07 -0.16 -0.16 -1.29 -0.05 -0.57 -1.39 -0.82 -1.16 -0.12	1Y -0.03 0.25 -0.14 -0.14 -0.51 -0.65 4.14 0.33 2.82	9.52 4.54 6.54 11.92 19.10 12.86 23.87	Yield to Wor 1.63 1.63 3.35 7.68 0.72 1.48 4.92
GSCI INDEX TOTAL RETURN USD 2632.109 -0.44 -3.57 1.09 0.79 -11.88 -17.39 -18.58 -36.65 -47.79	MARKET INDICES PERFORMANCE PINDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED)	CCY ON US 0 USD	Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106	1D ONDS (Chair O.00 0.00 0.00 -0.01 -0.12 -0.23 -0.32 -0.09 -0.06 0.06 0.72 0.19	5D nge in bps) -0.01 -0.04 -0.08 -0.30 0.43 0.55 0.34 0.28 0.24 0.29 0.38 0.66	0.02 -0.04 -0.02 0.37 0.25 0.65 1.93 0.82 1.60 2.47 2.22	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37	-0.02 0.11 0.12 -0.88 0.15 -2.29 -4.14 -2.62 -2.62 -2.44 -6.12 -1.63	-0.04 -0.07 -0.16 1.29 2.05 0.54 -0.57 1.39 -0.82 1.16 0.12 2.39	1Y -0.03 0.25 -0.14 2.23 2.18 0.51 -0.65 4.14 0.33 2.82 4.83 0.46	9.52 4.54 6.54 11.91 12.86 23.87 23.21 5.87	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
GSCI ENERGY TR USD 491.923 -0.45 -6.36 0.31 0.60 -15.00 -23.63 -21.91 46.66 -55.45 GSCI INDUSTRIAL METALS TR USD 1044.695 -0.22 3.37 2.24 -0.30 -7.03 -13.93 -17.42 -21.18 -32.46 GSCI PRECIOUS METALS TR USD 1462.749 0.61 3.64 6.59 8.24 -0.30 -7.03 -13.93 -17.42 -21.18 -32.46 GSCI AGRICULTURE TR USD 470.1813 -0.71 -0.61 0.67 1.62 -9.88 -3.48 -13.17 -10.47 -40.32 GENERIC 1ST "CL" FUTURE USD 46.38 1.60 -5.06 4.50 -1.17 -9.59 -22.37 -19.67 46.85 -50.51 GENERIC 1ST "CL" FUTURE USD 183.1 -0.59 1.62 5.47 5.05 2.68 1.88 -0.74 -5.07 -32.70 CURRENCIES DOLLAR INDEX SPOT USD 94.371 0.14 -0.33 -1.92 -0.96 -3.24 -2.99 4.69 11.24 19.01 Euro Spot EUR 1.1386 -0.13 0.11 1.74 0.72 4.56 5.67 -6.01 -11.23 -12.89 Japanese Yen Spot USD 194.37 0.12 1.01 2.31 -0.10 -0.85 3.64 -0.64 -3.79 -3.94 British Pound Spot GBP 1.5459 0.12 1.01 2.31 -0.10 -0.85 3.64 -0.64 -3.79 -3.94 Swiss Franc Spot UFF 0.9506 -0.28 0.87 2.10 1.88 0.47 0.28 4.30 -1.13 -2.85 British Real Spot USD 1.3761 -0.25 0.94 2.95 1.09 -1.07 -2.31 4.06 -7.77 -11.73 Singapore Dollar Spot SGD 1.3761 -0.25 0.94 2.95 1.09 -1.07 -2.31 4.06 -7.77 -11.73 NOKWegian Krone Spot NOK 6.0975 0.06 -0.17 5.22 0.61 0.86 4.25 -7.92 -1.91.3 -30.07 VOLATILITY / LIQUIDITY INDICES USD 1849 SPREAD SEMI 2YR 11.43 6.12 4.49 3.94 12.52 -51.73 -53.90 4.7.12 -56.88 28.36	MARKET INDICES PERFORMANCE PINDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED)	CCY ON US 0 USD	Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106	1D ONDS (Chair O.00 0.00 0.00 -0.01 -0.12 -0.23 -0.32 -0.09 -0.06 0.06 0.72 0.19	5D nge in bps) -0.01 -0.04 -0.08 -0.30 0.43 0.55 0.34 0.28 0.24 0.29 0.38 0.66	0.02 -0.04 -0.02 0.37 0.25 0.65 1.93 0.82 1.60 2.47 2.22	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37	-0.02 0.11 0.12 -0.88 0.15 -2.29 -4.14 -2.62 -2.62 -2.44 -6.12 -1.63	-0.04 -0.07 -0.16 1.29 2.05 0.54 -0.57 1.39 -0.82 1.16 0.12 2.39	1Y -0.03 0.25 -0.14 2.23 2.18 0.51 -0.65 4.14 0.33 2.82 4.83 0.46	9.52 4.54 6.54 11.91 12.86 23.87 23.21 5.87	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
GSCI ENERGY TR USD 491.923 -0.45 -6.36 0.31 0.60 -15.00 -23.63 -21.91 46.66 -55.45 GSCI INDUSTRIAL METALS TR USD 1044.695 -0.22 3.37 2.24 -0.30 -7.03 -13.93 -17.42 -21.18 -32.46 GSCI PRECIOUS METALS TR USD 1462.749 0.61 3.64 6.59 8.24 -0.30 -7.03 -13.93 -17.42 -21.18 -32.46 GSCI AGRICULTURE TR USD 470.1813 -0.71 -0.61 0.67 1.62 -9.88 -3.48 -13.17 -10.47 -40.32 GENERIC 1ST "CL" FUTURE USD 46.38 1.60 -5.06 4.50 -1.17 -9.59 -22.37 -19.67 46.85 -50.51 GENERIC 1ST "CL" FUTURE USD 183.1 -0.59 1.62 5.47 5.05 2.68 1.88 -0.74 -5.07 -32.70 CURRENCIES DOLLAR INDEX SPOT USD 94.371 0.14 -0.33 -1.92 -0.96 -3.24 -2.99 4.69 11.24 19.01 Euro Spot EUR 1.1386 -0.13 0.11 1.74 0.72 4.56 5.67 -6.01 -11.23 -12.89 Japanese Yen Spot USD 194.37 0.12 1.01 2.31 -0.10 -0.85 3.64 -0.64 -3.79 -3.94 British Pound Spot GBP 1.5459 0.12 1.01 2.31 -0.10 -0.85 3.64 -0.64 -3.79 -3.94 Swiss Franc Spot UFF 0.9506 -0.28 0.87 2.10 1.88 0.47 0.28 4.30 -1.13 -2.85 British Real Spot USD 1.3761 -0.25 0.94 2.95 1.09 -1.07 -2.31 4.06 -7.77 -11.73 Singapore Dollar Spot SGD 1.3761 -0.25 0.94 2.95 1.09 -1.07 -2.31 4.06 -7.77 -11.73 NOKWegian Krone Spot NOK 6.0975 0.06 -0.17 5.22 0.61 0.86 4.25 -7.92 -1.91.3 -30.07 VOLATILITY / LIQUIDITY INDICES USD 1849 SPREAD SEMI 2YR 11.43 6.12 4.49 3.94 12.52 -51.73 -53.90 4.7.12 -56.88 28.36	MARKET INDICES PERFORMANCE INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&P/LSTA U.S. LEV LOAN	CCY USD	E Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798	1D ONDS (Chair O.00 0.00 0.00 -0.01 -0.12 -0.23 -0.32 -0.09 -0.06 0.06 0.72 0.19	5D nge in bps) -0.01 -0.04 -0.08 -0.30 0.43 0.55 0.34 0.28 0.24 0.29 0.38 0.66	0.02 -0.04 -0.02 0.37 0.25 0.65 1.93 0.82 1.60 2.47 2.22	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37	-0.02 0.11 0.12 -0.88 0.15 -2.29 -4.14 -2.62 -2.62 -2.44 -6.12 -1.63	-0.04 -0.07 -0.16 1.29 2.05 0.54 -0.57 1.39 -0.82 1.16 0.12 2.39	1Y -0.03 0.25 -0.14 2.23 2.18 0.51 -0.65 4.14 0.33 2.82 4.83 0.46	9.52 4.54 6.54 11.91 12.86 23.87 23.21 5.87	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
