Bedrock Friday December 11th Newsletter

Another week has passed... a very boring one for a change. The entire financial world is clearly in limbo awaiting next week's Federal Reserve decision on interest rates. Actually, it is quite amazing how large can a looming quarter of a percent actually be...

Little attention was paid to the results of French regional elections which placed the Front National ("FN") ahead with a big margin. The right is gaining as a reaction to terror and rising refugee immigration. Xenophobia might be the driver of politics into 2016 with hard to anticipate effects. Can Europe hold together with the accelerating strains on the Union? Strangely, the FX markets seem to believe the risks of a political breakdown is feeble and falling, as the Euro has been rising. Curious actually, in the face of negative interest rates on the single currency (now at minus 0.30%!) and an almost certain rise of US Dollar rates as soon as next Wednesday. Should 'Finance 101' textbooks be re-written?

Currency-wars may be a term we will be hearing again into 2016- China's yuan dropped to its lowest level against the dollar in over four years Friday, as the central bank steadily guides the currency lower amid an economic slowdown and hefty capital outflows. The yuan, or renminbi as it's also known, fell to 6.4550 against the dollar, its lowest level since August 2011. Earlier Friday, the People's Bank of China (PBOC) had set the mid-point for the yuan at a new four and a half year low of 6.4358, down 0.2% from Thursday's fixing. And this against the Dollar which has just experienced a 4% drop against majors, after the ECB's disappointingly small reduction in their overnight rates of a week ago.

There has been much debate about the true value to the world economies from the global QE programs of the main central banks. Some say it has been useless as 'first world' economies are faltering; others argue that whilst this observation may be valid, without the intervention we would be in depression. On one count they all clearly failed- the loudly and repeatedly stated target inflation rate of 2% has clearly been missed. The Euro-zone is running in negative CPI, the US with its confusingly broad set of measures remains well below target, Japan can't find its way out of the zero zone etc. And then, The US Labour Department said on Thursday import prices dropped 0.4% last month after a revised 0.3% decrease in October. Import prices have declined in 15 of the last 17 months. In the 12 months through November, prices tumbled 9.4%!!! Dollar strength and a sharp decline in oil prices have dampened inflation. Back to the revision of Finance 101 textbooks- Why on earth will the Fed raise rates, strengthen the Dollar and further pressure import prices and clearly keep the elusive 2% inflation elusive??? There must be a logic somewhere, but in all honesty, we fail to see it.

The second issue is the relentless obliteration of commodities. Many investors believe that the Fed is raising rates at a time when the global economy is falling apart. They use commodities as a barometer of how the economy is doing, and the declines are so massive that many old-timers think that the Fed is totally nuts to raise interest rates right now.

Past experience shows us that almost all of the damage rate hikes cause to the stock market happens before the rate hikes. If you choose to sell right now, you would be joining the crowd that is betting they can get back in at lower prices. And in our perspective, that is not a very smart bet to make as the outcome of the trigger (Fed action) is clearly already priced-in.

Some economists are reading a global recession from the commodities-tea-leaves but not all- "What's been going on is iron ore producers, oil producers, other producers, have actually been producing more and that's because they've got to make some debt payments," said Yardeni, president of Yardeni Research. "And I also think they're trying to drive out some weaker competitors and they may not realize it but they may be the weaker competitors." And according to Yardeni, low oil prices should ultimately prove stimulative to the overall economy, and ultimately the stock market. Yardeni's S&P 500 target is 2,300 for 2016 and 2,150 for this December — a target he still believes can be achieved. If he is right, the S&P can rise to year-end by about 5% from yesterday's close! (a year ago we predicted a yet higher close for 2015). Just like weather forecasters, financial weathermen and women actually have a better record in seeing the very far future whilst getting it very wrong for the tomorrows. Point in hand, Bank of America Merrill Lynch analyst Savita Subramanian has a crystal ball with a 10year window on it, and she likes what she sees. How much so? Enough that she thinks the S&P 500 stock market benchmark is likely on a journey to 3,500, where it will stand precisely at Dec. 31, 2026. It looks like a huge rise, but in reality, it implies a compound growth rate of about 5.5% from today. Hardly unreasonable, if indeed the economies of the world will maintain a growth rate of 5% or so into our future. Oh, for year-end 2015 (now!) they predict 2'200 for the S&P...

We repeat Albert Einstein's words "Making prediction is difficult. Especially about the future"...



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Market Weekly Highlights:

- The Dollar is down over 3% for the week; with the USD Index (DXY) trading at 97.7. The US\$ is now trading at about \$1.097 against the EUR and at 0.9870 against the Swiss Franc. The Pound is now at 1.515. We maintain our belief in the fundamental strength of the US\$ in the longer term. This view is driven by the outlook for interest rates to rise in the US and hold or decline elsewhere. The Japanese Yen is at 121.85. Gold has regained some ground this week and is now at \$1'069, arguably simply the offset of the fall of the US\$. We note that Oil has fallen quite heavily and is now trading at \$36.72/Bbl for WTI and Brent at \$39.61/Bbl. The Russian Ruble is weaker, in-line with oil, now 69.46 per USD. The Brazilian Real rallied some to 3.80, as it appears that impeachment of Dilma Rousseff is in the cards! We do not see a significant further rally in the Real and our outlook would be for continued weakness.
- The US 10Yr Treasury yield has moved lower this week as the market adjusts to the higher probability of a rate rise in December and is trading around 2.22% with the US 5 year yield at 1.66% today. The German 10Yr Bund yield plummeted early this week from 0.68% to 0.57% and is trading now at 0.56%. The Spanish 10Yr yield has followed the move and is trading around 1.60%. Italian 10Yr yield followed suit and is currently at 1.53% having been at 1.65% in the beginning of the week. In the UK, the yield of Gilts had drifted lower during the week to hit 1.80% from 1.92% where it started the week only to trade back at 1.86% this morning! Swiss 10Yr yield followed with a similar move with the slides rising from -0.30% to -0.19% as we write.
