This week was full of important events- We had the American Central Bank raising its key interest rate by 0.25% coupled with a quasi-promise for two more such movements by year-end and then we had the Dutch elections which showed us that the anti-Europe, anti-immigration populist far-right failed to get a majority.

The Fed-talk that followed the announcement was reassuring- Janet told us that the economy is progressing and is expected to pursue its steady if unspectacular growth- She told us that we should not expect growth to be much faster than it is for lack of people and slowing productivity growth. Sounded as though Goldilocks is back- Growth there is, inflation is rising slowly towards the 2% target, unemployment is low but not problematic yet. Interest rates are rising towards normal levels as she said- towards a real 1% rate above inflation. Well, the market reacted as if the Fed cut rates, not raised them! Judging by the weakness of the U.S. dollar, the fall in US bond yields, credit spreads, and stock prices- It was effectively a rate cut to the tune of about 15 basis points, according to indexes published by Morgan Stanley and Goldman Sachs Group Inc. "Our financial conditions index eased by an estimated 14 basis points on the day -- about 2.3 standard deviations and the equivalent of almost one full cut in the funds rate -- and is now considerably easier than in early December, despite two funds rate hikes in the meantime," Goldman Chief Economist Jan Hatzius and team wrote in a note. All of this leaves Yellen facing a predicament similar to one that former Fed Chairman Alan Greenspan called a conundrum in February 2005, when the central bank was raising borrowing costs and long-term yields kept falling and equity markets rallied. At the time, the dilemma was blamed on a global glut of savings.

Bond guru Bill Gross of Janus Capital believes the markets are rallying because the Fed's statement was a little less hawkish than some had feared. While the Federal Reserve is gradually raising interest rates in the U.S., the actions by two other central banks are actually the most important thing to watch right now; it is something that could possibly wreak havoc on the bond market, he said, and that's because monetary policy in both Europe and Japan is causing international investors to buy U.S. Treasuries, he explained "Once ECB President Mario Draghi begins to taper, that probably won't happen for a few months, but once he begins to taper and reduce that \$80 billion a month, once that zero to 10 basis point cap is eliminated in Japan, then hell could break loose in terms of the bond market on a global basis".

Yes, the combination of the Fed and the Dutch elections resulted in rather bizarre movements- US Treasuries rallied (yields down), the US Dollar falls, the Euro rises, and equities also, as does gold and oil. Not exactly intuitive moves

One would have expected the Dollar to strengthen on the back of the immediate and forward looking rate rise. But it fell- Or was this just the side-effect from short coverings on the Euro because of the positive impact from Holland? Many were short Euro as a hedge against populism. As perceptions of this risk (and the future of the EU) abated, cover shorts, i.e., Buy EURO/Sell Dollar. Then the US Treasury bonds rallying can be explained with a thought that the market had priced-in more than it got and adjusted- Same logic- investors were short bonds into the data, now reassured, they covered, i.e., buy the bonds back.

Then why equities rose? Possibly from the language of a rosy economic future... Oil and gold rose as a normal effect of a lower US\$. So the anomalies seem reasonable, no?

That is now the past. What do we see looking forward?

We see equities continuing to rise, as people are buying because they believe the markets will continue to rise. What has been equally evident in this huge uptick has been the fact that the rationale for a new valuation paradigm has been somewhat tenuous. Those who were uncertain when the market was trading at 14 times forward price/earnings ratio are now ecstatically euphoric at 18 times. Those who called a bear market have turned into bull market cheerleaders. But why? Is it because the President has made good on his promises? Is it because we have all decided that Federal Reserve Chair Janet Yellen's potential rate hikes are good, not only for the financials but the whole market? Is it because companies have shown signs in the earnings season of growing into their most lofty of valuations? Is it because the global economic super-tanker is accelerating? All of the above have been cited and may harbour a kernel of truth, but none of them are satisfactory in explaining why equities are failing to see any form of a pause, any form of retrenchment and any of the mounting bubble-like characteristics rearing their head again. Bull markets aren't normally like this. So what is going on here really? It's really that simple. People are buying this market, not for technical, political, economic or valuations reasons. They are buying it because they think it is going to go up. And, let's not forget that our central banks are still adding liquidity to the markets, and honestly, where else can an investor place his or her capital? Would you invest into a ten year bond yielding 2.50% when that same central banker tells you that inflation will be at 2%? A promised loss of purchasing power (the 2.5% after tax is 1.60% after tax or 0.40% less than the inflation).