GSCI INDUSTRIAL METALS TR USD 1044.695 -0.22 3.37 2.24 -0.30 -7.03 -13.93 -17.42 -21.18 -32.46 GSCI PRECIOUS METALS TR USD 1462.749 0.61 3.64 6.99 8.24 3.71 -1.43 0.14 -5.48 -35.42 GSCI ARRIVALTURE TR USD 470.1813 -0.71 -0.61 0.67 1.62 -9.88 -3.48 -13.17 -10.47 -40.32 GENERIC IST 'CL' FUTURE USD 46.38 1.60 -5.06 4.50 -1.17 -9.59 -22.37 -19.67 46.85 -50.51 GOLD SPOT \$102 USD 1183.1 -0.59 1.62 5.47 5.05 2.68 1.88 0.74 -5.07 -32.70 CURRENCIES DOLLAR INDEX SPOT USD 94.371 0.14 -0.33 -1.92 -0.96 -3.24 -2.99 4.69 11.24 19.01 EURO Spot USD 94.371 0.14 -0.33 -1.92 -0.96 -3.24 -2.99 4.69 11.24 19.01 EURO Spot USD 94.371 0.14 -0.33 0.11 1.74 0.72 4.56 5.67 6.01 -11.23 -12.89 Japanese Yen Spot UPY 118.9 -0.23 0.91 0.59 1.17 4.17 -0.13 0.50 1.10.78 -33.81 British Pound Spot GBP 1.5459 0.12 1.01 2.31 -0.10 -0.85 3.64 -0.64 -3.79 -3.94 Swiss Franc Spot UFF 0.9506 -0.28 0.87 2.10 1.88 0.47 0.28 4.30 -1.13 -2.85 British Pound Spot Spot Spot UR 0.35 -0.37 3.90 1.65 -17.36 -20.28 30.09 -17.77 -11.73 China Renminibi Spot CNY 6.3463 -0.12 -0.14 0.03 0.27 -2.27 -2.47 -2.34 -3.63 - China Renminibi Spot SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 4.06 -7.77 -11.73 Norwegian Krone Spot NoK 8.0975 0.06 -0.17 5.22 0.61 0.86 4.25 7.92 -19.13 -30.07 VOLATILLITY / LIQUIDITY INDICES CBOE SPX VOLATILITY / LIQUIDITY INDIX USD 16.05 -10.98 -12.77 -34.49 -24.82 32.54 27.38 -16.41 -36.31 5.45 USD SWAP SPREAD SEMI 2YR 11.43 6.12 4.449 3.94 12.52 -51.73 -53.90 47.12 -56.68 28.36	MARKET INDICES PERFORMANCE INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE	CCY USD	E Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798 JER	1D ONDS (Chair 0.00 0.00 -0.01 -0.12 -0.23 -0.32 -0.02 -0.09 -0.06 0.06 0.76 0.79 -0.03	0.30 0.43 0.55 0.34 0.28 0.24 0.29 0.38	0.02 -0.04 -0.02 0.37 0.25 0.65 1.93 0.34 0.82 1.60 2.47 2.22 -0.45	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37 -4.52	-0.02 -0.02 0.11 0.12 -0.88 0.15 -2.29 -4.14 -2.62 -2.62 -2.62 -2.44 -6.12 -1.63 -6.06	97D -0.04 -0.07 -0.16 -0.20 -0.57 -0.57 -0.82 -0.82 -0.82 -0.82 -0.82 -0.82 -0.84 -0.84 -0.84 -0.85	1Y -0.03 0.25 -0.14 2.23 2.18 0.51 -0.65 4.14 0.33 2.82 4.83 0.46 -5.19	9.52 4.54 6.54 11.92 19.10 12.86 23.87 23.21 5.87 -5.76	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
GSCI PRECIOUS METALS TR USD 1462.749 0.61 3.64 6.99 8.24 3.71 -1.43 0.14 -5.48 -35.42 GSCI AGRICULTURE TR USD 470.1813 -0.71 -0.61 0.67 1.62 -9.88 -3.48 -13.17 -10.47 40.32 GENERICI ST 17 CU* FUTURE USD 470.1813 -0.79 1.62 5.47 5.05 2.68 -1.88 0.74 -5.07 -32.70 CURRENCIES DOLLAR INDEX SPOT USD 94.371 0.14 -0.33 -1.92 -0.96 -3.24 -2.99 4.69 11.24 19.01 Euro Spot EUR 1.1386 -0.13 0.11 1.74 0.72 4.56 5.67 6.01 -11.23 -12.89 Japanese Yen Spot USP 1.845 0.12 1.94 0.12 1.94 0.14 0.23 0.91 0.59 1.17 4.17 -0.13 0.50 -10.78 -33.81 British Pound Spot GBP 1.5459 0.12 1.01 2.31 -0.10 -0.85 3.64 -0.64 -3.79 -3.94 Swiss Franc Spot CHF 0.9506 -0.28 0.87 2.10 1.88 0.47 0.28 4.30 -11.13 -2.85 Brazilian Real Spot BRL 3.7984 0.35 -0.37 3.90 1.65 -17.36 -20.28 30.05 -35.32 - China Remninibi Spot CNY 6.3463 -0.12 -0.14 0.03 0.27 -2.27 -2.47 -2.34 -3.63 - Singapore Dollar Spot SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 4.06 -7.77 -11.73 Norwegian Krone Spot NoK 8.0975 0.06 -0.17 5.22 0.61 0.86 4.25 7.92 -19.13 -30.07 USD SWAP SPREAD SEMI 2YR 11.43 6.12 4.49 3.94 12.52 -51.73 -53.90 47.12 -56.88 28.36	MARKET INDICES PERFORMARKET INDICES PERFORMANCE FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN	CCY ON US O USD	E Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798 JER 2632.109	1D ONDS (Char ONDS (Ch	0.30 0.30 0.43 0.55 0.34 0.28 0.29 0.38 0.66 0.08	0.02 -0.04 -0.02 -0.05 -0.65 -0.65 -0.93 -0.34 -0.84 -0.84 -0.44 -0.45 -0.45	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 -1.02 -4.41 -0.37 -4.52 -11.88	-0.02 -0.02 -0.11 -0.12 -0.88 -0.15 -2.29 -4.14 -2.62 -2.62 -2.44 -6.12 -1.63 -6.06	YTD -0.04 -0.07 -0.16 1.29 2.05 -0.54 -0.57 1.39 -0.82 1.16 0.12 2.39 -4.84	1Y -0.03 0.25 -0.14 -0.14 -0.65 -0.65 -0.65 -0.65 -0.65 -0.65 -0.65 -0.65 -0.65 -0.65 -0.65 -0.65 -0.65 -0.65 -0.65 -0.65 -0.65	9.52 4.54 6.54 11.92 19.10 12.86 23.87 23.21 5.87 -5.76	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