- This week was another difficult one for Equity Markets both in US and Europe with the latter tumbling down significantly while US market is still in a slightly positive zone. The S&P500 is now + 0.56% for the week. The Dow Jones moved a little lower but still at positive 0.13% for the week. The DAX is currently trading at -1.73% for the week, the CAC40 is -2.13%, SMI 2.1%, the UK FTSE trading -2.70% and the EuroStoxx 50 at -2.34%. In Asia, the Nikkei has closed the week at -1.56% whilst the Shanghai composite and the Hang Seng Index were down respectively -2.56% and -3.47%.



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Highlighted items are interesting data points for the week

III II	RMANCE											10/12/2015
INDEX NAME	CCY	Last Price	1D	5D	MTD	PRICE CHAN	GE IN % (unle: 3M	ss indicated) 6M	YTD	1Y	3Y	
EQUITY MARKET INDICES - BY R		Last Filice	10	30	MID	IM	SM	OM	TIU		31	P/E
S&P 500 INDEX	USD	2052.23	0.24	0.13	-1.35	-1.10	4.65	-2.69	-0.32	0.83	40.70	17.07
DOW JONES INDUS. AVG	USD	17574.75	0.50	0.13	-0.82	-0.72	6.95	-2.58	-1.39	-0.12	43.73 32.66	15.94
NASDAQ COMPOSITE INDEX	USD	5045.172	0.45	0.15	-1.24	-0.43	4.62	-0.73	6.53	7.16	66.93	19.06
RUSSELL 2000 INDEX	USD	1149.023	0.28	-1.84	-4.10 -7.04	-2.47	-0.76	-9.45	-4 .62	-1.54	37.61	17.96
EURO STOXX 50 EURO STOXX 600	EUR EUR	3269.97 363.21	-0.22 -0.26	-2.46 -2.66	-7.34 -6.41	-5.78 -4.75	1.91 1.41	-8.53 -8.21	3.26 5.31	2.84 6.31	23.82 28.61	14.18 15.59
CAC 40 INDEX	EUR	4635.06	-0.05	-2.33	-7.11	-7.02	1.24	-7.37	7.78	8.97	26.30	14.93
DAX INDEX	EUR	10598.93	0.06	-2.01	-7.43	-3.41	4.08	-7.03	7.45	6.83	38.82	12.96
FTSE 100 INDEX	GBP	6088.05	-0.61	-2.88	-4.68	-3.79	-0.97	-11.51	-7.73	-6.24	2.25	15.28
SWISS MARKET INDEX NIKKEI 225	CHF	8632.63 19046.55	0.09 -1.32	-2.20 -1.40	-4.27 -2.62	-3.10 -2.34	-1.87 5.29	-5.88 -5.65	-4.17 10.20	-4.97 11.43	23.45 101.89	16.79 18.50
HANG SENG INDEX	HKD	21704.61	-0.45	-3.47	-2.42	-3.97	-0.19	-20.23	-9.07	-7.93	-3.85	10.77
SHANGHAI SE COMPOSITE	CNY	3455.495	-0.49	-2.56	-0.31	-5.91	7.32	-32.94	6.18	17.39	65.55	13.95
S&P BSE SENSEX INDEX RUSSIAN RTS INDEX \$	INR USD	25252.32	0.86 0.05	-2.61 -3.51	-4.50 -7.54	-3.47	-2.51 -1.99	-5.32 -17.59	-9.20 -0.95	-9.54 -4.95	28.79	16.82 5.79
BRAZIL IBOVESPA INDEX	BRL	792.78 45630.71	-1.04	-3.51	1.13	-7.39 -3.05	-1.66	-17.59	-8.75	-8.49	-47.24 -23.47	10.21
MSCI WORLD	USD	1663.88	-0.02	-1.82	-1.80	-1.65	2.27	-6.49	-2.68	-2.07	25.11	16.41
MSCI WORLD HEDGED	USD	716.913	-0.04	-1.13	-2.50	-2.00	3.38	4.32	1.64	3.08	45.42	-
MSCI WORLD LOCAL MSCI AC WORLD	USD	1274.426 399.35	-0.04 -0.09	-1.14 -1.92	-2.52 -1.93	-2.11 -2.01	2.95 1.89	-5.09 -7.83	-0.11 -4.26	1.22 -3.62	37.55 18.51	15.78
MSCI EM	USD	789.02	-0.77	-2.86	-3.10	-5.32	-1.68	-19.22	-17.49	-16.60	-23.73	11.51
MSCI AC ASIA x JAPAN	USD	494.04	-0.15	-2.28	-1.88	-3.42	0.82	-16.72	-12.36	-11.53	-8.48	12.01
MSCI EM LATIN AMERICA	USD	1914.51	-1.02	-2.54	-0.25	-5.68	-2.41	-24.14	-29.81	-28.72	-48.75	13.62
MSCI EM Eur, ME & Africa	USD	207.08	-3.47	-5.59	-8.69	-11.90	-11.00	-23.98	-23.53	-23.43	-39.82	9.78
EQUITY MARKET INDICES - BY S												P/E
MSCI ENERGY	USD	182.66	0.42	-3.31	-7.53	-7.58	-1.55	-20.90	-23.19	-19.02	-23.65	18.63
MSCI MATERIALS MSCI INDUSTRIALS	USD	186.53 192.07	-0.17 0.00	-2.07 -1.67	-3.19 -2.52	-3.20 -1.85	-2.17 2.68	-19.40 -6.99	-16.37 -3.64	-15.74 -2.23	-19.19 25.23	16.78 16.76
MSCI CONS DISCRETIONARY	USD	195.33	-0.07	-1.65	-1.50	-1.55	3.37	-2.49	4.90	6.60	50.85	17.67
MSCI CONS STAPLES	USD	206.41	-0.16	-0.95	-0.18	0.28	6.38	1.34	3.25	3.35	25.95	21.08
MSCI HEALTH CARE	USD	208.71	0.46	-0.67	-0.25	0.02	-1.39	-6.61	3.41	1.22	57.70	17.54
MSCI FINANCIALS MSCI INFO TECH	USD	96.78 148.87	-0.30 0.14	-2.78 -1.94	-2.13 -0.67	-2.44 0.01	0.81 8.28	-8.95 0.85	-5.82 5.37	-5.81 6.05	21.25 53.47	12.97 17.77
MSCI TELECOMS	USD	67.01	-0.28	-1.30	-1.83	-1.87	-0.74	-5.65	-1.97	-2.95	16.78	15.15
MSCIUTILITY	USD	108.81	-0.80	-1.06	-1.27	-2.22	0.57	-5.49	-11.58	-10.86	8.48	14.56
MSCI WORLD REAL ESTATE	USD	186.36	-0.65	-1.54	-1.42	-0.22	3.57	-3.24	-4 .16	-3.84	8.62	23.56
HEDGE FUND INDICES												
HFRX GLOBAL HEDGE FUND	USD	1177.99	-0.13	-1.17	-1.00	-1.34	-2.12	-5.24	-3.32	-2.73	3.21	
HFRX EQUAL WEIGHTED HFRX GLOBAL EUR	USD EUR	1176.8 1079.77	-0.06 -0.11	-0.79 -1.16	-0.64 -1.02	-1.14 -1.40	-1.46 -2.32	-3.23 -5.60	-1.20 -3.98	-0.76 -3.41	5.20 1.66	
MARKET INDICES PERFOR			-0.11	-1.10	-1.02	-1.40	-2.02	-0.00	-0.80	50.41	1.00	10/12/2015
MARKET INDICES PERFOR	VIVIAIVCI	_				PRICE CHAN	GE IN % fundar	se indicated)				10/12/2013
INDEX NAME	CCY	Last Price	1D	5D	MTD	1M	3M	6M	YTD	1Y	3Y	
FIXED INCOME INDICES - YIELD	ON US G	OVERNMENT B	ONIDS /Cha									
			OINDS (Cria	nge in bps)							0.	
US 3 MONTH	USD	0.2441	0.02	0.03	0.08	0.12	0.22	0.23	0.21	0.22	-	
US 2 YEAR	USD	0.2441 0.9475	0.02	0.03 0.01	0.02	0.07	0.24	0.23	0.28	0.35	-	
US 2 YEAR US 10 YEAR	USD USD USD	0.2441 0.9475 2.2164	0.02	0.03							-	Violal In Warra
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY	USD USD USD PE OF IS:	0.2441 0.9475 2.2164 SUER	0.02 0.00 -0.01	0.03 0.01 -0.05	0.02 0.01	0.07 -0.11	0.24 0.03	0.23 -0.16	0.28 0.05	0.35 0.05		Yield to Worst