Then there is the situation in and of Europe. Equities here seem to trade at a discount to the USA, based primarily on fears of a breakup of the European Union from the rise of populism. We doubt that will happen, and in rather short notice these should rise on the dissipation of this risk.

Now what with the US\$? It is near a 14 year high with the DXY, or the Dollar's weighted value, at 100, down some 3pts for the year. Both Goldman Sachs and UBS find that the Dollar is overvalued against both the JPY and the Euro. UBS says the "fair value" for the Euro is \$1.24 and Goldman is close. But that said, the consensus on Wall Street is for 1.05... We prefer the simplistic approach; The "carry" is in favour of the US\$ and is expected to increase. Stay with the USD, even add at these "corrected" levels... Do note that the Chinese reserves have risen, showing their first rise in 8 months and are back above \$3Trillion...

Our worries are for the Sterling as the Brexit event looms closer and messier than had been seen before. For perspective, Winston Churchill had said "we always found the Irish a bit odd. They refuse to be English"...



Market Weekly Highlights:

- The greenback has marked a pause since last year's strong rebound against all currencies. The DXY reached 103.80 and has lost some ground so far this year to trade now just above 100, losing almost 2% this week. The USD is trading around 1.0740 against the EUR and almost at parity against the CHF. The Pound is trading higher at almost \$1.24. The Japanese Yen is a little lower for the week against the USD at 113.28, remaining up strongly vs the Dollar YTD.
 - The Russian Ruble is up against the USD at 57.86. The Brazilian Real is now at 3.11, up for the week. Crude oil WTI reached \$55.24 a barrel on the first day of trading on January 1st and is now trading below \$50 at about \$48.85 while Brent is trading at 51.79.
- The yield on 10Y U.S. Treasuries are slightly lower than the year-end levels, having bounced in a rather tight range and now are trading at 2.53%. The Japanese 10 year JGB is trading lower for the week and continues to offer POSITIVE returns trading at 0.075%.
 - In Europe, since the start of the year we saw the German Bund trading higher in yield almost every day reaching almost 0.50% and then dropping back to 0.18% to then bounce back to 0.475% as we write. The French 10Y Yield crossed the 1% level, reaching the high spread-levels of 2014 against the German Bund, reflecting some investors worries on the French Presidential election in May this year; and now trades at 1.128%
 - The Swiss 10 year bond yield which trades at 0.026, and is finally in positive territory since 2015 and this for several days during this week, with the exception of the slide down at -0.010% after the status quo announced yesterday by the SNB.
 - In Peripheral Europe Italian 10Y yields crossed the 2% level having started the year at 1.71% and are currently at 2.36%, while the Spanish 10Y yields trade 50bps lower having started the year at 1.30% and currently trading at 1.89%.
- All markets are up globally this week as they have been since the start of the year. In the USA, all the major indices have marked all new time highs this month with DJIA trading just below 21'000, having gained 0.37% for the week, Nasdaq showing 9.62% for the year after posting a positive 1.06% for the week. The SP500 also was up for the week showing 0.70% and over 6.37% for the year. In Europe, stocks have been up for the week so far with Eurostoxx50 +0.86%, pushing higher thanks to the Peripheral Italian MIB at +2.07% and Spanish IBEX at +2% for the week as we write. UK FTSE up 0.94%, as was the DAX at +0.81% and the CAC40 +0.66%.
 - In LATAM and ASIA, Bovespa is up 1.85% for the week being among the best performers with a yearly return of 9.22% as is the Hang Seng with a return of 10.50%. The Nikkei was down about 0.42% for the week.