GSCI AGRICULTURE TR USD 470.1813 -0.71 -0.61 0.67 1.62 -9.88 -3.48 -13.17 -10.47 -40.32 GENERIC IST 'CL' FUTURE USD 46.38 1.60 -5.06 4.50 -1.17 -9.59 -22.37 -19.67 46.85 -50.51 GGLO SPOT \$FOZ USD 1183.1 -0.59 1.62 5.47 5.05 2.68 -1.88 -0.74 -5.07 -32.70 CURRENCIES DOLLAR INDEX SPOT USD 94.371 0.14 -0.33 -1.92 -0.96 -3.24 -2.99 4.69 11.24 19.01 Euro Spot EUR 1.1386 -0.13 0.11 1.74 0.72 4.56 5.67 8.01 -11.23 -12.89 Japanese Yen Spot JPY 118.9 -0.23 0.91 0.59 1.17 4.17 -0.13 0.50 -10.78 -33.81 British Pound Spot GBP 1.5459 0.12 1.01 2.31 -0.10 -0.85 3.64 0.64 -3.79 -3.94 Swiss Franc Spot CHF 0.9506 -0.28 0.87 2.10 1.88 0.47 0.28 4.30 -1.13 -2.85 Chaira Real Spot BRL 3.7994 0.35 -0.37 3.90 1.65 -17.36 -20.28 30.05 -35.32 - Chaira Reminibi Spot SQD 1.3761 -0.25 0.94 2.95 1.09 -1.07 -2.31 4.06 -7.77 -11.73 Norwegian Krone Spot NOK 8.0975 0.06 -0.17 5.22 0.61 0.86 4.25 -7.92 -1.91.3 -30.07 VOLATILITY / LIQUIDITY INDICES USD SWAP SPREAD SEMI 2YR 11.43 6.12 4.49 3.94 12.52 -51.73 -53.90 4.7.12 -56.68 28.36	MARKET INDICES PERFORMARKET INDICES PERFORMANE FIXED INCOME INDICES - YIELD US 3 MONTH US 10 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR	CCY ON USD	E Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798 JER 2632.109 491.923	-0.12 -0.23 -0.02 -0.02 -0.02 -0.02 -0.09 -0.06 0.72 0.19 -0.03	0.30 0.43 0.43 0.55 0.34 0.28 0.24 0.29 0.38 0.66 0.08	0.02 -0.04 -0.02 0.37 0.25 0.65 1.93 0.34 0.82 2.47 2.22 -0.45	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37 -4.52 -11.88 -15.00	-0.02 0.11 0.12 -0.88 0.15 -2.29 -4.14 -2.62 -2.62 -2.44 -6.12 -1.63 -6.06	VTD -0.04 -0.07 -0.16 1.29 2.05 0.54 -0.57 1.39 -0.82 1.16 0.12 2.39 -4.84 -18.58 -21.91	-0.03 0.25 -0.14 2.23 2.18 0.51 -0.65 4.14 0.33 2.82 4.83 0.46 -5.19	9.52 4.54 6.54 11.92 19.10 12.86 23.87 23.21 5.87 -5.76	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
GENERIC 1ST 'CL' FUTURE USD 46.38 1.60 -5.06 4.50 -1.17 -9.59 -22.37 -19.67 46.85 -50.51 GOLD SPOT SIOZ USD 1183.1 -0.59 1.62 5.47 5.05 2.68 -1.88 -0.74 -5.07 -32.70 -32.	MARKET INDICES PERFORMARKET INDICES PERFORMARE FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US GOVERNMENT TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDUSTRIAL METALS TR	CCY ON USD	E Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798 JER 2632.109 491.923 1044.695	1D ONDS (Chair 0.00 0.00 0.00 -0.01 -0.12 -0.23 -0.32 -0.02 -0.09 -0.06 0.06 0.72 -0.19 -0.03	0.30 0.43 0.55 0.34 0.24 0.29 0.38 0.66 0.08	0.02 -0.04 -0.02 0.37 0.25 0.65 1.93 0.34 0.82 1.60 2.47 2.22 -0.45	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37 -4.52 -11.88 -15.00 -7.03	-0.02 -0.02 0.11 0.12 -0.88 0.15 -2.29 -4.14 -2.62 -2.62 -2.62 -1.63 -6.06	YTD -0.04 -0.07 -0.16 -0.20 -0.57 -0.39 -0.82 -1.16 -0.12 -2.39 -4.84 -18.58 -21.91 -17.42	1Y -0.03 0.25 -0.14 2.23 2.18 0.51 -0.65 4.14 0.33 2.82 4.83 0.46 -5.19 -36.65 -46.66 -21.18	9.52 4.54 6.54 11.92 19.10 12.86 23.87 23.21 5.87 -5.76	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
GOLD SPOT \$102. USD 1183.1 -0.59 1.62 5.47 5.05 2.68 -1.88 -0.74 -5.07 -32.70 CURRENCIES DOLLAR INDEX SPOT USD 94.371 0.14 -0.33 -1.92 -0.96 -3.24 -2.99 4.69 11.24 19.01 Luro Spot EUR 1.1386 -0.13 0.11 1.74 0.72 4.56 5.67 6.01 -11.23 -12.89 Japanese Yen Spot JPY 118.9 -0.23 0.91 0.59 1.77 4.17 -0.13 0.50 -10.78 -33.81 British Pound Spot GBP 1.5459 0.12 1.01 2.31 -0.10 -0.85 3.64 -0.64 -3.79 -3.94 Swiss Franc Spot CHF 0.9506 -0.28 0.87 2.10 1.88 0.47 0.28 4.30 -1.13 -2.85 Brazilian Real Spot BR 1. 3.7994 0.35 -0.37 3.90 1.65 -17.36 -20.28 3.00 -35.32 China Remnihi Spot CNY 6.3463 -0.12 -0.14 0.03 0.27 -2.27 -2.47 -2.34 -3.63 Singapore Dollar Spot SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 4.06 -7.77 -11.73 Norwegian Krone Spot NoK 8.0975 0.06 -0.17 5.22 0.61 0.86 4.25 -7.92 -19.13 -30.07 VOLATILITY / LIQUIDITY INDICES CBOE SPX VOLATILITY INDX USD 16.05 -10.98 12.77 -34.49 -24.82 32.54 27.38 -16.41 -36.31 5.45 USD SWAP SPREAD SEMI 2YR 11.43 6.12 4.49 3.94 12.52 -51.73 -53.90 47.12 -56.68 28.36	MARKET INDICES PERFORMARKET INDICES PERFORMARE FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PRECIOUS METALS TR	CCY USD	E Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798 JER 