It is Friday again. But this one is different, as much of the next ones are now likely to be- BREXIT happened! The UK voted to leave the EU!!! At midnight Thursday the pound Sterling was rallying through \$1.50 as polls were showing the "stay" to be leading... We woke up to find that the skies have fallen, the seas dried-up and the polls to have been wrong. The UK is out B

Oscar Wilde had once quipped "To expect the unexpected shows a thoroughly modern intellect." We did have the "Big Bang" under Margaret Thatcher in October 1986 which was the deregulation of the financial sector in London. Now, under Cameron, it is the "Huge Bang"...

The said Thatcher Big Bang may well have been trumped by the Cameron one... The financial markets globally are in disarray. Currencies are trading in huge swings, equity markets are taking a beating and even seemingly unrelated parts of the system are rattled. The US 10 year Treasury has rallied in price dropping in yield to 1.53% from 1.75% last night. The Japanese yen rallied to 99.02 vs. the USD from 107 and now seems to have settled at about 102.

Last week we chided Goldman Sachs for their prediction of an 11% drop in the GBP in the event of BREXIT passing. We questioned the precision of 11% vs. saying about 10%. They were both right and wrong- The drop from the close last night to the low this morning was indeed 11.89%... now back up to be "only" down 7.80% In the same interval, the GBP/Euro has traded from a fall of 8.60% to bounce back to 5.90% as we write. The Euro is clearly less affected with the European currency down just 2% against the US\$. Gold has regained \$50/Oz which it had lost during the week. All European equities are down, from a lot to more- Eurostoxx is off 8% from its close Thursday, more than the FTSE at "only" 4% down. US Stock futures are trading down 2.5% or so. Clearly, a big-shake...

"If history repeats itself, and the unexpected always happens, how incapable must Man be of learning from experience?" George Bernard Shaw.

What next is the big question! Global markets are moving wildly, and currencies are making big moves, but the actual political process will be much, much slower.

First — technically speaking — the referendum is not legally binding. In theory, British Prime Minister David Cameron could ignore the will of a slight majority of voters, and not make any moves to exit the political and economic bloc. But Cameron has resigned just now, so it won't be his call to defy the people...Or the UK powers to be will invoke Article 50 of the Lisbon Treaty, which begins the formal, legal process for leaving the EU... That would then begin a series of negotiations for how to disentangle the U.K. from the many EU structures to which it is a party, and could take up to 2 years (or more if both the U.K. and the European Council agree to extend the discussion period).

In the more immediate term, markets are going to react in a big way. The Brexit has no historic precedent. No precedent means volatility in markets, probably on a global scale. Well, the VIX, the volatility measure based on the S&P500 has shot up above 24 (from 17.25 at Thursday's close). If there's one near-definite result that experts can safely predict around a Brexit, it's that it increases the amount of uncertainty in markets. Market-watchers have predicted a global flight to safer assets. The greatest effect from the leave victory was felt in British pound sterling, which plummeted to a <u>1985</u> low against the dollar.

The big uncertainty of this vote is now out of the way but brings upon us some new risks of a similar nature- Will the remaining countries of the EU hold together, or will Marine Le Pen stir the French to part ways? The right in Holland is also making similar noises. Or might it be Germany which will choose to "go it alone"? We would remind them all that the purpose of the EU at its creation was to prevent wars in Europe, the economic and political union being just the tools for tying the countries together. This original target was attained, as there have been no wars within Europe (extra-union one in the Balkan excluded). A break-up of the Union does not necessarily make for wars, but does increase the risk of return to older times of conflicts.

There will clearly be a rebalancing of relative economic relationships. We note that the Chinese Yuan has remained basically unchanged vs. the US\$ and now showing basically flat result year to date. The Shanghai stock exchange traded down 1.30% for the night, making it a safe-haven by default.

Indeed, this event will call for a re-think of the state-of-the-world. The US has been relatively strengthened as the European economic "size" has been amputated. The Far East also and perhaps the relatively muted repricing in these environments will attract capital flows out of the volatile Europe/UK? We would not be surprized to see new pressures WITHIN the UK for further breakup, maybe a referendum in Northern Ireland to re-join the South and back into Europe through that door? Will the Scots re-test their choice to stay members of the Kingdom?

Interesting times ahead, for sure! And to close on the topic of risk, we remind you that "Old age is the most unexpected of all things that happen to a man." Leon Trotsky.

Bedrock

Market Weekly Highlights:

- Thanks to Brexit results the Dollar is up for the week; with the USD Index (DXY) trading at 95.36 down 3.30% YTD. The US\$ is now trading at about \$1.1060 against the EUR and at 0.9765 against the Swiss Franc. The Pound has slipped further as Brexit is a reality now and it trades at 1.3670 but having dropped from 1.50 to 1.32 since the opening today. We expect the GBP to be very volatile these days until the market digests the news. With the Brexit vote the European stability is at risk which comforts us even more in our belief in the fundamental relative strength of the US\$ this view is driven mainly by the outlook for short-dated interest rates to hold or rise further in the US and hold or decline elsewhere. The Japanese Yen is stronger at 102.42 having touched 0.99 during the today's trading hours as the first opened market to react to the Brexit results. Gold is up some \$56 for the day as we write and \$30 up for the week, now trading at \$1'322.80 on the back of Brexit. We note that WTI Oil is almost unchanged for the week to trade now at \$47.85/Bbl of WTI whilst Brent is trading at about \$48.42/Bbl. The Russian Ruble is basically flat at 65.55 per USD following the oil prices pattern. The Brazilian Real rose this week against the USD and is trading at or around 3.43.
- Big swings in the Bond market as well- We note that the yield on the benchmark US 10 year note is at 1.51% (down from 1.75 yesterday's closing), with the Japanese 10 year JGB at NEGATIVE 15Bps, the German Bund at NEGATIVE 0.08% and the Swiss at NEGATIVE 0.51%. The Italian 10Yr yield has started the week at 1.47% to reach 1.81% this morning and is now trading back down at around 1.50%. The Spanish 10Yr yield moved on a similar path trading from 1.50% to 1.83% to only trade at around 1.57% as we write. In the UK, the Gilts' yields moved higher during the week from 1.15% to almost 1.40% as the Brexit vote was not known yet, to finally drop lower today at 1.07% as we write. Clearly, a global flight to security!
- Since this morning we know for a fact that UK will leave the EU and on that information Asian and European equity markets have reversed their trend of the week trading massively down at the opening and bouncing somewhat back. The DAX is trading -7.00% for the day and now at -0.60% for the week, the CAC40 is now at -8.60% for the day and -2.70% for the week, with the SMI at -3.60% for the day and +0.20% for the week, the UK FTSE trading at -4.45% for the day and +0.69% for the week and EuroStoxx50 at -9.16% for the day and -3.16% for the week as we write. In Asia, the Nikkei has closed the week at -4.15%, whilst the Shanghai Composite and the Hang Seng Index closed down 1.30% and down 2.92% respectively. The futures are all pointing south in US equity markets showing around -3.50% but based on Thursday's closing the S&P500 is up 1.70% for the week so far before today's expected carnage.