Page	MARKET INDICES PERFOR	KMANC	/E				PRICECH	ANGE IN %	(unless in	dicated			
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US HIGH WELD TR USD 1,850.23 0.46 0.20 -0.90 -0.19 2.61 5.06 2.01 15.85 14.12 5.94	US 2 YEAR US 10 YEAR US 1BOR 3M EUR LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M	USD USD USD EUR GBP CHF	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38	14.48 11.48 10.64 -0.42 -1.42 -0.56	8.06 -6.21 15.50 -2.43 -2.93 0.58	57.09 83.69 29.16 -3.42 -3.80 0.74	14.47 8.52 15.03 -1.79 -2.28 -0.08	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22	10.55	1.71
## SUCKENMENT TR	US 2 YEAR US 10 YEAR) US LIBOR 3M EUR LIBOR 3M GHF LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR	USD USD USD USD EUR GBP CHF (PE OF I) USD USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51	14.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 0.17 -0.45	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23	14,47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36	10.55 11.48 5.33	1.71 5.64 1.71
EU CORPORATE TR USD 260,73 -0.10 0.25 -0.75 -0.25 0.69 -0.23 0.12 4.12 12.57 0.95 LU HIGH YIELD TR EUR 300.82 0.17 0.04 -0.25 0.15 1.98 3.80 1.55 9.05 15.30 3.68 LARCLAYS GLOBAL CONVERT. USD 229,52 0.13 0.42 0.15 -0.10 3.32 5.10 3.12 10.07 8.10 - SLOBALE MT R (HEDGED) USD 363.86 0.26 0.43 -0.47 0.23 3.26 0.90 2.29 8.56 17.67 4.42 LEP/LSTA U.S. LEV LOAN USD 98,96 0.04 -0.13 -0.08 0.23 0.54 7.32 0.35 11.64 0.57 4.50 LOMMODITY INDICES - BY TYPE OF ISSUER SCI INDEX TOTAL RETURN USD 2,259,19 0.10 -0.27 -5.42 -5.75 -5.40 3.51 -6.54 4.41 -54.22 SCI INDEX TOTAL RETURN USD 379,53 -0.30 (1.36 8.21 -1.48 -1.36 4.90 20.48 8.64 24.58 -3.77 SCI INDEX INDEX TOTAL RETURN USD 1,590.76 2.22 1.95 -2.62 -1.54 7,60 6.90 6.57 0.11 -13.66 SCI AGRICULTURE TR USD 435.69 0.31 -0.33 -2.09 -4.79 0.54 -1.83 1.08 -3.37 -36.71 SCI PRECIOUS METALS TR USD 1,590.76 2.22 1.95 -2.62 -1.54 7.69 6.90 6.57 0.11 -13.66 SCI AGRICULTURE USD 48.85 0.21 0.74 -9.55 8.98 -9.60 4.54 -10.84 -2.08 -57.15 SOURS POT FOR USD 1,227.35 0.08 1.88 -1.68 -0.62 8.15 6.33 6.52 -2.43 -10.22 SURRENCIES SOULAR INDEX SPOT USD 100.36 -0.09 -0.97 -0.84 -0.67 -2.60 4.33 -1.00 5.81 26.31 SURRENCIES SOULAR INDEX SPOT USD 1.31 0.00 1.51 -0.48 -0.41 3.34 -10.04 3.22 -1.69 -10.18 STITISH POUND Spot Spot USD 1.22 -0.49 1.23 -0.69 0.77 -3.46 0.54 -6.23 -10.57 SOURCE SPOT Spot CHF 1.00 0.09 1.54 1.02 0.70 3.19 -1.55 2.35 -2.81 -12.28 SOULAR INDEX SPOT USD BR 3.12 -0.49 2.37 -0.28 -0.94 8.62 4.61 4.33 -1.99 -24.76 SOULAR INDEX SPOT Spot CHF 1.00 0.09 1.54 1.02 0.70 3.19 -1.55 2.35 -2.81 -12.28 SOULAR INDEX SPOT Spot USD 1.20 -0.49 0.30 0.59 0.59 0.77 -3.46 0.54 -6.23 -10.57 SOURCE SPOT Spot USD 1.20 0.00 0.00 0.00 0.00 0.00 0.00 0.00	US 2 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GBP LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR US CORPORATE TR	USD USD USD USD EUR GBP CHF VPE OF L USD USD USD USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.38 0.43	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14	14.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 -0.17 -0.45 -0.41	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.71	10.55 11.48 5.33 10.89	1.71 5.64 1.71 3.43