2632.109 491.923 1044.895 1462.749	1D ONDS (Char ONDS (Ch	0.30 0.30 0.43 0.55 0.34 0.28 0.24 0.29 0.38 0.66 0.08	0.02 -0.04 -0.02 0.37 0.25 0.65 1.93 0.34 0.82 2.47 2.22 -0.45	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07	GE IN % (unie 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 -1.02 -4.41 -0.37 -4.52 -11.88 -15.00 -7.03 3.71	-0.02 -0.11 -0.12 -0.88 -0.15 -2.29 -4.14 -2.62 -2.44 -6.12 -1.63 -6.06 -17.39 -23.63 -13.93 -1.43	YTD -0.04 -0.07 -0.16 1.29 2.05 0.54 -0.57 1.39 -0.82 1.16 0.12 2.39 -4.84 -18.58 -21.91 -17.42 0.14	1Y -0.03 0.25 -0.14 -0.65 -0.65 4.14 0.33 2.82 4.83 0.46 -5.19 -36.65 -46.66 -21.18 -5.48	9.52 4.54 6.54 11.92 19.10 12.86 23.87 23.21 5.87 -5.76	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
CURRENCIES DOLLAR INDEX SPOT USD 94.371 0.14 -0.33 -1.92 -0.96 -3.24 -2.99 4.69 11.24 19.01 Euro Spot EUR 1.1386 -0.13 0.11 1.74 0.72 4.56 5.67 8.01 -11.23 -12.89 Japanese Yen Spot JPY 118.9 -0.23 0.91 0.59 1.17 4.17 -0.13 0.50 -10.78 -33.81 British Pound Spot GBP 1.5459 0.12 1.01 2.31 -0.10 -0.85 3.64 0.64 -3.79 -3.94 Swiss Franc Spot CHF 0.9506 0.28 0.87 2.10 1.88 0.47 0.28 4.30 -1.13 -2.85 Brazilian Real Spot BRL 3.7994 0.35 -0.37 3.90 1.65 -17.36 -20.28 30.05 -35.32 - China Reminibi Spot CNY 6.3463 -0.12 -0.14 0.03 0.27 -2.27 -2.47 2.34 -3.63 - Singapore Dollar Spot SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 4.06 -7.77 -11.73 Norwegian Krone Spot NOK 8.0975 0.06 -0.17 5.22 0.61 0.86 4.25 -7.92 -1.91.3 -30.07 VOLATILITY / LIQUIDITY INDICES CBGE SPX VOLATILITY / LIQUIDITY INDIX USD 16.05 -10.98 12.77 -34.49 -24.82 32.54 27.38 -16.41 -36.31 5.45 USD SWAP SPREAD SEMI 2YR 11.43 6.12 4.49 3.94 12.52 -51.73 -53.90 47.12 -56.68 28.36	MARKET INDICES PERFORMARKET INDICES PERFORMANE FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PRECIOUS METALS TR	CCY ON USD	Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798 JER 2632.109 491.923 1044.695 1462.749 470.1813	1D ONDS (Chair OND	0.30 0.43 0.55 0.34 0.55 0.34 0.28 0.24 0.29 0.38 0.66 0.08	0.02 -0.04 -0.02 0.37 0.25 0.65 1.93 0.34 0.82 2.47 2.22 -0.45	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07 0.79 0.60 -0.30 8.24 1.62	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37 -4.52 -11.88 -15.00 -7.03 3.71 -9.88	-0.02 0.11 0.12 -0.88 0.15 -2.29 4.14 -2.62 -2.44 -6.12 -1.63 -6.06 -17.39 -23.63 -13.93 -1.43 -3.48	97TD -0.04 -0.07 -0.16 1.29 2.05 0.54 -0.57 1.39 -0.82 1.16 0.12 2.39 -4.84 -18.58 -21.91 -17.42 0.14 -13.17	1Y -0.03 0.25 -0.14 -0.65 4.14 0.33 2.82 4.83 0.46 -5.19 -36.65 -46.66 -21.18 -5.48 -10.47	9.52 4.54 6.54 6.54 11.92 19.10 12.86 23.87 23.21 5.87 -5.76	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
DOLLAR INDEX SPOT USD 94.371 0.14 -0.33 -1.92 -0.96 -3.24 -2.99 4.69 11.24 19.01 Euro Spot EUR 1.1386 -0.13 0.11 1.74 0.72 4.56 5.67 6.01 -11.23 -12.89 Japanese Yen Spot JPY 118.9 -0.23 0.91 0.59 1.17 4.17 -0.13 0.50 -10.78 -33.81 British Pound Spot GBP 1.5459 0.12 1.01 2.31 -0.10 -0.85 3.64 -0.64 -3.79 -3.94 Swiss Franc Spot CHF 0.9506 -0.28 0.87 2.10 1.88 0.47 0.28 4.30 -1.13 -2.85 Brazilian Real Spot BRL 3.7994 0.35 -0.37 3.90 1.65 -17.36 -20.28 30.05 -35.32 - China Renminbi Spot CNY 6.3463 -0.12 -0.14 0.03 0.27 -2.27 -2.47 -2.34 -3.63 - Singapore Dollar Spot SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 4.06 -7.77 -11.73 Norwegian Krone Spot NOK 8.0975 0.06 -0.17 5.22 0.61 0.86 4.25 7.92 1.91.3 -30.07 VOLATILITY / LIQUIDITY INDICES CBOE SPX VOLATILITY / LIQUIDITY INDIX USD 16.05 -10.98 -12.77 -34.49 -24.82 32.54 27.38 -16.41 -36.31 5.45 USD SWAP SPREAD SEMI 2YR 11.43 6.12 4.449 3.94 12.52 -51.73 -53.90 47.12 -56.68 28.36	MARKET INDICES PERFORENTIAL STATE OF THE CONTROL OF	CCY USD	E Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798 JER 2632.109 491.923 1044.695 1462.749 470.1813 46.38	-0.12 -0.02 -0.02 -0.03 -0.02 -0.03 -0.05 -0.06 -0.06 -0.08 0.72 -0.09 -0.03	0.30 0.43 0.43 0.55 0.34 0.24 0.29 0.38 0.66 0.08	0.02 -0.04 -0.02 -0.65 1.93 0.37 0.82 1.60 2.47 2.22 -0.45	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07 0.79 0.60 -0.30 8.24 1.62 -1.17	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37 -4.52 -11.88 -15.00 -7.03 3.71 -9.88 -9.59	-0.02 -0.02 0.11 0.12 -0.88 0.15 -2.29 -4.14 -2.62 -2.62 -2.62 -1.63 -6.06 -17.39 -23.63 -13.93 -1.43 -3.48 -22.37	1.29 2.05 0.54 -0.57 1.39 -0.82 1.16 0.12 2.39 -4.84 -18.58 22.91 -17.42 0.14 -13.17 -19.67	1Y -0.03 0.25 -0.14 2.23 2.18 0.51 -0.65 4.14 0.33 2.82 4.83 0.46 -5.19 -36.65 46.66 -21.18 -5.48 -10.47 -46.85	9.52 4.54 6.54 11.92 19.10 12.86 23.87 23.21 5.87 -5.76	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