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI GLOBAL AGG TR HEDGED	USD USD USD PE OF IS:	0.2441 0.9475 2.2164 SUER 481.04	0.02 0.00 -0.01	0.03 0.01 -0.05	0.02 0.01 -0.14	0.07 -0.11	0.24 0.03	0.23 -0.16 2.13	0.28 0.05	0.35 0.05	8.70	1.74
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY	USD USD USD PE OF IS:	0.2441 0.9475 2.2164 SUER	0.02 0.00 -0.01	0.03 0.01 -0.05	0.02 0.01	0.07 -0.11	0.24 0.03	0.23 -0.16	0.28 0.05	0.35 0.05		
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR	USD USD USD USD USD USD USD USD	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.15	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29	0.02 0.01 -0.14 0.01 -0.19 -1.51	0.07 -0.11 0.50 0.48 0.40 -2.79	0.24 0.03 0.64 -0.06 0.29 -4.22	0.23 -0.16 2.13 1.35 0.71 -6.48	0.28 0.05 1.15 1.04 -0.10 -3.48	0.35 0.05 1.65 1.18 0.21 -2.48	8.70 2.95 5.68 6.63	1.74 1.74 3.55 8.41
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYL GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR	USD USD USD USD USD USD USD USD USD USD	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53 243.8052	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.15 0.13	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97	0.35 0.05 1.65 1.18 0.21 -2.48 2.90	8.70 2.95 5.68 6.63 17.93	1.74 1.74 3.55 8.41 0.65
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR	USD USD USD USD USD USD USD USD	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.15	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29	0.02 0.01 -0.14 0.01 -0.19 -1.51	0.07 -0.11 0.50 0.48 0.40 -2.79	0.24 0.03 0.64 -0.06 0.29 -4.22	0.23 -0.16 2.13 1.35 0.71 -6.48	0.28 0.05 1.15 1.04 -0.10 -3.48	0.35 0.05 1.65 1.18 0.21 -2.48	8.70 2.95 5.68 6.63	1.74 1.74 3.55 8.41
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR	USD USD USD PE OF IS: USD USD USD USD USD USD EUR USD EUR	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53 243.8052 245.58	0.02 0.00 -0.01 -0.04 -0.14 -0.15 0.13 0.12 -0.09 0.04	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.52	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47	8.70 2.95 5.68 6.63 17.93 11.78	1.74 1.74 3.55 8.41 0.65 1.37
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED)	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.89 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.15 0.13 0.12 -0.09 0.04 -0.27	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -1.09 -0.42	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.52 -0.77 -2.00 -0.97	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.85 -2.44 -0.82	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75 0.42 -2.15 0.33	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97 0.00 2.22 -0.95 1.88	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40 3.78	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53 243.8052 245.58 274.75 225.7394 88.15043	0.02 0.00 -0.01 -0.04 -0.14 -0.15 0.13 0.12 -0.09 0.04	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -1.09	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.52 -0.77 -2.00	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.65 -2.44	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75 0.42 -2.15	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97 0.00 2.22 -0.95	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53 243.8052 245.58 274.75 225.7394 88.15643	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.15 0.13 0.12 -0.09 0.04 -0.27 -0.29	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -0.42 -1.09	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.52 -0.77 -2.00 -0.97 -1.07	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.65 -2.44 -0.82 -2.19	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75 0.42 -2.15 0.33 -4.94	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97 0.00 2.22 -0.95 1.68 -7.54	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40 3.78 -8.06	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYL GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.89 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15643	0.02 0.00 -0.01 -0.04 -0.14 -0.15 0.13 0.12 -0.09 -0.04 -0.27 -0.29	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -1.09 -1.09 -1.09	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.52 -0.77 -2.00 -0.97 -1.07	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.65 -2.44 -0.82 -2.19	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75 0.42 -2.15 0.33 -4.94	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02	0.28 0.05 1.15 1.04 -0.10 3.48 1.97 0.00 2.22 -0.95 1.88 -7.54	0.35 0.05 1.85 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72	8.70 2.95 5.68 6.63 17.93 21.06 20.40 3.78 -8.06	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53 243.8052 245.58 274.75 225.7394 88.15643	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.15 0.13 0.12 -0.09 0.04 -0.27 -0.29	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -0.42 -1.09	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.52 -0.77 -2.00 -0.97 -1.07	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.65 -2.44 -0.82 -2.19	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75 0.42 -2.15 0.33 -4.94	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97 0.00 2.22 -0.95 1.68 -7.54	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40 3.78 -8.06	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA US. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15643 JER 2232.3 388.616	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.15 0.13 0.12 -0.09 0.04 -0.27 -0.29	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -1.09 -0.42 -1.09	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.77 -2.00 -0.97 -1.07	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.65 -2.44 -0.82 -2.19	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75 0.42 -2.15 0.33 -4.94	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97 0.02 2.22 -0.95 1.68 -7.54	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72	8.70 2.95 5.68 6.63 17.93 21.06 20.40 3.78 -8.06	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYL GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDUSTRIAL METALS TR GSCI ENERGY TR GSCI ENERGY TR GSCI AGRICULTURE TR	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15643 JER 223.23 388.616 930.596 1314.642 463.1876	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.15 0.13 0.12 -0.04 -0.27 -0.29 -0.15 -0.53 0.02 -0.02	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.68 0.13 -0.89 -1.09 -0.42 -1.09 -1.09 -1.09 -0.42 -1.09	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.77 -2.00 -0.97 -1.07 -6.03 -10.66 0.67 0.59	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.85 -2.44 -0.82 -2.19 -10.72 -17.59 -4.34 -1.62 1.98	0.24 0.03 0.64 -0.08 0.29 -4.22 1.57 0.42 -2.15 0.33 -4.94 -16.21 -23.32 -12.73 -3.47 -2.66	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02 -31.88 42.33 -22.52 -10.14 -3.48	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97 0.00 2.22 -0.95 1.88 -7.54 -30.95 -38.31 -20.44 -10.00 -14.46	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72 -38.77 45.86 -29.16 -13.87 -15.06	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40 3.78 -8.06	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE	USD	0.2441 0.9476 2.2164 SUER 481.04 2098.09 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15043 JER 2232.3 388.616 930.596 1314.642 463.1876 36.76	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.13 0.12 -0.09 -0.04 -0.27 -0.29 -0.15 -0.53 0.02 -0.43 0.22	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -1.09 -0.42 -1.09 -5.27 8.97 0.67 0.94 -0.13 -8.23	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.77 -2.00 -0.97 -1.07 -6.03 -0.67 0.59 1.69 -11.93	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.65 -2.44 -0.82 -2.19 -10.72 -17.59 -4.34 -1.62 1.98	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75 0.42 -2.15 0.33 -4.94 -16.21 -23.32 -12.73 -3.47 -2.68	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02 -31.88 42.33 -22.52 -10.14 -3.48 -43.51	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97 0.00 2.22 1.68 -7.54 -30.95 38.31 -26.44 -10.00 -14.46 -39.78	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72 -36.77 45.86 -29.16 -13.87 -15.06 46.22	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40 3.78 -8.06 -53.27 -61.96 -42.13 -41.37 -40.05	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYPE GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC IST 'CL' FUTURE GOLD SPOT \$102	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15643 JER 223.23 388.616 930.596 1314.642 463.1876	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.15 0.13 0.12 -0.04 -0.27 -0.29 -0.15 -0.53 0.02 -0.02	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.68 0.13 -0.89 -1.09 -0.42 -1.09 -1.09 -1.09 -0.42 -1.09	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.77 -2.00 -0.97 -1.07 -6.03 -10.66 0.67 0.59	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.85 -2.44 -0.82 -2.19 -10.72 -17.59 -4.34 -1.62 1.98	0.24 0.03 0.64 -0.08 0.29 -4.22 1.57 0.42 -2.15 0.33 -4.94 -16.21 -23.32 -12.73 -3.47 -2.66	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02 -31.88 42.33 -22.52 -10.14 -3.48	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97 0.00 2.22 -0.95 1.88 -7.54 -30.95 -38.31 -20.44 -10.00 -14.46	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72 -38.77 45.86 -29.16 -13.87 -15.06	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40 3.78 -8.06	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC IST 'CL' FUTURE GOLD SPOT \$102 CURRENCIES	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.09 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15643 JER 2232.3 388.616 930.596 1314.642 463.1876 36.76 1071.55	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.13 0.12 -0.09 -0.27 -0.29 -0.15 -0.53 0.02 -0.43 0.22 -0.22	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -1.09 -0.42 -1.09 -5.27 -8.97 0.67 0.94 -0.13 -8.23 -1.63	