EURIGHYTELD TR EUR 300.32 0.17 0.04 -0.25 0.15 1.98 3.80 1.55 9.05 15.30 3.68 ARCLAYS GLOBAL CONVERT, USD 229.52 0.13 0.42 0.15 -0.10 3.32 5.10 3.12 10.07 8.10 -1.51 0.04 1.05 10.07 8.10 -1.05 10.08 1.05 10.07 8.10 -1.05 10.08 1.05 10.07 8.10 -1.05 10.08 1.05 10.07 8.10 -1.05 10.08 10.07 8.10 -1.05 10.08 10.07 10.08 10.09	US 2 YEAR US 10 YEAR US 10 YEAR EUR LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL HY TR US COVERNMENT TR US CORPORATE TR US CHEROPORATE TR	USD USD USD EUR GBP CHF USD USD USD USD USD USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05 0.46	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90	14.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 0.17 -0.45 -0.41 -0.19	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30 2.01	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.71 15.85	10.55 11.48 5.33 10.89 14.12	1.71 5.64 1.71 3.43 5.94
ARCLAYS GLOBAL CONVERT. USD 229.52 0.13 0.42 0.15 -0.10 3.32 5.10 3.12 10.07 8.10 -3.31	US 2 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GBP LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR US CORPORATE TR	USD USD USD EUR GBP CHF VPE OF L USD USD USD USD USD EUR	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 0.46 -0.32	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42	14.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 0.17 -0.45 -0.41 -0.19 -0.65	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61 -1.61	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -4.06	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30 2.01 -2.23	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.71 15.85 -1.79	10.55 11.48 5.33 10.89 14.12 11.49	1.71 5.64 1.71 3.43 5.94 0.70
SEP/LSTA U.S. LEV LOAN USD 98.96 0.04 -0.13 -0.08 0.23 0.54 7.32 0.35 11.64 0.57 4.50	US 2 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GBP LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR US HIGH YIELD TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR	USD USD USD EUR GBP CHF (PE OF L USD USD USD USD USD EUR USD USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05 0.46 -0.32 -0.32	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75	14.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 -0.17 -0.45 -0.41 -0.65 -0.25	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61 -1.61 0.69	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -0.23	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30 2.01 -2.23 0.12	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.71 15.85 -1.79 4.12	10.55 11.48 5.33 10.89 14.12 11.49 12.57	1.71 5.64 1.71 3.43 5.94 0.70 0.95
COMMODITY INDICES - BY TYPE OF ISSUER SSCI INDEX TOTAL RETURN USD 2,259,19 0.10 -0.27 -5.42 -5.75 -5.40 3.51 -6.54 4.41 -54.22 -55.01 INDEX FOR INDICES - BY TYPE OF ISSUER SSCI INDEX TOTAL RETURN USD 379,53 -0.30 -1.36 8.21 -8.22 -10.52 2.60 -12.71 6.91 -66.21 -66.21 -65.21 -10.52 2.60 -12.71 6.91 -66.21 -66.21 -10.52 2.60 -12.71 6.91 -66.21 -10.52 2.60 -12.72 6.91 -66.21 -10.52 2.60 -12.73 6.91 -66.21 -10.52 2.60 -12.74 6.91 -66.21 -10.52 2.60 -12.73 6.91 -66.21 -10.52 2.60 -12.74 6.91 -66.21 -10.52 2.60 -12.73 6.91 -66.21 -10.52 2.60 -12.74 6.91 -66.21 -10.52 2.60 -12.73 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.73 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.73 6.91 -10.52 2.60 -12.74 -10.52 2.60 -12.73 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -10.52 2.60 -12.74 6.91 -12.20 2.74 6.91 -12.	US 2 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GBP LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US CORPORATE TR US HIGH YIELD TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOPPORATE TR EU HIGH YIELD TR	USD USD USD EUR GBP CHF VSD USD USD USD USD USD USD USD EUR USD EUR	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05 0.46 -0.32 -0.10 0.17	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25	14.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 0.17 -0.45 -0.41 -0.19 -0.65 -0.25 0.15	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61 -1.61 0.69 1.98	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -4.06 -4.02 3.80	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30 2.01 -2.23 0.12 1.55	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.71 15.85 -1.79 4.12 9.05	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30	1.71 5.64 1.71 3.43 5.94 0.70 0.95