EUR 1.1386 -0.13 0.11 1.74 0.72 4.56 5.67 6.01 -11.23 -12.89 Japanese Yen Spot JPY 118.9 -0.23 0.91 0.59 1.17 4.17 -0.13 0.50 -11.78 -33.81 British Pound Spot GBP 1.5459 0.12 1.01 2.31 -0.10 -0.85 3.64 -0.64 -3.79 -3.94 Swiss Franc Spot CHF 0.9506 -0.28 0.87 2.10 1.88 0.47 0.28 4.30 -1.13 -2.85 Brazilian Real Spot BRL 3.7994 0.35 -0.37 3.90 1.65 -17.36 -20.28 30.05 -35.32 - China Renminbi Spot CNY 6.3463 -0.12 -0.14 0.03 0.27 -2.27 -2.47 -2.34 -3.63 - Singapore Dollar Spot SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 4.06 -7.77 -11.73 Norwegian Krone Spot NOK 8.0975 0.06 -0.17 5.22 0.61 0.86 4.25 7.92 1.913 -30.07 VOLATILITY / LIQUIDITY INDICES CBOE SPX VOLATILITY / LIQUIDITY INDIX USD 16.05 -10.98 -12.77 -34.49 -24.82 32.54 27.38 -16.41 -36.31 5.45 USD SWAP SPREAD SEMI 2YR 11.43 6.12 4.449 3.94 12.52 -51.73 -53.90 47.12 -56.68 28.36	MARKET INDICES PERFORMARKET INDICES PERFORMARE FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR IS 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US GOVERNMENT TR US GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDEX TOTAL RETURN GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT S/OZ.	CCY USD	E Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798 JER 2632.109 491.923 1044.695 1462.749 470.1813 46.38	-0.12 -0.02 -0.02 -0.03 -0.02 -0.03 -0.05 -0.06 -0.06 -0.08 0.72 -0.09 -0.03	0.30 0.43 0.43 0.55 0.34 0.24 0.29 0.38 0.66 0.08	0.02 -0.04 -0.02 -0.65 1.93 0.37 0.82 1.60 2.47 2.22 -0.45	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07 0.79 0.60 -0.30 8.24 1.62 -1.17	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37 -4.52 -11.88 -15.00 -7.03 3.71 -9.88 -9.59	-0.02 -0.02 0.11 0.12 -0.88 0.15 -2.29 -4.14 -2.62 -2.62 -2.62 -1.63 -6.06 -17.39 -23.63 -13.93 -1.43 -3.48 -22.37	1.29 2.05 0.54 -0.57 1.39 -0.82 1.16 0.12 2.39 -4.84 -18.58 22.91 -17.42 0.14 -13.17 -19.67	1Y -0.03 0.25 -0.14 2.23 2.18 0.51 -0.65 4.14 0.33 2.82 4.83 0.46 -5.19 -36.65 46.66 -21.18 -5.48 -10.47 -46.85	9.52 4.54 6.54 11.92 19.10 12.86 23.87 23.21 5.87 -5.76	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
Japanese Yen Spot	MARKET INDICES PERFORMARKET INDICES PERFORMARE FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US GOVERNMENT TR US GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDEX TOTAL RETURN GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$/OZ. CURRENCIES	CCY ON US O USD	E Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798 JJER 2632.109 491.923 1044.695 1462.749 470.1813 46.38 1183.1	1D ONDS (Chair 0.00 0.00 0.00 -0.01 -0.12 -0.23 -0.32 -0.02 -0.09 -0.06 0.06 0.72 -0.19 -0.03 -0.44 -0.45 -0.22 0.61 -0.71 1.60 -0.59	0.30 0.43 0.55 0.34 0.28 0.24 0.29 0.38 0.66 0.08	0.02 -0.04 -0.02 0.37 0.25 0.65 1.93 0.34 0.82 1.60 2.47 2.22 -0.45 1.09 0.31 2.24 6.99 0.65	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07 0.79 0.60 -0.30 8.24 1.62 -1.17 5.05	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37 -4.52 -11.88 -15.00 -7.03 3.71 -9.88 -9.59 2.68	-0.02 -0.11 -0.12 -0.88 -0.15 -2.29 -4.14 -2.62 -2.62 -2.44 -6.12 -1.63 -6.06 -17.39 -23.63 -1.43 -3.48 -22.37 -1.88	129 2.05 0.54 -0.57 1.39 -0.82 1.16 0.12 2.39 -4.84 -18.58 -21.91 -17.42 0.14 -13.17 -19.67 -0.74	1Y -0.03 0.25 -0.14 -0.65 -0.65 -0.14 -0.65 -0.65 -0.19 -0.65 -0.19 -0.65 -0.19 -0.65 -0.19 -0.65 -0.19 -0.65 -0.19 -0.65 -0.19 -0.65 -0.19	9,52 4,54 6,54 11,92 19,10 12,86 23,87 23,21 5,87 -5,76 -47,79 -55,45 -32,46 -35,42 -40,32 -50,51 -32,70	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
British Pound Spot GBP 1.5459 0.12 1.01 2.31 -0.10 -0.85 3.64 -0.64 -3.79 -3.94 Swiss Franc Spot CHF 0.9506 -0.28 0.87 2.10 1.88 0.47 0.28 4.30 -1.13 -2.85 Brazilian Real Spot BR 1.37994 0.35 -0.37 3.90 1.65 -17.36 -20.28 30.05 -35.32 China Remnihibi Spot CNY 6.3463 -0.12 -0.14 0.03 0.27 -2.27 -2.47 -2.34 -3.63 Singapore Dollar Spot SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 4.06 -7.77 -11.73 Norwegian Krone Spot NOK 8.0975 0.06 -0.17 5.22 0.61 0.86 4.25 -7.92 -19.13 -30.07 VOLATILITY / LIQUIDITY INDICES CBOE SPX VOLATILITY NDX USD 16.05 -10.98 12.77 -34.49 -24.82 32.54 27.38 -16.41 -36.31 5.45 USD SWAP SPREAD SEMI 2/R 11.43 6.12 4.49 3.94 12.52 -51.73 -53.90 47.12 -56.68 28.36	MARKET INDICES PERFORMARKET INDICES PERFORMARE FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$/OZ CURRENCIES DOLLAR INDEX SPOT	CCY USD	E Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798 