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.77 -2.00 -0.97 -1.07 -6.03 -0.67 0.59 1.69 -11.93 0.41	0.07 -0.11 0.50 0.48 0.40 -2.79 0.65 0.20 -0.65 -2.44 -0.82 -2.19 -10.72 -17.59 -4.34 -1.62 1.98 -17.46 -1.58	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75 0.42 -2.15 0.33 -4.94 -16.21 -23.32 -12.73 -3.47 2.66 -22.63 -3.49	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02 -31.88 42.33 -22.52 -10.14 -3.48 -43.51 -9.54	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97 0.00 2.22 -1.68 -7.54 -30.95 -38.31 -26.44 -10.00 -11.46 -39.78	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72 -36.77 45.86 -29.16 -13.87 -15.06 -46.22 -12.90	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40 3.78 -8.06 -53.27 -61.96 42.13 41.37 40.05 -59.96 -37.49	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI 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) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT SIOZ CURRENCIES DOLLAR INDEX SPOT	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15643 JER 2232.3 388.616 930.596 1314.642 463.1876 36.76 1071.55	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.15 0.12 -0.09 0.04 -0.27 -0.29 -0.15 -0.50 -0.02 -0.43 0.20 -0.22	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.86 0.13 -0.69 -1.09 -0.42 -1.09 -5.27 -8.97 0.87 0.94 -0.13 -8.23 -1.63	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.77 -2.00 -0.97 -1.07 -8.03 -10.60 -0.67 0.59 1.69 -11.93 0.41	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.65 -2.44 -0.82 -2.19 -10.72 -17.59 -4.34 -1.62 1.98 -1.58	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75 0.42 -2.15 0.33 -4.94 -16.21 -23.32 -12.73 -3.47 2.66 -22.63 -3.49	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02 -31.88 -42.33 -22.52 -10.14 -3.48 -43.51 -9.54	0.28 0.05 1.15 1.04 -0.10 3.48 1.97 0.00 2.22 -0.95 1.88 -7.54 -30.95 38.31 -26.44 -10.00 -14.46 39.77	0.35 0.05 1.85 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72 -36.77 -45.86 -29.16 -13.87 -15.06 -48.22 -12.90 10.35	8.70 2.95 5.88 6.63 17.93 11.78 21.06 20.40 3.78 -8.06 -53.27 -81.96 42.13 41.37 40.05 -59.69 -37.49	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC IST 'CL' FUTURE GOLD SPOT \$102 CURRENCIES	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.09 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15643 JER 2232.3 388.616 930.596 1314.642 463.1876 36.76 1071.55	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.13 0.12 -0.09 -0.27 -0.29 -0.15 -0.53 0.02 -0.43 0.22 -0.22	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -1.09 -0.42 -1.09 -5.27 -8.97 0.67 0.94 -0.13 -8.23 -1.63	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.77 -2.00 -0.97 -1.07 -6.03 -0.67 0.59 1.69 -11.93 0.41	0.07 -0.11 0.50 0.48 0.40 -2.79 0.65 0.20 -0.65 -2.44 -0.82 -2.19 -10.72 -17.59 -4.34 -1.62 1.98 -17.46 -1.58	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75 0.42 -2.15 0.33 -4.94 -16.21 -23.32 -12.73 -3.47 2.66 -22.63 -3.49	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02 -31.88 42.33 -22.52 -10.14 -3.48 -43.51 -9.54	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97 0.00 2.22 -1.68 -7.54 -30.95 -38.31 -26.44 -10.00 -11.46 -39.78	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72 -36.77 45.86 -29.16 -13.87 -15.06 -46.22 -12.90	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40 3.78 -8.06 -53.27 -61.96 42.13 41.37 40.05 -59.96 -37.49	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYL GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PECIOUS METALS TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GENERIC IST 'CL' FUTURE GOLD SPOT SIOZ CURRENCIES DOLLAR INDEX SPOT EURO Spot Japanese Yen Spot British Pound Spot	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15643 JER 2232.3 388.618 930.596 1314.642 463.1876 36.76 1071.55	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.15 0.12 -0.09 0.04 -0.27 -0.29 -0.15 -0.53 0.02 -0.43 0.22 -0.22 -0.22 -0.22	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -1.09 -1.09 -1.09 -1.09 -1.09 -1.09 -1.09 -1.09 -1.09	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.77 -2.00 -0.97 -1.07 -6.03 -10.66 -0.67 0.59 1.09 -11.93 0.41	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.65 -2.44 -0.82 -2.19 -10.72 -17.59 -4.34 -1.62 1.98 -17.46 -1.58	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75 0.42 -2.15 0.33 -4.94 -16.21 -23.32 -12.73 -3.47 2.66 -22.63 -3.49 -2.78 -3.28 -3.29 -1.05 -1.76	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02 -31.88 42.33 -22.52 -10.14 -3.48 43.51 -9.54 -3.51 -9.54	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97 0.00 2.22 -0.95 -1.88 -7.54 -30.95 -38.31 -26.44 -10.00 -14.46 -39.78 -9.36 -9.36 -9.37 -9.36 -9.36 -1.71 -2.69	0.35 0.05 1.85 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72 -36.77 -45.86 -29.16 -13.87 -15.06 -46.22 -12.90 10.35 -11.64 -2.64 -3.65	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40 3.78 -8.06 -53.27 -61.96 42.13 41.37 40.05 -59.69 -37.49	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$102 