Bedrock

PRE- BREXIT Data points: Highlighted items are interesting data points for the week

MARKET	INDICES	PERFORM/	ANCE

MARKET INDICES PERFOR	RMANCE	E										23/06/2016
	COV	Lest Drive	40	ED.	MTD		GE IN % (unles	,	VTD	414	27	
	CCY	Last Price	1D	5D	MTD	1M	3M	6M	YTD	1Y	3Y	DIE
EQUITY MARKET INDICES - BY F	-											P/E
S&P 500 INDEX DOW JONES INDUS, AVG	USD USD	2113.32 18011.07	1.34 1.29	1.70	0.78 1.26	1.79 1.72	3.80 2.83	2.54 2.61	3.39 3.36	0.22	34.34 22.86	17.30 16.75
NASDAQ COMPOSITE INDEX	USD	4910.041	1.59	1.34	-0.77	1.01	2.86	-2.74	-1.94	-4.15	47.86	18.54
RUSSELL 2000 INDEX	USD	1172.222	2.03	2.09	1.51	3.25	8.59	1.51	3.20	-8.70	23.26	18.09
EURO STOXX 50	EUR	3037.86	2.00	-1.52	-8.41	-6.79	-6.06	-14.57	-14.13	-22.30	11.70	13.02
EURO STOXX 600 CAC 40 INDEX	EUR EUR	346.34 4465.9	1.48 1.96	-0.42 -1.31	-6.63 -8.14	-5.73 -6.60	-3.19 -4.40	-11.43 -11.24	-11.32 -10.74	-18.35 -17.96	17.68 15.11	14.90 13.86
DAX INDEX	EUR	10257.03	1.85	0.26	-5.90	-3.98	-1.97	-9.98	-10.11	-15.82	25.54	12.17
FTSE 100 INDEX	GBP	6338.1	1.27	0.65	-2.74	-2.56	-0.76	-3.11	-2.92	-11.46	0.51	16.44
SWISS MARKET INDEX	CHF	8023.05	0.64	1.39	-4.81	-3.74	0.59	-10.16	-11.31	-13.88	7.89	16.77
NIKKEI 225	JPY	16238.35	1.07	-4.15	-13.25	-9.37	-11.49	-20.42	-21.44	-28.35	14.46 2.25	14.68
HANG SENG INDEX SHANGHAI SE COMPOSITE	HKD CNY	20868.34 2891.96	0.37 -0.38	0.44 -1.07	-2.67 -2.14	2.16 1.16	-0.43 -3.60	-8.49 -20.99	-7.55 -19.35	-26.07 -39.14	2.25 45.39	11.06 12.65
S&P BSE SENSEX INDEX	INR	27002.22	0.88	-1.07	-1.22	4.10	3.96	1.95	0.86	-5.00	42.07	16.69
RUSSIAN RTS INDEX \$	USD	941.11	1.49	-1.34	-0.69	0.74	5.99	14.97	18.63	-5.61	-27.17	6.89
BRAZIL IBOVESPA INDEX	BRL	51559.82	2.80	4.35	6.37	4.49	3.83	17.14	18.94	-4.24	12.17	12.93
MSCI WORLD	USD	1691.76	1.43	3.42	1.02	2.26	4.29	1.06	1.74	-5.26	20.76	16.55
MSCI WORLD HEDGED MSCI WORLD LOCAL	USD	725.204 1270.117	1.32 1.30	3.23 3.00	-0.01 -0.15	2.51 1.20	3.20 2.90	0.36	0.79	-4.48 -6.13	32.04 26.15	-
MSCI AC WORLD	USD	407.69	1.37	3.44	1.27	2.63	4.13	1.35	2.09	-6.37	17.76	16.02
MSCI EM	USD	835.43	0.76	3.62	3.47	6.02	2.68	3.90	5.20	-15.89	-5.42	12.51
MSCI AC ASIA x JAPAN	USD	502.91	0.25	2.66	1.74	5.50	1.19	-0.24	0.59	-16.51	4.41	12.69
MSCI EM LATIN AMERICA MSCI EM Eur. ME & Africa	USD USD	2217.22 237.47	2.77 1.54	6.99 6.14	8.78 6.06	6.75 6.72	6.57 5.88	19.18 10.26	21.17 12.97	-13.52 -14.87	-25.30 -16.76	15.32 11.30
MSCI EM Eur, ME & Africa		231.41	1.04	0.14	0.00	0.72	0.66	10.20	12.87	- 14.87	-16.76	
EQUITY MARKET INDICES - BY S												P/E
MSCI ENERGY	USD	205.99	2.04	4.39	5.18	5.93	11.92	12.62	15.50	-10.51	-13.91	28.89
MSCI MATERIALS	USD	205.15	1.84	3.78	3.50	4.23	8.94	9.48	11.09	-11.07	0.25 23.83	19.28
MSCI INDUSTRIALS MSCI CONS DISCRETIONARY	USD USD	202.73 190.25	1.39 1.24	3.40 2.89	1.69	2.83	4.16 1.64	5.30 -1.99	5.69 -1.74	-1.15 -5.96	23.83 28.61	16.78 15.90
MSCI CONS STAPLES	USD	221.29	0.82	2.88	2.25	2.72	3.94	5.58	6.19	7.64	28.29	21.61
MSCI HEALTH CARE	USD	203.62	1.10	2.78	0.16	1.48	5.57	-3.47	-3.13	-8.67	39.97	16.51
MSCI FINANCIALS	USD	92.91	1.97	4.95	-0.38	0.90	4.35	-4.93	-4.24	-13.10	8.67	12.86
MSCI INFO TECH MSCI TELECOMS	USD USD	146.7	1.47 1.39	2.59 4.12	-0.40 2.54	1.40 4.00	1.50 3.09	-0.43 7.80	0.22 8.20	-0.47 1.56	45.78 23.80	17.51 15.59
MSCI UTILITY	USD	73.5 122.07	0.62	4.12	2.36	3.80	3.28	8.87	9.31	6.60	19.26	16.82
MSCI WORLD REAL ESTATE	USD	201.62	0.71	2.36	2.39	3.25	4.60	5.81	6.21	4.82	21.22	23.06
HEDGE FUND INDICES												
		1100 50	0.04		0.04		1.00			0.05	1.82	
HFRX GLOBAL HEDGE FUND HFRX EQUAL WEIGHTED	USD USD	1162.58 1175.2	-0.01 0.04	0.03	0.04	0.82	1.82	-0.69 0.51	-0.98 0.21	-6.85 -3.54	-1.63 1.13	