JER 2632.109 491.923 1044.895 146.2749 470.1813 46.38 1183.1	1D ONDS (Char ONDS (Ch	0.30 0.30 0.43 0.55 0.34 0.28 0.24 0.29 0.38 0.66 0.08	0.02 -0.04 -0.02 -0.65 -0.65 -0.85 -0.82 -0.82 -0.84 -0.84 -0.84 -0.84 -0.84 -0.84 -0.84 -0.84 -0.84 -0.96 -	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07 0.79 0.60 -0.30 8.24 1.62 -1.17 5.05	GE IN % (unie 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 -1.02 -4.41 -0.37 -4.52 -11.88 -15.00 -7.03 3.71 -9.88 -9.59 2.68	-0.02 -0.11 -0.12 -0.88 -0.15 -0.29 -0.14 -0.15 -0.62 -0.44 -0.12 -1.63 -0.06 -17.39 -0.23.63 -1.43 -0.48 -0.2.37 -1.88 -0.2.99	129 2.05 0.54 -0.57 1.39 -0.82 1.16 0.12 2.39 4.84 -18.58 -21.91 -17.42 -13.17 -19.67 -0.74	1Y -0.03 0.25 -0.14 -0.65 -0.6	9.52 4.54 6.54 11.92 19.10 12.86 23.87 23.21 5.87 -5.76 -47.79 -55.45 -32.46 -35.42 -40.32 -50.51 -32.70	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
Swiss Franc Spot CHF 0.9506 -0.28 0.87 2.10 1.88 0.47 0.28 4.30 -1.13 -2.85 Brazilian Real Spot BRL 3.7994 0.35 -0.37 3.90 1.65 -17.36 -20.28 -30.05 -35.32 - China Renminibi Spot CNY 6.3463 -0.12 -0.14 0.03 0.27 -2.27 -2.47 -2.34 -3.63 - Singapore Dollar Spot SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 -4.06 -7.77 -11.73 Norwegian Krone Spot NOK 8.0975 0.06 -0.17 5.22 0.61 0.86 -4.25 -7.92 -19.13 -30.07 VOLATILITY LIQUIDITY INDICES CBOE SPX VOLATILITY INDX USD 16.05 -10.98 -12.77 -34.49 -24.82 32.54 27.38 -16.41 -36.31 5.45 USD SWAP SPREAD SEMI 2YR 11.43 6.12 -4.49 <td>MARKET INDICES PERFORMARKET INDICES PERFORMARE FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CHOPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SAP/LISTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$702'. CURRENCIES DOLLAR INDEX SPOT EURO SpOT</td> <td>CCY CCY ON USD USD USD USD USD USD USD USD USD USD</td> <td>Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798 JER 2632.109 491.923 1044.695 1462.749 470.1813 46.38 1183.1</td> <td>1D ONDS (Char ONDS (Ch</td> <td>0.30 0.30 0.43 0.55 0.34 0.28 0.24 0.29 0.38 0.66 0.08</td> <td>0.02 -0.04 -0.02 0.37 0.25 0.65 1.93 0.34 0.82 1.60 2.47 2.22 -0.45 1.09 0.31 2.24 6.99 0.67 4.50 5.47</td> <td>PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07 0.79 0.60 -0.30 8.24 1.62 -1.17 5.05</td> <td>GE IN % (unie 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37 -4.52 -11.88 -15.00 -7.03 3.71 -9.88 -9.59 2.68</td> <td>-0.02 -0.11 -0.12 -0.88 -0.15 -2.29 -4.14 -2.62 -2.44 -6.12 -1.63 -6.06 -17.39 -23.63 -13.93 -1.43 -3.48 -22.37 -1.88</td> <td>7TD -0.04 -0.07 -0.16 1.29 2.05 0.54 -0.57 1.39 -0.82 1.16 0.12 2.39 -4.84 -18.58 -21.91 -17.42 -13.17 -19.67 -0.74 4.69 -6.01</td> <td>1Y -0.03 0.25 -0.14 -0.14 -0.65 4.14 0.33 2.82 4.83 0.46 -5.19 -36.65 -46.66 -21.18 -5.48 -10.47 -46.85 -5.07</td> <td>9.52 4.54 6.54 11.92 19.10 12.86 23.87 23.21 5.87 -5.76</td> <td>Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30</td>	MARKET INDICES PERFORMARKET INDICES PERFORMARE FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CHOPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SAP/LISTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$702'. CURRENCIES DOLLAR INDEX SPOT EURO SpOT	CCY CCY ON USD	Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798 JER 2632.109 491.923 1044.695 1462.749 470.1813 46.38 1183.1	1D ONDS (Char ONDS (Ch	0.30 0.30 0.43 0.55 0.34 0.28 0.24 0.29 0.38 0.66 0.08	0.02 -0.04 -0.02 0.37 0.25 0.65 1.93 0.34 0.82 1.60 2.47 2.22 -0.45 1.09 0.31 2.24 6.99 0.67 4.50 5.47	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07 0.79 0.60 -0.30 8.24 1.62 -1.17 5.05	GE IN % (unie 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37 -4.52 -11.88 -15.00 -7.03 3.71 -9.88 -9.59 2.68	-0.02 -0.11 -0.12 -0.88 -0.15 -2.29 -4.14 -2.62 -2.44 -6.12 -1.63 -6.06 -17.39 -23.63 -13.93 -1.43 -3.48 -22.37 -1.88	7TD -0.04 -0.07 -0.16 1.29 2.05 0.54 -0.57 1.39 -0.82 1.16 0.12 2.39 -4.84 -18.58 -21.91 -17.42 -13.17 -19.67 -0.74 4.69 -6.01	1Y -0.03 0.25 -0.14 -0.14 -0.65 4.14 0.33 2.82 4.83 0.46 -5.19 -36.65 -46.66 -21.18 -5.48 -10.47 -46.85 -5.07	9.52 4.54 6.54 11.92 19.10 12.86 23.87 23.21 5.87 -5.76	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