CURRENCIES DOLLAR INDEX SPOT EURO Spot Japanese Yen Spot British Pound Spot Swiss Franc Spot	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15643 JER 2232.3 388.616 930.596 1314.642 463.1876 36.76 1071.55	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.15 0.13 0.12 -0.09 -0.27 -0.29 -0.15 -0.53 0.02 -0.25 -0.22 -0.22 -0.22 -0.22	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -1.09 -0.42 -1.09 -5.27 -8.97 0.67 0.94 -0.13 -8.23 -1.63 -1.63	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.52 -0.77 -1.07 -8.03 -10.66 0.67 0.59 -11.93 0.41 -2.33 3.80 1.02 0.82 -2.02 -2.02 -3.03 -3.04 -3	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.65 -2.44 -0.82 -2.19 -10.72 -17.59 -4.34 -1.62 1.98 -17.46 -1.58 -1.19 2.08 0.81 -0.36 -0.36 -0.36	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75 0.42 -2.15 0.33 -4.94 -16.21 -23.32 -12.73 -3.47 -2.66 -22.63 -3.49 -2.78 -3.28 -1.05 -1.78	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02 -31.88 -42.33 -22.52 -10.14 -3.48 -43.51 -9.54 	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97 0.00 2.22 -0.95 1.88 -7.54 -30.95 -38.31 -26.44 -10.00 -14.46 -39.78 -9.36 -1.71 -2.69 -0.76	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72 -38.77 -45.86 -29.16 -13.87 -15.06 -46.22 -12.90 10.35 -11.64 -2.64 -3.65 -1.92	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40 3.78 -8.06 -53.27 -61.96 42.13 41.37 40.05 -59.69 -37.49	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$102 CURRENCIES DOLLAR INDEX SPOT EURO Spot Japanese Yen Spot British Pound Spot Swiss Franc Spot British Pound Spot Swiss Franc Spot British Pound Spot Swiss Franc Spot	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.09 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15043 JER 2232.3 388.016 930.596 1314.642 463.1876 30.76 1071.55 97.939 1.0941 121.56 1.516 0.9877 3.8124	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.13 0.12 -0.09 -0.27 -0.29 -0.15 -0.53 0.02 -0.43 0.22 -0.22 -0.22 -0.22 -0.23 -0.23 -0.23 -0.25 -0.01	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -1.09 -0.42 -1.09 -0.42 -1.09 -0.42 -1.09 -0.67 0.94 -0.13 -8.23 -1.63 -0.78 1.02 0.30 0.78 1.02 0.30 0.78 1.02 0.30 0.78 1.02 0.30 0.78 1.02 0.30 0.78 1.02 0.78 1.02 0.78 -0.78	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.77 -2.00 -0.97 -1.07 -6.03 -10.66 0.67 0.59 1.69 1.193 0.41 -2.33 3.80 1.02 0.68 4.28	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.65 -2.44 -0.82 -2.19 -10.72 -17.59 -4.34 -1.62 1.98 -17.46 -1.58 -1.19 2.08 0.81 -0.36 1.80 -1.69	0.24 0.03 0.64 -0.06 0.29 4.22 1.54 0.75 0.42 -2.15 0.33 4.94 -16.21 -23.32 -12.73 -3.47 -2.63 -3.49 -2.63 -3.49 -2.78 -3.28 -1.05 -1.76 -1.76 -1.76 -1.76 -1.76 -1.96	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02 -31.88 42.33 -22.52 -10.14 -3.48 -43.51 -9.54 -3.59 -3.	0.28 0.05 1.15 1.04 -0.10 -0.38 1.97 0.00 2.22 -0.95 1.68 -7.54 -10.00 -14.46 -39.78 -9.36 -1.71 -2.69 -9.36 -1.71 -2.69 -9.36	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72 -36.77 -45.86 -29.16 -13.87 -15.06 -46.22 -12.90 -11.64 -2.64 -3.65 -1.92 -31.37	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40 3.78 -8.06 -53.27 -61.96 42.13 41.37 40.05 -59.69 -37.49 22.20 -15.68 -32.29 -5.94 -5.52 -45.51	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$102 CURRENCIES DOLLAR INDEX SPOT EURO Spot Japanese Yen Spot British Pound Spot Swiss Franc Spot	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15643 JER 2232.3 388.616 930.596 1314.642 463.1876 36.76 1071.55	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.15 0.13 0.12 -0.09 -0.27 -0.29 -0.15 -0.53 0.02 -0.25 -0.22 -0.22 -0.22 -0.22	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -1.09 -0.42 -1.09 -5.27 -8.97 0.67 0.94 -0.13 -8.23 -1.63 -1.63	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.52 -0.77 -1.07 -8.03 -10.66 0.67 0.59 -11.93 0.41 -2.33 3.80 1.02 0.82 -2.02 -2.02 -3.03 -3.04 -3	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.65 -2.44 -0.82 -2.19 -10.72 -17.59 -4.34 -1.62 1.98 -17.46 -1.58 -1.19 2.08 0.81 -0.36 -0.36 -0.36	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75 0.42 -2.15 0.33 -4.94 -16.21 -23.32 -12.73 -3.47 -2.66 -22.63 -3.49 -2.78 -3.28 -1.05 -1.78	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02 -31.88 -42.33 -22.52 -10.14 -3.48 -43.51 -9.54 	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97 0.00 2.22 -0.95 1.88 -7.54 -30.95 -38.31 -26.44 -10.00 -14.46 -39.78 -9.36 -1.71 -2.69 -0.76	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72 -38.77 -45.86 -29.16 -13.87 -15.06 -46.22 -12.90 10.35 -11.64 -2.64 -3.65 -1.92	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40 3.78 -8.06 -53.27 -61.96 42.13 41.37 40.05 -59.69 -37.49	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYL GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$102 CURRENCIES DOLLAR INDEX SPOT EURO Spot British Pound Spot Swiss Franc Spot Brazilian Real Spot China Renminbi Spot China Renminbi Spot	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15043 