HFRX GLOBAL EUR	EUR	1057.09	0.00	0.01								
		1007.08	0.00	0.01	-0.05	0.70	0.62	-1.47	-1.69	-7.92	-3.66	
	2011	1007.08	0.00	0.01	-0.05	0.70	0.62	-1.47	-1.09	-7.82	-3.00	
MARKET INDICES PERFO			0.00	0.01	-0.05	0.70	0.62	-1.47	-1.09	-7.92	-3.00	23/06/2016
MARKET INDICES PERFO	RMANC	E				PRICE CHAN	IGE IN % (unle	ss indicated)				23/06/2016
MARKET INDICES PERFO	RMANCI	E Last Price	1D	5D	-0.05 MTD				-1.69 YTD	-7.92	-3.00 3Y	23/06/2016
MARKET INDICES PERFO	RMANCI CCY	E Last Price OVERNMENT B	1D ONDS (Chan	5D ge in bps)	MTD	PRICE CHAN 1M	I <mark>GE IN % (unle</mark> 3M	ss indicated) 6M	YTD	1Y	ЗҮ	23/06/2016
MARKET INDICES PERFOI INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH	RMANCI CCY ON US G USD	E Last Price GOVERNMENT B 0.2536	1D ONDS (Chan -10.74	5D ge in bps) 0.00	MTD -0.03	PRICE CHAN 1M -0.09	GE IN % (unle 3M -0.03	es indicated) 6M 0.06	YTD 0.09	1Y 0.25	3Y -	23/06/2016
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MARKET INDICES PERFOI INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR	RMANCI ON US G USD USD USD	E OVERNMENT B 0.2536 0.6014 1.5241	1D ONDS (Chan -10.74 -22.78	5D ge in bps) 0.00 -0.09	MTD -0.03 -0.28	PRICE CHAN 1M -0.09 -0.31	IGE IN % (unle 3M -0.03 -0.27	0.06 -0.40	YTD 0.09 -0.45	1Y 0.25 -0.08	3Y - -	
MARKET INDICES PERFOR INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY	CCY ON US G USD USD USD (USD (USD) (PE OF IS)	E IOVERNMENT B 0.2536 0.6014 1.5241 SUER	1D ONDS (Chan -10.74 -22.78 -0.22	5D ge in bps) 0.00 -0.09 -0.09 -0.08	MTD -0.03 -0.28 -0.32	PRICE CHAN 1M -0.09 -0.31 -0.34	IGE IN % (unle 3M -0.03 -0.27 -0.38	ss indicated) 6M 0.06 -0.40 (-0.72)	VTD 0.09 -0.45 -0.75	1Y 0.25 -0.08 - 0.84	3Y - -	Yield to Worst
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	RMANCI ON US G USD USD USD (PE OF IS) USD	E <u>Last Price</u> OVERNMENT B 0.2536 0.6014 1.5241 SUER 602.2862	1D ONDS (Chan -10.74 -22.78 -0.22 -0.09	5D ge in bps) 0.00 -0.09 -0.08	MTD -0.03 -0.28 -0.32 0.64	PRICE CHAN 1M -0.09 -0.31 -0.34 0.89	GE IN % (unle 3M -0.03 -0.27 +0.38 1.80	ess indicated) 0.06 -0.40 -0.72 4.58	VTD 0.09 -0.45 -0.75 4.56	1Y 0.25 -0.08 -0.84 6.17	3Y - - 8 15.60	Yield to Worst 1.31
MARKET INDICES PERFOR INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY	CCY ON US G USD USD USD (USD (USD) (PE OF IS)	E IOVERNMENT B 0.2536 0.6014 1.5241 SUER	1D ONDS (Chan -10.74 -22.78 -0.22	5D ge in bps) 0.00 -0.09 -0.09 -0.08	MTD -0.03 -0.28 -0.32	PRICE CHAN 1M -0.09 -0.31 -0.34	IGE IN % (unle 3M -0.03 -0.27 -0.38	ss indicated) 6M 0.06 -0.40 (-0.72)	VTD 0.09 -0.45 -0.75	1Y 0.25 -0.08 - 0.84	3Y - -	Yield to Worst
MARKET INDICES PERFOI 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	RMANCI CCY USD USD USD (PE OF IS) USD USD	E E E E E E E E E E E E E E	1D ONDS (Chan -10.74 -22.78 -0.22 -0.09 -0.31	5D ge in bps) 0.00 -0.09 -0.08 -0.08	MTD -0.03 -0.28 -0.32 0.64 0.70	PRICE CHAN 1M -0.09 -0.31 -0.34 0.89 0.88	IGE IN % (unle 3M -0.03 -0.27 -0.38 1.80 1.24	ss indicated) 8M 0.06 -0.40 -0.72 4.58 3.58	VTD 0.09 -0.45 -0.76 4.56 3.74	1Y 0.25 -0.08 -0.84 6.17 4.81	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.31 1.31