Brazilian Real Spot	MARKET INDICES PERFORMARKET INDICES PERFORMARE FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR IS CORPORATE TR US GOVERNMENT TR US GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI ENERGY TR GSCI ENERGY TR GSCI ENERGY TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT S/OZ CURRENCIES DOLD LAR INDEX SPOT EURO Spot Japanese Yen Spot	CCY USD	E Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798 JJER 2632.109 491.923 1044.695 1462.749 470.1813 46.38 1183.1 94.371 1.1386 118.9	1D ONDS (Chair 0.00 0.00 0.00 -0.01 -0.12 -0.23 -0.32 -0.02 -0.09 -0.06 0.06 0.72 -0.19 -0.03 -0.44 -0.45 -0.22 0.61 -0.71 1.60 -0.59	0.30 0.43 0.43 0.55 0.34 0.24 0.29 0.38 0.66 0.08	0.02 -0.04 -0.02 -0.65 1.93 0.34 0.82 1.60 2.47 2.22 -0.45 -1.09 0.31 2.24 6.99 0.65 5.47	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07 0.79 0.60 -0.30 8.24 1.62 -1.17 5.05	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37 -4.52 -11.88 -15.00 -7.03 3.71 -9.89 -9.59 2.68	-0.02 -0.11 -0.12 -0.88 -0.15 -2.29 -4.14 -2.62 -2.62 -2.44 -6.12 -1.63 -6.06 -17.39 -23.63 -1.43 -3.48 -22.37 -1.88	1.29 2.05 0.54 -0.57 1.39 -0.82 1.16 0.12 2.39 -4.84 -18.58 -21.91 -17.42 0.14 -13.17 -19.67 -0.74 -6.01 0.50	1Y -0.03 0.25 -0.14 2.23 2.18 0.51 -0.65 4.14 0.33 2.82 4.83 0.46 -5.19 -36.65 -46.66 -21.18 -5.48 -10.47 -46.85 -5.07	9.52 4.54 6.54 11.92 19.10 12.86 23.87 23.21 5.87 -5.76 -47.79 -55.45 -32.46 -35.42 -40.32 -50.51 -32.70	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
China Renminibi Spot CNY 6.3463 -0.12 -0.14 0.03 0.27 -2.27 -2.47 -2.34 -3.63 - Singapore Dollar Spot SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 4.06 -7.77 -11.73 Norwegian Krone Spot NOK 8.0975 0.06 -0.17 5.22 0.61 0.86 4.25 -7.92 -19.13 -30.07 VOLATILITY / LIQUIDITY INDICES CBOE SPX VOLATILITY / INDX USD 16.05 -10.98 -12.77 -34.49 -24.82 32.54 27.38 -16.41 -36.31 5.45 USD SWAP SPREAD SEMI 2YR 11.43 6.12 4.49 3.94 12.52 -51.73 -53.90 47.12 -56.68 28.36	MARKET INDICES PERFORMANCE INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR IS 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT GLOBAL EM TR (HEDGED) SAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PROPOT SYOZ CURRENCIES DOLLAR INDEX SPOT EURO SPOT BURD S	CCY CCY USD USD USD USD USD USD USD US	E Last Price SOVERNMENT B -0.0051 -0.0051 -0.5927 -2.0122 SUER 481.68 -2119.49 -2601.5 -1611.8 -242.4141 -243.57 -271.88 -214.91 -328.0106 -90.72798 JER 2632.109 -491.923 -1044.695 -1462.749 -470.1813 -46.38 -1183.1 -94.371 -1.1386 -118.9 -1.5459	1D ONDS (Char 0.00 0.00 -0.01 -0.12 -0.23 -0.02 -0.09 -0.06 0.06 0.72 0.19 -0.03 -0.44 -0.45 -0.22 0.61 -0.71 1.60 -0.59 -0.14 -0.13 -0.23 -0.23 -0.02 -0.09 -0.00 -0.19 -0.03	0.30 0.30 0.43 0.55 0.34 0.28 0.24 0.29 0.38 0.66 0.08	0.02 -0.04 -0.02 -0.65 -0.65 -0.65 -0.65 -0.82 -0.45 -0.45 -0.45 -0.45 -0.45 -0.45 -0.45 -0.45 -0.45 -0.45 -0.45 -0.45 -0.45 -0.21 -	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07 0.79 0.60 -0.30 8.24 1.62 -1.17 5.05	GE IN % (unie 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37 -4.52 -11.88 -15.00 -7.03 3.71 -9.88 -9.59 2.68 -3.24 4.56 4.17 -0.85	-0.02 -0.88 -0.11 -0.12 -0.88 -0.15 -2.29 -4.14 -2.62 -2.44 -6.12 -1.63 -6.06 -17.39 -23.63 -1.43 -3.48 -22.37 -1.88	129 2.05 0.54 -0.57 1.39 2.05 0.54 -0.57 1.39 4.84 -18.58 -21.91 -17.42 0.14 -13.17 -19.67 -0.74	1Y -0.03 0.25 -0.14 -0.03 2.23 2.18 0.51 -0.65 4.14 0.33 2.82 4.83 0.46 -5.19 -36.65 -46.66 -21.18 -5.48 -10.47 -46.85 -5.07 -11.24 -11.23 -10.78 -3.79	9.52 4.54 6.54 11.92 19.10 12.86 23.87 23.21 5.87 -5.76 -47.79 -55.45 -35.42 -40.32 -50.51 -32.70	Yield to Wor 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
Singapore Dollar Spot SGD 1.3781 -0.25 0.94 2.95 1.09 -1.07 -2.31 -4.06 -7.77 -11.73	MARKET INDICES PERFORMARKET INDICES PERFORMARE FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERTI, GLOBAL EM TR (HEDGED) SAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$902 CURRENCIES DOLLAR INDEX SPOT EURO Spot British Pound Spot Swiss Franc Spot	CCY CCY ON USD USD USD USD USD USD USD USD	Last Price 3OVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798 JER 2632.109 491.923 1044.695 1462.749 470.1813 46.38 1183.1 94.371 1.1386 118.9 1.5459	-0.12 -0.12 -0.23 -0.32 -0.09	0.30 0.30 0.43 0.55 0.34 0.28 0.24 0.29 0.38 0.66 0.08	0.02 -0.04 -0.02 -0.65 -0.65 -0.65 -0.65 -0.65 -0.31 -0.45 -0.45 -0.45 -1.09 -0.31 -0.45 -1.09 -0.45 -1.74 -0.54 -1.92 -1.74 -0.54 -1.92 -1.74 -0.54 -1.92 -1.74 -0.54 -1.92 -1.92 -1.92 -1.94 -1.92 -1.93 -1.94 -	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07 0.79 0.60 -0.30 8.24 1.62 -1.17 5.05 -0.96 0.72 1.17 -0.10 1.88	GE IN % (unie 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37 -4.52 -11.88 -15.00 -7.03 3.71 -9.88 -9.59 2.68 -3.24 4.56 4.17 -0.85 0.47	-0.02 -0.88 -0.15 -0.29 -1.43 -1.43 -3.48 -2.237 -1.88 -2.99 -2.99 -2.18 -2.99 -2.18	1.29 2.05 -0.16 1.29 2.05 -0.57 1.39 -0.82 1.16 0.12 2.39 -4.84 -18.58 -21.91 -17.42 -13.17 -19.67 -0.74 4.69 -6.01 0.50 -0.64 -4.30	1Y -0.03 0.25 -0.14 -0.14 -0.151 -0.65 4.14 0.33 2.82 4.83 0.46 -5.19 -36.65 -46.66 -21.18 -5.48 -10.47 -46.85 -5.07 -11.24 -11.23 -10.78 -3.79 -1.13	9.52 4.54 6.54 11.92 19.10 12.86 23.87 23.21 5.87 -5.76 -47.79 -55.45 -35.42 -40.32 -50.51 -32.70	Yield to Wor 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