JER 2232.3 388.616 930.596 1314.642 463.1876 1071.55 97.939 1.0941 121.56 1.516 0.9877 3.8124 6.4396	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.13 0.12 -0.09 0.04 -0.27 -0.29 -0.15 -0.53 0.02 -0.43 0.22 -0.22 -0.22 -0.22 -0.22 -0.23 -0.25 -0.01 0.02 -0.25 -0.01	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -1.09 -0.42 -1.09 -1.13 -8.23 -1.09 -1.09 -1.09 -1.09 -1.09 -1.09 -1.09 -1.09 -1.09 -1.09 -1.09 -1.13 -8.23 -1.09 -	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.77 -2.00 -0.97 -1.07 -6.03 -10.66 0.67 0.59 1.09 -11.93 0.41 -2.33 3.80 -4.44 -0.88	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.65 -2.44 -0.82 -2.19 -10.72 -17.59 -4.34 -1.62 1.98 -1.748 -1.58	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75 0.42 -2.15 0.33 -4.94 -16.21 -23.32 -12.73 -3.47 2.63 -22.63 -3.49 -22.63 -3.49 -3.28 -3.28 -1.05 -1.76 -1.78 -1.78 -1.78 -1.78	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02 -31.88 42.33 -22.52 -10.14 -3.48 -43.51 -9.54 -3.51 -9.54 -3.51 -9.54 -3.51 -9.54 -3.51	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97 0.00 2.22 -0.95 1.88 -7.54 -30.95 -38.31 -26.44 -10.00 -14.46 -39.78 -9.36 -9.37 -9.36 -9.3	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72 -36.77 -45.86 -29.16 -13.87 -15.06 -48.22 -12.90 10.35 -11.64 -2.64 -3.65 -1.92 -3.137 -4.13	8.70 2.95 5.88 6.63 17.93 11.78 21.06 20.40 3.78 -8.06 -53.27 -61.96 42.13 41.37 40.05 -59.69 -37.49 -22.20 -15.88 -32.29 -5.94 -5.52 45.5	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYI GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAPILSTA US. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDUSTRIAL METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC TST TCL' FUTURE GOLD SPOT SIOZ CURRENCIES DOLLAR INDEX SPOT EURO Spot Brazilian Real Spot China Renaminbi Spot Singapore Dollar Spot	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15643 JER 2232.3 388.616 900.596 1314.642 463.1876 36.76 1071.55 97.939 1.0941 121.50 1.516 0.9877 3.8124 6.4386 1.4043	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.15 0.13 0.12 -0.09 -0.27 -0.29 -0.15 -0.53 0.02 -0.22 -0.22 -0.22 -0.22 -0.22 -0.20	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.68 0.13 -0.89 -1.09 -0.42 -1.09 -1.09 -0.42 -1.09 -	0.02 0.01 0.14 0.01 0.19 -1.51 0.52 0.52 0.77 -2.00 0.97 -1.07 -8.03 -10.66 0.67 0.59 -1.1.93 0.41 -2.33 3.80 1.06 1.	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.85 -2.44 -0.82 -2.19 -10.72 -17.59 -4.34 -1.82 -1.98 -17.46 -1.58 -1.19 2.08 0.81 -0.81 -0.82 -	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75 0.42 -2.15 0.33 -4.94 -16.21 -23.32 -12.73 -3.47 2.66 -22.63 -3.49 -2.15 -3.32 -12.73 -3.47 -2.15 -3.32 -12.73 -3.49 -1.76 -1.78	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02 	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97 0.00 2.22 -0.95 1.68 -7.54 -30.95 -38.31 -26.44 -10.00 -14.46 -39.78 -9.36 -1.71 -0.95 -1.71 -0.95 -1.88 -7.54	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72 -36.77 -45.86 -29.16 -13.87 -15.06 -46.22 -12.90 10.35 -11.64 -2.64 -3.65 -1.92 -31.37 -4.13 -6.69	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40 3.78 8.06 -53.27 -61.96 42.13 41.37 40.05 -59.99 -37.49 22.20 -15.68 -32.29 -5.52 45.51 -3.25 -5.52 -4.51 -3.25 -5.52 -4.51 -3.25 -5.32 -5.52	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYL GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAPILSTA 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 GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$102 CURRENCIES DOLLAR INDEX SPOT Euro Spot British Pound Spot Swiss Franc Spot British Pound Spot Singapore Dollar Spot Norwegian Krone Spot VOLATILITY / LIQUIDITY INDICES CBOE SPX VOLATILITY INDX	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.09 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15643 JER 2232.3 388.616 930.596 1314.642 463.1876 30.76 1071.55 97.939 1.0941 121.56 1.516 0.9877 3.8124 6.4386 1.4043 8.6434	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.13 0.12 -0.09 -0.27 -0.29 -0.15 -0.53 0.02 -0.43 0.02 -0.22 -0.22 -0.22 -0.22 -0.23 -0.25 -0.01 -0.23 -0.26 -0.26 -0.26 -0.26 -0.26 -0.26 -0.26 -0.26 -0.27 -0.29	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -1.09 -0.42 -1.09 -5.27 -8.97 0.67 0.94 -0.13 -8.23 -1.63 -0.53 0.78 1.02 0.30 0.97 -1.40 -0.81 -0.84 -1.94	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.77 -2.00 -0.97 -1.07 -6.03 -10.66 0.67 0.59 1.69 -11.93 0.41 -2.33 3.80 1.02 0.68 4.28 4.28 -0.52 -0.52 -0.77 -0.59 -0.67 -0.59 -0.69 -1.1,08 -0.67 -0.59 -0.69 -1.1,08 -0.69 -	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.65 -2.44 -0.82 -2.19 -10.72 -17.59 -4.34 -1.62 -1.98 -17.46 -1.58 -1.19 -1.58 -1.19 -1.58 -1.19 -1.37 -0.80 -1.37 -0.80	0.24 0.03 0.64 -0.06 0.29 4.22 1.54 0.75 0.42 -2.15 0.33 4.94 -16.21 -23.32 -12.73 -3.47 -2.63 -3.49 -2.63 -3.49 -1.76 -1	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02 -31.88 -42.33 -22.52 -10.14 -3.48 -43.51 -9.54 -3.59 1.27 -2.31 -5.44 -18.21 -3.85 -4.43 -9.64	0.28 0.05 