MARKET INDICES PERFOI 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 VIELD TR EU GOVERNMENT TR	RMANCI OON US G USD USD USD USD USD USD USD EUR	E CVERNMENT B 0.2536 0.6014 1.5241 SUER 602.2862 2173.22 273.21 1685.23 251.8195	1D ONDS (Chan -10.74 -22.78 -0.22 -0.09 -0.31 -0.20 (0.26 -0.09	5D ge in bps) 0.00 -0.09 -0.08 -0.08 -0.08 -0.05 -0.22 -0.05 -0.22 -0.03	MTD -0.03 -0.28 -0.32 0.64 0.70 0.97 1.30 0.57	PRICE CHAN 1M -0.09 -0.31 -0.34 -0.34 -0.88 0.88 1.48 1.88 0.85	IGE IN % (unle 3M -0.03 -0.27 -0.38 1.60 1.24 3.06 6.28 0.84	ss indicated) 6M 0.06 -0.40 -0.72 4.58 3.58 6.29 9.91 3.91	VTD 0.09 -0.45 -0.75 4.56 3.74 6.34 9.47 3.75	1Y 0.25 -0.08 -0.84 -0.84 -0.84 -0.84 -0.84 -0.84 -0.84 -0.82 -0.84 -0.84 -0.84 -0.84 -0.84 -0.84 -0.84 -0.85 -0.85 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8 -0.8	3Y - - 9.51 16.47 14.63 22.00	Yield to Worst 1.31 1.31 3.03 7.09 0.36
MARKET INDICES PERFOI INDEX NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR US 10 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR	RMANCI CCY USD USD USD USD USD USD USD USD USD USD	E IOVERNMENT B 0.2536 0.6014 1.5241 SUER 602.2862 2173.22 2732.61 1695.23 251.8195 255.5087	1D ONDS (Chan -10.74 -22.78 -0.22 -0.31 -0.31 -0.20 0.26 -0.09 0.01	5D ge in bps) 0.00 -0.09 -0.08 -0.08 -0.65 -0.22 1.09 -0.03 0.07	MTD -0.03 -0.28 +0.32 0.70 0.97 1.30 0.57 0.66	PRICE CHAN 1M -0.09 -0.31 -0.34 0.89 0.88 1.46 1.80 0.85 1.00	GE IN % (unle 3M -0.03 -0.27 -0.38 -0.28 -0.38 -0.28 -0.38 -0.28 -0.84 1.68	ss indicated) 0M 0.06 -0.40 -0.72 4.58 3.58 6.29 9.91 3.91 4.38	YTD 0.09 -0.45 -0.76 4.56 3.74 6.34 9.47 3.75 4.26	1Y 0.25 -0.08 -0.84 -0.84 -0.84 1.32 6.52 5.47	3Y - - 0.51 18.47 14.63 22.00 18.37	Yield to Worst 1.31 3.03 7.09 0.38 0.96
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 US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR	RMANCI ON US G USD USD USD USD USD USD USD USD EUR USD EUR USD EUR	E Last Price OVERNMENT B 0.2536 0.6014 1.5241 SUER 602 2862 2173.22 2732.61 1695.23 251.8195 265.6087 284.1355	1D ONDS (Chan -10.74 -22.78 -0.22 -0.09 -0.31 -0.20 0.26 -0.09 0.01 0.21	5D ge in bps) 0.00 -0.09 -0.08 -0.08 -0.65 -0.22 -0.03 -0.03 0.07 0.89	MTD -0.03 -0.28 -0.32 0.84 0.70 0.97 1.30 0.57 0.68 0.39	PRICE CHAN 1M -0.09 -0.31 -0.34 0.89 0.88 1.48 1.89 0.85 1.00 1.05	GE IN % (unle 3M -0.03 -0.27 -0.38 1.60 1.24 3.06 0.28 0.84 1.68 2.79	ss indicated) 6M 0.06 -0.40 -0.72 4.58 3.58 6.29 9.91 3.91 4.38 4.15	YTD 0.09 -0.45 40.76 3.74 6.34 9.47 3.75 4.26 4.68	1Y 0.25 -0.08 -0.84 -0.84 -0.84 -0.84 -0.84 -0.82 -0.52 -0.52 -0.52 -0.52 -0.52 -0.52 -0.52 -0.52 -0.52 -0.54 -0.54 -0.55 -0.68 -0.54 -0.55 -0.5	3Y - - 9.51 18.47 14.63 22.00 16.37 21.18	Yield to Worst 1.31 1.31 3.03 7.09 0.36
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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 US CORPORATE TR US HIGH YIELD TR EU CORPORATE TR EU CORPORATE TR EU CORPORATE TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT. GLOBAL EM TR (HEDGED) SAPILSTA U.S. LEV LOAN COMMODITY INDICES - BY TYPE	RMANCI CCY USD USD USD USD USD USD USD USD USD USD	E IOVERNMENT B 0.2536 0.6014 0.5241 0.5241 0.5241 0.5241 0.5241 0.5241 0.525 2732.61 0.695.23 251.8195 255.5087 244.1355 213.82 0.49257 01.09457 VER	1D ONDS (Chan -10.74 -22.78 -0.22 -0.09 -0.31 -0.20 0.26 -0.09 0.01 0.21 0.79 0.22 0.06	5D ge in bps) 0.00 -0.09 -0.08 -0.08 -0.05 -0.22 1.09 -0.03 0.07 0.89 1.28 0.70 0.14	MTD -0.03 -0.28 -0.32 0.64 0.70 0.97 1.30 0.57 0.66 0.39 -0.39 0.11	PRICE CHAN 1M -0.09 -0.31 -0.34 0.89 0.88 1.48 1.80 0.85 1.00 1.05 1.28 1.92 0.21	GE IN % (unle 3M -0.03 -0.27 -0.38 -0.28 -0.38 -0.28 -0.28 -0.84 1.68 2.79 2.50 4.24 2.39	ss indicated) 6M 0.06 -0.40 -0.72 4.58 3.58 6.29 9.91 3.91 4.38 4.15 0.23 7.99 4.49	YTD 0.09 -0.45 -0.76 4.56 3.74 6.34 9.47 3.75 4.28 4.68 0.46 0.46 7.87 3.85	1Y 0.25 -0.08 -0.84 -0.84 1.32 6.52 5.47 3.42 -8.38 6.07 -4.59	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.31 1.31 3.03 7.09 0.38 0.96 4.26 - 4.59