Norwegian Krone Spot NOK 8.0975 0.06 -0.17 5.22 0.61 0.86 -4.25 -7.92 -19.13 -30.07 VOLATILITY LIQUIDITY INDIX CBOE SPX VOLATILITY INDX USD 16.05 -10.98 -12.77 -34.49 -24.82 32.54 27.38 -16.41 -36.31 5.45 USD SWAP SPREAD SEMI 2YR 11.43 6.12 -4.49 3.94 12.52 -51.73 -53.90 -47.12 -56.68 28.36	MARKET INDICES PERFORMARKET INDICES PERFORMARE FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR IS CORPORATE TR US GOVERNMENT TR US GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI ENERGY TR GSCI ENERGY TR GSCI ENERGY TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT S/OZ CURRENCIES DOLD LAR INDEX SPOT EURO Spot British Pound Spot Swiss Franc Spot British Pound Spot Swiss Franc Spot Brazilian Real Spot	CCY USD	E Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798 JJER 2632.109 491.923 1044.695 1462.749 470.1813 46.38 1183.1 94.371 1.1386 118.9 1.5459 0.9506 3.7994	-0.12 -0.05 -0.01 -0.12 -0.23 -0.32 -0.02 -0.09 -0.06 -0.06 -0.72 -0.09 -0.03 -0.44 -0.45 -0.22 -0.61 -0.71 -0.59 -0.14 -0.13 -0.23 -0.12 -0.28 -0.14 -0.13 -0.23 -0.12 -0.28 -0.35	0.30 0.43 0.43 0.55 0.34 0.28 0.24 0.29 0.38 0.66 0.08 -3.57 -6.36 3.37 3.64 -0.61 -5.06 1.62 -0.33 0.11 0.91 1.01 0.87 -0.37	0.02 -0.04 -0.02 -0.65 1.93 0.34 0.82 1.60 2.47 -2.22 -0.45 -1.09 0.31 2.24 6.99 0.67 4.50 5.47	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07 0.79 0.60 -0.30 8.24 1.62 -1.17 5.05 -0.96 0.72 1.17 -0.10 1.88 1.65	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37 -4.52 -11.88 -15.00 -7.03 3.71 -9.88 -9.59 2.68 -3.24 4.56 4.17 -0.85 0.47 -17.36	-0.02 -0.11 -0.12 -0.88 -0.15 -2.29 -4.14 -2.62 -2.62 -2.44 -6.12 -1.63 -6.06 -17.39 -23.63 -1.43 -3.48 -22.37 -1.88 -2.99 -5.67 -0.13 -3.64 -0.28 -20.28	1.29 2.05 0.54 -0.57 1.39 -0.82 1.16 0.12 2.39 -4.84 -18.58 -21.91 -17.42 0.14 -13.17 -19.67 -0.74 -0.50 -0.64 -0.50 -0.64 -0.30 -0.65	1Y -0.03 0.25 -0.14 2.23 2.18 0.51 -0.65 4.14 0.33 2.82 4.83 0.46 -5.19 -36.65 -46.66 -21.18 -5.48 -10.47 -46.85 -5.07 11.24 -11.23 -10.78 -3.79 -1.13 -35.32	9.52 4.54 6.54 11.92 19.10 12.86 23.87 23.21 5.87 -5.76 -47.79 -55.45 -35.42 -40.32 -50.51 -32.70	Yield to Wor 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
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CBOE SPX VOLATILITY INDX USD 16.05 -10.98 -12.77 -34.49 -24.82 32.54 27.38 -16.41 -36.31 5.45 USD SWAP SPREAD SEMI 2YR 11.43 6.12 -4.49 3.94 12.52 -51.73 -53.90 -47.12 -56.68 28.36	MARKET INDICES PERFORMARKET INDICES PERFORMARE FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PROTOS TO	CCY CCY USD USD USD USD USD USD USD US	Last Price SOVERNMENT B -0.0051 0.5927 2.0122 SUER 481.68 2119.49 2601.5 1611.8 242.4141 243.57 271.88 214.91 328.0106 90.72798 JER 2632.109 491.923 1044.695 1462.749 470.1813 46.38 1183.1 94.371 1.1386 118.9 1.5459 0.9506 3.7994 6.3463 1.3781	1D ONDS (Char ONDS (Ch	0.30 0.30 0.43 0.55 0.34 0.28 0.24 0.29 0.38 0.66 0.08 -3.57 -6.36 3.37 3.64 -0.61 -5.06 1.62 -0.33 0.11 0.91 1.01 0.87 -0.37 -0.14 0.94	0.02 -0.04 -0.02 -0.65 -	PRICE CHAN 1M -0.06 -0.22 -0.28 1.03 1.58 1.66 -0.96 1.44 0.33 -0.31 -1.27 1.11 -2.07 0.79 0.60 -0.30 8.24 1.62 -1.17 5.05 -0.96 0.72 1.17 -0.10 1.88 1.65 0.27 1.09	GE IN % (unle 3M -0.02 -0.06 -0.34 1.54 1.94 1.52 -3.22 1.92 0.27 -1.02 -4.41 -0.37 -4.52 -11.88 -15.00 -7.03 3.71 -9.88 -9.59 2.68 -3.24 4.56 4.17 -0.85 0.47 -17.36 -2.27 -1.07	-0.02 -0.88 -0.15 -0.29 -4.14 -2.62 -2.44 -6.12 -1.63 -6.06 -17.39 -23.63 -1.43 -3.48 -22.37 -1.88 -2.99 -5.67 -0.13 -3.64 -0.28 -2.0.28 -2.47 -2.31	97TD -0.04 -0.07 -0.16 1.29 2.05 -0.57 1.39 -0.82 1.16 0.12 2.39 -4.84 -18.58 -21.91 -17.42 -13.17 -19.67 -0.74 4.69 -6.01 0.50 -0.64 4.30 -30.05 -2.34 -4.06	-36.65 -46.86 -21.18 -36.65 -36.65 -46.66 -21.18 -5.48 -10.47 -5.07 -11.23 -10.78 -3.79 -1.13 -3.79 -1.13 -3.79 -1.13 -3.79 -1.13 -3.79 -1.13 -3.79 -1.13 -3.77	9.52 4.54 11.92 19.10 12.86 23.87 23.21 5.87 -5.76 -47.79 -55.45 -32.40 -32.70 -50.51 -32.70 19.01 -12.89 -33.81 -2.85 	Yield to Won 1.63 1.63 3.35 7.68 0.72 1.48 4.92 - 5.30
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