1.15 1.04 -0.10 -0.38 1.97 0.00 2.22 -0.95 1.88 -7.54 -10.00 -14.46 -39.78 -9.36 -1.71 -2.69 -9.36 -1.71 -2.69 -9.38 -1.71 -2.69 -9.38 -1.71 -2.69 -9.38 -1.71 -2.69 -1.40	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72 -36.77 -45.86 -29.16 -13.87 -15.06 -46.22 -12.90 10.35 -11.64 -2.64 -3.65 -1.92 -31.37 -4.13 -6.69 -16.01	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40 3.78 8.8.06 -53.27 -61.96 41.93 41.37 40.05 -59.69 37.49 -59.69 -37.49 -59.69	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYL GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) S&PILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI PRECIOUS METALS TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$102 CURRENCIES DOLLAR INDEX SPOT Euro Spot British Pound Spot Swiss Franc Spot Brazillar Real Spot China Renminibi Spot Singapore Dollar Spot Norwegian Krone Spot VOLATILITY / LIQUIDITY INDICES CBOE SPX VOLATILITY INDX USD SWAP SPREAD SEMI 2YR	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.69 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15043 IER 2232.3 388.616 930.596 1314.642 463.1876 1071.55 97.839 1.0941 121.56 1.516 0.9877 3.8124 6.4386 1.4043 8.6434	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.15 0.13 0.12 -0.04 -0.27 -0.29 -0.15 -0.53 0.02 -0.23 -0.22 -0.22 -0.22 -0.10 0.23 -0.20 -0.20 -0.26 -0.20 -0.42	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -1.09 -0.42 -1.09 -5.27 -8.97 0.67 0.94 -0.13 -8.23 -1.63 -0.53 0.78 1.02 0.30 0.97 -1.40 -0.81 -0.64 -1.94	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.77 -2.00 -0.97 -1.07 -6.03 -10.66 0.67 0.59 1.09 -11.93 0.41 -2.33 3.80 -0.88 4.28 1.44 -0.88 0.27 0.21	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.65 -2.44 -0.82 -2.19 -10.72 -17.59 -4.34 -1.62 1.98 -1.746 -1.58 -1.19 -0.36 1.89 -1.37 0.91 -0.80 26.49 8.98	0.24 0.03 0.64 -0.06 0.29 -4.22 1.54 0.75 0.42 -2.15 0.33 -4.94 -16.21 -23.32 -12.73 -3.47 2.68 -3.28 -3.28 -3.28 -1.05 -1.76 -1.76 -1.78 -1.89 -1.24 0.24 -6.08	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02 -31.88 -42.33 -22.52 -10.14 -3.48 -43.51 -9.54 -3.51 -9.54 -3.51 -9.54 -3.85 -4.43 -9.64 -3.85 -4.43 -9.64	0.28 0.05 1.15 1.04 -0.10 -3.48 1.97 0.00 2.22 -0.95 -1.88 -7.54 -10.00 -14.46 -39.78 -9.36 -1.71 -2.69 0.76 -30.29 -3.87 -5.80 -14.15	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72 -36.77 -45.86 -29.16 -13.87 -15.06 -46.22 -12.90 10.35 -11.64 -2.64 -3.65 -1.92 -31.37 -4.13 -6.69 -16.01	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40 3.78 -8.06 -53.27 -61.96 42.13 7.40.05 -59.69 -37.49 22.20 -15.68 -32.29 -5.94 -5.52 -45.52 -45.52 -45.52 -45.52 -45.52 -45.52 -45.52 -45.52 -45.52 -45.52 -45.52 -45.52 -45.52 -45.52 -45.52 -45.52 -45.52 -45.53 -45.52	1.74 1.74 3.55 8.41 0.65 1.37 4.76
US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TYL GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAPILSTA 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 GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLD SPOT \$102 CURRENCIES DOLLAR INDEX SPOT Euro Spot British Pound Spot Swiss Franc Spot British Pound Spot Singapore Dollar Spot Norwegian Krone Spot VOLATILITY / LIQUIDITY INDICES CBOE SPX VOLATILITY INDX	USD	0.2441 0.9475 2.2164 SUER 481.04 2098.09 2584.87 1564.53 243.8052 245.58 274.75 212.62 325.7394 88.15643 JER 2232.3 388.616 930.596 1314.642 463.1876 30.76 1071.55 97.939 1.0941 121.56 1.516 0.9877 3.8124 6.4386 1.4043 8.6434	0.02 0.00 -0.01 -0.04 -0.14 -0.21 -0.13 0.12 -0.09 -0.27 -0.29 -0.15 -0.53 0.02 -0.43 0.02 -0.22 -0.22 -0.22 -0.22 -0.23 -0.25 -0.01 -0.23 -0.26 -0.26 -0.26 -0.26 -0.26 -0.26 -0.26 -0.26 -0.27 -0.29	0.03 0.01 -0.05 0.33 0.20 -0.02 -1.29 0.66 0.13 -0.69 -1.09 -0.42 -1.09 -5.27 -8.97 0.67 0.94 -0.13 -8.23 -1.63 -0.53 0.78 1.02 0.30 0.97 -1.40 -0.81 -0.84 -1.94	0.02 0.01 -0.14 0.01 -0.19 -1.51 -0.52 -0.77 -2.00 -0.97 -1.07 -6.03 -10.66 0.67 0.59 1.69 -11.93 0.41 -2.33 3.80 1.02 0.68 4.28 4.28 -0.52 -0.52 -0.77 -0.59 -0.67 -0.59 -0.69 -1.1,08 -0.67 -0.59 -0.69 -1.1,08 -0.69 -	0.07 -0.11 0.50 0.48 0.40 -2.79 0.58 0.20 -0.65 -2.44 -0.82 -2.19 -10.72 -17.59 -4.34 -1.62 -1.98 -17.46 -1.58 -1.19 -1.58 -1.19 -1.58 -1.19 -1.37 -0.80 -1.37 -0.80	0.24 0.03 0.64 -0.06 0.29 4.22 1.54 0.75 0.42 -2.15 0.33 4.94 -16.21 -23.32 -12.73 -3.47 -2.63 -3.49 -2.63 -3.49 -1.76 -1	0.23 -0.16 2.13 1.35 0.71 -6.48 3.18 1.56 0.08 -6.34 -0.57 -8.02 -31.88 -42.33 -22.52 -10.14 -3.48 -43.51 -9.54 -3.59 1.27 -2.31 -5.44 -18.21 -3.85 -4.43 -9.64	0.28 0.05 1.15 1.04 -0.10 -0.38 1.97 0.00 2.22 -0.95 1.88 -7.54 -10.00 -14.46 -39.78 -9.36 -1.71 -2.69 -9.36 -1.71 -2.69 -9.38 -1.71 -2.69 -9.38 -1.71 -2.69 -9.38 -1.71 -2.69 -1.40	0.35 0.05 1.65 1.18 0.21 -2.48 2.90 0.47 2.07 -0.07 1.52 -7.72 -36.77 -45.86 -29.16 -13.87 -15.06 -46.22 -12.90 10.35 -11.64 -2.64 -3.65 -1.92 -31.37 -4.13 -6.69 -16.01	8.70 2.95 5.68 6.63 17.93 11.78 21.06 20.40 3.78 8.8.06 -53.27 -61.96 41.93 41.37 40.05 -59.69 37.49 -59.69 -37.49 -59.69	1.74 1.74 3.55 8.41 0.65 1.37 4.76

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