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MARKET INDICES PERFOR INDEX.NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US COPORATE TR EU GOVERNMENT TR GOL FROM TR GSCI FINDEX TOTAL RETURN GSCI INDUSTRIAL METALS TR GSCI AGRICULTURE TR GSCI AGRI	RMANCI CCY USD USD USD USD USD USD USD USD USD USD	E Last Price OVERNMENT B 0.2536 0.6014 1.5241 SUER 502.2862 2173.22 273.22 273.22 273.22 273.22 273.22 251.8195 255.5087 224.1355 213.82 349.8247 91.08457 JER 2427.159 4242.188 2427.159 4242.189 4204.717 1553.793 487.6814 50.11 1256.84 93.52901 1.1385 108.18 1.4877	1D ONDS (Chan -10.74 -22.78 -0.22 -0.09 -0.31 -0.20 -0.09 0.01 0.21 0.79 0.22 -0.09 0.01 0.21 0.79 0.22 -0.09 0.01 0.21 0.79 0.22 -0.09 0.45 -0.45 -0.45 -0.45 -0.45 -0.45 -0.45 -0.45 -0.73 -3.43 -3.43 -3.43 -3.43 -3.43 -3.43 -3.43 -3.45 -3.22 -6.65 -7.4	50 ge in bps) 0.00 -0.09 -0.08 -0.08 -0.03 -0.03 0.07 0.89 1.28 0.70 0.14 -0.1	MTD -0.03 -0.28 -0.28 -0.28 -0.09 0.57 0.66 0.39 -0.09 0.57 0.66 0.39 -0.09 1.86 1.91 1.86 1.91 4.17 4.28 1.35 -3.91 7.89 -0.01 7.89 -0.01 -0.02	PRICE CHAN 1M -0.09 -0.31 -0.39 0.89 0.88 1.46 1.88 0.85 1.00 1.05 1.28 1.92 0.21 3.56 3.72 6.00 1.22 3.25 -2.98 6.84 -0.07 6.94 -0.71 -0.34 -0.34 -0.34 -0.34 -0.21 -0.21 -0.21 -0.21 -0.21 -0.21 -0.21 -0.34 -0.35 -0.35 -0.21 -0.21 -0.21 -0.21 -0.21 -0.22 -0.28 -0.24 -0.21 -0.24 -0.21 -0.24 -0.24 -0.21 -0.24 -0.24 -0.21 -0.24 -0.24 -0.24 -0.21 -0.24 -0.07 -0.44 -0.07 -0.44 -0.07 -0.44 -0.07 -0.44 -0.07 -0.44 -0.07 -0.44 -0.07 -0.44 -0.07 -0.44 -0.07 -0.44 -0.07 -0.44 -0.07 -0.44 -0.07 -0.44 -0.07 -0.44 -0.07 -0.44 -0.07 -0.44 -0.07 -0.44 -0.07 -0.44 -0.44 -0.75 -0.44 -0.75 -0.44 -0.75 -0.44 -0.75 -0.44 -0.75 -0.44 -0.75 -0.44 -0.75 -0.44 -0.75 -0.74 -0.	GE IN % (unle 3M -0.03 -0.27 -0.38 1.60 1.24 3.06 6.28 0.84 1.88 2.79 2.50 4.24 2.50 4.24 2.50 4.24 2.50 4.24 3.13 4.02 7.34 12.82 7.34 12.82 7.34 12.82 7.6 -0.37 9.77 -1.80	ss indicated) 6M 0.06 -0.40 -0.72 4.58 3.58 6.29 9.91 3.91 4.38 4.15 0.23 7.99 4.49 11.80 15.02 5.73 18.39 7.81 3.24 2.184 -2.80 1.55 17.09 -0.84	YTD 0.09 -0.45 -0.75 -0.	1Y 0.25 -0.08 -0.84 -0.84 -0.84 -0.84 -0.84 -0.82 -0.84 -0.85 -0.85 -0.85 -0.85 -0.85 -0.85 -0.85 -0.85 -0.85 -0.84 -0.85 -0.84 -0.85 -0.7 -0.85 -0.7 -0.85 -0.7 -0.85 -0.7 -0.85 -0.7 -0.85 -0.7 -0.85 -0.7 -0.85 -0.7 -0.85 -0.7 -0.85 -0.7 -0.85 -0.7 -0.85 -0.85 -0.84 -0.85 -0.7 -0.85 -0.7 -0.85 -0.94 -0.85 -0.7 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.95 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.95 -0.94 -0.95 -0.94 -0.95 -0.94 -0.95 -0.94 -0.95 -0.94 -0.95 -0.94 -0.95 -0.94	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.31 1.31 3.03 7.09 0.38 0.96 4.26 - 4.59
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MARKET INDICES PERFOR INDEX.NAME FIXED INCOME INDICES - YIELD US 3 MONTH US 2 YEAR FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED US GOVERNMENT TR US CORPORATE TR US GOVERNMENT TR EU GOVERNMENT TR GOVERNMENT TR GOVERNMENT TR GSCI INDUST TOTAL RETURN GSCI INDEX TOTAL RETURN GSCI INDEX TOTAL RETURN GSCI INDEX TOTAL RETURN GSCI INDEX TOTAL RETURN GSCI GNERGY TR GSCI GNERGY TR GSCI GNERGY TR GSCI AGRICULTURE TR GSCI AGR	RMANCI CCY USD USD USD USD USD USD USD USD USD USD	E Last Price OVERNMENT B 0.2536 0.6014 1.5241 SUER 602.2862 2173.22 2732.61 16965.23 251.8195 255.5087 284.1355 213.82 648.8247 644.188 1009.717 1553.793 487.6614 50.11 1256.84 98.52801 1.1385 100.16 1.4877 0.958 3.3376 6.5807 1.3376	1D ONDS (Chan -10.74 -22.78 -0.22 -0.09 -0.31 -0.20 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.22 -0.09 -0.22 -0.09 -0.24 -0.25 -0.25 -0.25 -0.24 -0.24 -0.24 -0.24 -0.24 -0.24 -0.25 -0.25 -0.25 -0.24 -0.24 -0.24 -0.24 -0.24 -0.24 -0.24 -0.24 -0.24 -0.25 -0	5D ge in bps) 0.00 -0.09 -0.08 -0.08 -0.05 -0.22 -0.03 0.07 -0.03 0.07 0.89 1.28 0.70 0.14 -0.14 -0.14 -0.14 -0.14 -0.14 -0.14 -0.14 -0.14 -0.95 -0.94 -0.95 -0.94 -0.95 -0.94 -0.95 -0.94 -0.95 -0.94 -0.95 -0.95 -0.95 -0.95 -0.99 -0.03 -0.99 -0.03 -0.07 -0.03 -0.07 -0.03 -0.07 -0.03 -0.14 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.95 -0.94 -0.95 -0.94 -0.94 -0.94 -0.94 -0.94 -0.94 -0.95 -0.94 -0.95	MTD -0.03 -0.28 -0.32 0.84 0.70 0.97 1.30 0.57 0.66 0.39 -0.09 1.89 0.11 1.88 1.91 4.17 4.28 1.35 -3.91 7.89 -0.01 7.89 0.01 7.88 0.01 7.89 0.01 7.89 0.01 7.88 0.01 7.89 0.01 7.88 0.01 7.89 0.01 7.88 0.01 7.88 0.01 7.89 0.01 7.88 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0	PRICE CHAN 1M -0.09 -0.31 -0.34 0.89 0.88 1.46 1.86 0.85 1.00 1.05 1.28 1.28 1.22 0.21 -2.68 6.84 -0.07 6.84 -0.07 6.94 -0.07 6.94 -0.07 6.94 -0.07 6.94 -0.07 6.94 -0.07 6.94 -0.07 6.94 -0.07 6.94 -0.07 6.94 -0.09 1.96	GE IN % (unle 3M -0.03 -0.27 -0.38 1.24 3.06 6.28 0.84 1.68 2.79 2.50 4.24 2.50 4.24 2.50 4.24 3.13 4.02 7.34 12.82 19.84 3.13 4.02 7.34 12.82 7.34 12.82 7.34 12.82 0.94 -0.37 9.77 6.094 -0.37 9.77 1.85 0.06 10.41 -1.54 1.08	ss indicated) 6M 0.06 -0.40 -0.72 4.58 3.58 6.29 9.91 3.91 4.38 4.15 0.23 7.99 4.49 11.80 15.02 5.73 18.39 7.81 3.24 21.84 9 -2.80 1.55 17.09 -6.89 1.25 18.09 -2.84 1.25 18.08 -2.12 3.68	YTD 0.09 -0.45 -0.75 -0.	1Y 0.25 -0.08 -0.84 -0.84 -0.84 -0.52 5.47 3.42 -6.38 6.07 -24.44 -36.59 -12.55 7.17 0.85 -34.35 11.55 -34.35 11.55 -34.35 11.55 -2.64 20.42 -0.64 20.42 -7.86 -8.19 -0.86	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.31 1.31 3.03 7.09 0.38 0.96 4.26 - 4.59
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 US CORPORATE TR EU GOVERNMENT TR GOVERNMENT TR GOVERNMENT TR GOVERNMENT TR GOVERNMENT TR GOVERNMENT TR GOVERNMENT TR GOVERNMENT TR GOVERNMENT TR GSCI INDUSTRIAL METALS TR GSCI INDUS TOTAL RETURN GSCI INDUS TOTAL RETURN GSCI INDUS TOTAL METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOLLAR INDEX SPOT Euro Spot Japanese Yen Spot Brazilian Real Spot China Remninbi Spot Singapore Dollar Spot Norwegian Krone Spot	RMANCI CCY USD USD USD USD USD USD USD USD USD USD	E Last Price OVERNMENT B 0.2536 0.6014 (1.5241) SUER 502.2862 2173.22 274.18 20.11 1.256.84 0.11 2.56.84 0.1.48 2.1 0.18 1.48 2.3376 0.5807	1D ONDS (Chan -10.74 -22.78 -0.09 -0.31 -0.20 -0.09 -0.31 -0.20 -0.09 -0.21 -0.29 -0.09 -0.21 -0.29 -0.09 -0.21 -0.29 -0.21 -0.29 -0.54 -0.54	5D ge in bps) 0.00 -0.09 -0.08 -0.08 -0.08 -0.08 -0.02 -0.03 0.07 0.07 0.07 0.07 0.07 0.07 0.07	MTD -0.03 -0.28 -0.28 -0.28 -0.70 0.97 1.30 0.57 0.66 0.39 -0.99 1.80 1.91 1.86 1.91 4.17 4.28 1.35 -3.91 -0.91 -0.91 -0.91 -0.99 -0.91 -0.99 -0.91 -0.91 -0.91 -0.95 -0.95 -0	PRICE CHAN 1M -0.09 -0.31 -0.34 0.89 0.88 1.46 1.88 0.85 1.00 1.05 1.28 1.92 0.21 -0.21 -0.21 -0.21 -0.21 -0.36 3.72 6.00 1.22 3.56 3.72 -0.98 6.84 -0.07 6.94 -0.07 6.94 -0.07 -0.90	GE IN % (unle 3M -0.03 -0.27 -0.38 1.60 1.24 3.06 6.28 0.84 1.88 2.79 2.50 4.24 2.76 2.50 4.24 2.76 2.50 4.24 2.76 2.50 4.24 2.76 2.50 4.24 2.76 2.50 4.24 2.76 2.50 4.24 2.76 2.76 2.50 4.24 2.76 2.76 2.50 4.24 2.76 2.76 2.50 4.24 2.76 2.76 2.50 4.24 2.76 2.76 2.50 4.24 2.76 2.76 4.26 2.77 4.28 2.77 4.28 2.77 4.28 2.77 4.30 4.02 7.34 1.80 0.37 9.77 4.30 0.06 0.06 0.04 1.60 1.61 1.61 1.65 1.60 1.60 1.60 1.60 1.60 1.61 1.65 1.60 1.60 1.60 1.60 1.60 1.60 1.60 1.60 1.60 1.60 1.60 1.60 1.61 1.65 1.60 1.60 1.60 1.60 1.60 1.60 1.60 1.60 1.60 1.60 1.61 1.55 1.60 1.60 1.60 1.60 1.60 1.60 1.60 1.61 1.55 1.60 1.	ss indicated) 6M 0.06 -0.40 -0.72 4.58 3.58 6.29 9.91 3.91 4.38 4.15 0.23 7.99 4.49 11.80 15.02 5.73 18.39 7.81 3.24 21.84 -2.80 1.55 17.09 -0.84 1.25 18.08 -2.12	YTD 0.09 -0.45 -0.75 -0.87 -0.	1Y 0.25 -0.08 -0.84 -0.84 -0.84 -0.84 -0.84 -0.82 -0.84 -0.85 -0.7 -24.44 -36.59 -24.44 -36.59 -24.44 -36.59 -24.44 -36.59 -24.44 -36.59 -24.44 -36.59 -24.44 -36.59 -24.44 -36.59 -24.44 -36.59 -24.44 -36.59 -24.44 -36.59 -24.44 -36.59 -24.44 -36.59 -24.44 -36.59 -24.44 -36.55 -34.35 -11.55 -34.35 -34.35 -37.85 -36.45 -0.84 -0.84 -0.84 -0.92 -0.84 -0.85 -0.7 -0.85 -0.7 -0.85 -0.7 -0.85 -0.7 -0.85 -0.7 -0.85 -0.7 -0.85 -0.7 -0.85 -0.94 -0.85 -0.7 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.85 -0.84 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -0.85 -0.94 -	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.31 1.31 3.03 7.09 0.36 0.96 4.26 - 4.59
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 US CORPORATE TR EU GOVERNMENT TR GOVERNMENT TR GOVERNMENT TR GOVERNMENT TR GSCI INDUSTRIAL METALS TR GSCI AGRICULTURE TR GS	RMANCI CCY USD USD USD USD USD USD USD USD	E Last Price OVERNMENT B 0.2536 0.6014 1.5241 SUER 502.2862 2173.22 273.261 16965.23 251.8105 265.6087 264.1355 213.82 349.8247 91.08457 JER 2427.159 424.188 1000.717 1553.703 487.6614 50.11 1256.84 983.52901 1.1385 100.16 1.4877 0.859 3.3376 6.5807 1.3376 8.1462	1D ONDS (Chan -10.74 -22.78 -0.22 -0.09 -0.31 -0.20 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.21 -0.22 -0.09 -0.21 -0.21 -0.28 -0.33 -0.22 -0.09 -0.31 -0.20 -0.31 -0.21 -0.22 -0.09 -0.31 -0.21 -0.22 -0.09 -0.31 -0.22 -0.09 -0.31 -0.22 -0.09 -0.31 -0.22 -0.09 -0.31 -0.22 -0.09 -0.31 -0.22 -0.09 -0.31 -0.22 -0.09 -0.21 -0.22 -0.09 -0.21 -0.22 -0.09 -0.31 -0.22 -0.09 -0.21 -0.22 -0.33 -0.22 -0.33 -0.22 -0.09 -0.21 -0.33 -0.22 -0.33 -0.22 -0.33 -0.22 -0.33 -0.22 -0.33 -0.22 -0.33 -0.22 -0.33 -0.22 -0.33 -0.22 -0.33 -0.22 -0.33 -0.22 -0.33 -0.22 -0.33 -0.33 -0.33 -0.33 -0.22 -0.25 -0.22 -0.25 -0.22 -0	5D ge in bps) 0.00 -0.09 -0.08 -0.05 -0.22 -0.03 0.07 0.89 1.28 0.70 0.14 -0.14 -0.14 -0.14 -0.14 -0.14 -0.14 -0.14 -0.14 -0.95 -0.94 -0.95 -0.94 -0.95 -0.94 -0.95 -0.9	MTD -0.03 -0.28 -0.32 0.64 0.70 0.97 1.30 0.57 0.65 0.39 -0.09 1.69 0.11 -1.86 1.91 4.17 4.28 1.35 -3.91 7.89 -0.01 7.88 -0.09 -0.01 7.88 -0.09 -0.01 7.88 -0.01 7.88 -0.09 -0.01 7.88 -0.01 7.88 -0.09 -0.01 7.88 -0.01 7.88 -0.09 -0.01 7.88 -0.09 -0.01 7.88 -0.09 -0.01 7.88 -0.01 7.88 -0.01 7.88 -0.01 7.88 -0.01 7.88 -0.01 7.88 -0.01 7.88 -0.01 7.88 -0.09 -0.01 -0.02 -0.01 -0.02	PRICE CHAN 1M -0.09 -0.31 -0.34 0.89 0.88 1.48 1.86 0.85 1.00 1.05 1.28 1.28 1.28 1.28 1.28 1.28 1.28 1.22 3.56 3.72 6.00 1.22 3.25 -2.98 6.84 -0.07 6.94 -0.09 -0.07 6.94 -0.09 -0.07 6.94 -0.09 -0.09 -0.07 -0.90 -0.90 -0.07 -0.90 -0.07 -0.90 -0.07 -0.90 -0.07 -0.07 -0.94 -0.09 -0.07 -0.90 -0.94 -0.09 -0.07 -0.90 -0.90 -0.90 -0.90 -0.90 -0.90 -0.90 -0.07 -0.90 -0.90 -0.90 -0.90 -0.90 -0.07 -0.90 -0.90 -0.90 -0.07 -0.07 -0.07 -0.90 -0.07	GE IN % (unle 3M -0.03 -0.27 -0.38 1.60 1.24 3.06 6.28 0.84 1.68 2.79 2.50 6.24 2.30 12.62 19.84 3.13 4.02 7.34 12.82 7.76 -0.37 9.77 -1.54 1.08 0.06 10.41 -1.54 1.08 0.17	ss indicated) 6M 0.06 -0.40 -0.72 4.58 3.58 6.29 9.91 3.91 4.38 4.15 0.23 7.99 4.49 11.80 15.02 5.73 18.39 7.81 3.24 21.84 21.84 6.29 9.91 7.92 9.91 1.92 1.93 1.93 1.94 1.94 1.94 1.95 1.95 1.95 1.95 1.94 1.95 1.95 1.94 1.95 1.94 1.95 1.95 1.95 1.94 1.95 1.94 1.95 1.95 1.95 1.96 1.96 1.96 1.96 1.96 1.96 1.97 1.99 1.94 1.94 1.95 1.99 1.94 1.94 1.95 1.95 1.99 1.94 1.94 1.95 1.99 1.94 1.95 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96 1.96	YTD 0.09 -0.45 40.75 3.74 0.34 9.47 3.75 4.26 4.68 0.46 7.87 3.85 4.68 0.46 7.87 3.85 5.64 2.53 5.64 2.53 5.64 2.49 10.63 8.35 5.64 2.49 10.63 8.35 5.64 2.49 10.67 1.86 7.18,67 1.87 1.87 1.87	1Y 0.25 -0.08 -0.84 -0.84 -0.84 -0.84 -0.84 -0.82 -0.84 -0.85 -0.85 -12.55 7.17 0.85 -34.35 11.55 -34.35 11.55 -0.84 20.42 -0.84 20.42 -7.86 -7.86 -7.31	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.31 1.31 3.03 7.09 0.38 0.96 4.26 - 4.59
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 US CORPORATE TR US HIGH VIELD TR EU GOVERNMENT TR EU HIGH YIELD TR EU HI	RMANCI CCY USD USD USD USD USD USD USD USD USD USD	E Last Price OVERNMENT B 0.2538 0.6014 (1.5241) SUER 602.2862 2173.22 273.21 16965.23 251.8195 256.5087 284.1365 213.82 649.8247 91.08457 91.08457 91.08457 91.08457 91.08457 91.08457 91.08457 91.08457 91.08457 91.08457 91.08457 91.08457 91.0845 93.52901 1.1385 106.18 1.4827 0.958 3.3376 6.5807 1.3376 8.1462 0 0.712 0.958 0.3376 0.5807 1.3376 0.81462	1D ONDS (Chan -10.74 -22.78 -0.22 -0.09 -0.31 -0.20 0.26 -0.09 0.01 0.21 0.79 0.22 0.06 -0.09 0.01 0.21 0.79 0.22 0.06 -0.09 0.21 0.23 0.09 0.24 0.23 0.88 -0.45 0.88 -0.45 0.88 -0.45 0.88 -0.45 0.88 -0.45 0.88 -0.45 0.88 -0.43 -0.22 0.06 -0.9 0.21 -0.9 0.22 -0.09 0.21 -0.09 0.21 -0.09 0.22 -0.09 0.01 0.21 -0.09 0.22 -0.09 0.01 0.21 -0.09 0.22 -0.09 0.01 0.21 -0.09 0.01 0.22 -0.09 0.01 0.21 -0.09 0.01 0.22 -0.09 0.01 0.21 -0.09 0.01 0.22 -0.09 0.01 0.21 -0.09 0.01 0.22 -0.09 0.01 0.22 -0.09 0.01 0.21 -0.9 0.02 0.09 0.01 0.22 -0.09 0.01 0.22 -0.09 0.01 0.22 -0.09 0.01 0.22 -0.09 0.01 0.22 -0.09 0.22 -0.09 0.01 0.22 -0.09 0.22 -0.09 0.22 -0.09 0.22 -0.09 0.22 -0.09 0.22 -0.98 1.65 0.88 -0.73 -2.21 -2.21 -2.52 -2.12 -2.53 -2.54 -2.55 -2.5	5D ge in bps) 0.00 -0.09 -0.08 -0.08 -0.02 -0.03 0.07 0.89 1.28 0.70 0.14 -0.14 -0.14 -0.12 -0.14 -0.14 -0.12 -0.12 -0.03 0.07 0.89 -0.03 0.07 0.128 0.70 0.14 -0.14 -0.128 -0.257 -3.92 -1.71 0.94 -0.94 -1.28 -1.28 -1.28 -0.45 -0.41 -1.28 -0.45 -0.41 -1.28 -0.45 -0.41 -1.28 -0.45 -0.41 -1.28 -0.41 -1.28 -0.45 -0.41 -1.28 -0.41 -0.45 -0.41 -0.45 -0.41 -0.45 -0.	МТО -0.03 -0.28 -0.32 -0.28 -0.28 -0.28 -0.03 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.09 -0.11 -1.86 -1.91 -0.11 7.89 -0.01 7.88 -0.01 7.88 -0.01 7.88 -0.01 7.88 -0.01 7.88 -0.01 7.88 -0.01 7.88 -0.01 7.88 -0.01 7.88 -0.01 7.88 -0.01	PRICE CHAN 1M -0.09 -0.31 -0.34 -0.38 0.88 1.48 1.89 0.85 1.00 1.05 1.28 1.92 0.21 -0.21 -2.98 6.84 -0.07 6.94 -0.07 -0	GE IN % (unle 3M -0.03 -0.27 -0.38 1.24 3.06 0.84 1.24 3.06 0.84 1.88 2.79 2.50 4.29 2.39 12.62 10.84 3.13 4.02 7.34 12.82 7.76 -0.37 9.77 -1.80 0.06 10.41 -1.54 1.08 0.17 -0	ss indicated) 0M 0.06 -0.40 -0.72 4.58 3.58 6.29 9.91 3.91 4.38 4.15 0.23 7.99 4.49 11.80 15.02 5.73 18.39 7.81 3.24 21.84 -2.80 1.55 17.09 -8.84 12.55 17.09 -8.84 18.08 -2.12 3.68 2.70 	YTD 0.09 -0.45 40.75 3.74 8.34 9.47 3.75 4.26 4.68 4.68 0.46 7.87 3.85 76 11.82 15.18 5.76 19.63 8.35 5.64 23.53 71 18.82 15.18 5.64 23.53 71 8.35 5.64 23.53	1Y 0.25 -0.08 -0.84 -0.84 -0.84 -0.84 -0.84 -0.84 -0.84 -0.84 -0.52 5.47 -0.85 -0.52 5.47 -0.85 -0.88 -12.55 7.17 0.85 -34.35 11.55 -0.85 -0.85 -0.85 -0.85 -1.255 -0.85 -1.255 -0.85 -1.255 -0.85 -1.255 -0.85 -1.255 -0.84 -0.85 -1.255 -0.85 -1.255 -0.85 -1.255 -0.85 -1.255 -0.85 -1.255 -0.85 -1.255 -0.85 -1.255 -0.85 -1.255 -0.85 -1.255	3Y - - - - - - - - - - - - - - - - - - -	Yield to Worst 1.31 1.31 3.03 7.09 0.38 0.96 4.26 - 4.59
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