SSCI INDEX TOTAL RETURN USD 2,259,19 0.10 -0.27 -5.42 -5.75 -5.40 3.51 -6.54 4.41 -54.22 -55.01 INDEX TOTAL RETURN USD 379,53 -0.30 -1.36 -8.21 -8.22 -10.52 2.60 -12.71 6.91 -66.21 -66.21 -65.21 -1.36 -1.	US 2 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GBP LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR GLOBAL CONVERT, GLOBAL CONVERT, GLOBAL EM TR (HEDGED)	USD USD USD USD EUR GBP CHF VPE OF I USD USD USD USD EUR USD USD EUR USD EUR USD EUR	0.73 1.33 (2.53) 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05 0.32 -0.10 0.13	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.59 -1.14 -0.90 -1.42 -0.75 -0.25 -0.47	14.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 -0.17 -0.45 -0.41 -0.19 -0.65 -0.25 -0.15 -0.10 0.23	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.63 1.68 2.61 -1.61 0.69 1.98 3.32 3.26	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -4.06 -0.23 3.80 5.10 0.90	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30 2.01 -2.23 0.12 1.55 3.12 2.29	44,64 46,97 63,37 50,62 -11,14 -24,74 2,22 0,97 13,21 -1,36 3,71 15,85 -1,79 4,12 9,05 10,07 8,56	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68 -
SECTENERGY TR USD 379.53 -0.30 -1.36 -8.21 -8.22 -10.52 2.60 -12.71 6.91 -66.21 -66.21 -65.21 -10.52 2.60 -12.71 6.91 -66.21 -66.21 -65.21 -10.52 2.60 -12.71 6.91 -66.21 -66.21 -65.21 -10.52 -10.52 2.60 -12.71 6.91 -66.21 -66.21 -10.52 -10.	US 2 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GBP LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR US HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR GLOBAL CONVERT, GLOBAL CONVERT, GLOBAL EM TR (HEDGED)	USD USD USD USD EUR GBP CHF VPE OF I USD USD USD USD EUR USD USD EUR USD EUR USD EUR	0.73 1.33 (2.53) 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05 0.32 -0.10 0.13	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.59 -1.14 -0.90 -1.42 -0.75 -0.25 -0.47	14.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 -0.17 -0.45 -0.41 -0.19 -0.65 -0.25 -0.15 -0.10 0.23	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.63 1.68 2.61 -1.61 0.69 1.98 3.32 3.26	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -4.06 -0.23 3.80 5.10 0.90	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30 2.01 -2.23 0.12 1.55 3.12 2.29	44,64 46,97 63,37 50,62 -11,14 -24,74 2,22 0,97 13,21 -1,36 3,71 15,85 -1,79 4,12 9,05 10,07 8,56	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68 -
### SECI INDUSTRIAL METALS TR USD 1,219.43 0.63 2.80 -1.48 -1.36 4.90 20.48 8.64 24.58 -3.77 **SCI PRECIOUS METALS TR USD 1,500.76 2.22 1.95 -2.62 -1.54 7.60 -6.90 6.57 0.11 -13.66 **SSCI AGRICULTURE TR USD 435.69 0.31 -0.33 -2.09 -0.54 -1.83 1.08 -3.37 -36.71 **SECI AGRICULTURE TR USD 48.85 0.21 0.74 -9.55 -8.98 -9.60 4.54 -10.84 -2.08 -57.15 **SOLD SPOT S/OZ USD 1,227.35 0.08 1.88 -1.68 -0.62 8.15 -6.33 6.52 -2.43 -10.22 **CURRENCIES*** **OULAR INDEX SPOT*** **DOLLAR INDEX SPOT** **URO SPOT*	US 2 YEAR US 10 YEAR US 110 YEAR US LIBOR 3M EUR LIBOR 3M GEP LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR US HIGH YIELD TR EU GOVERNMENT TR EU GOVERNMENT TR EU GORPORATE TR EU GORPORATE TR EU GORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) S&P/LSTA U.S. LEV LOAN	USD USD USD EUR GBP CHF USD USD USD USD USD EUR	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05 0.32 -0.10 0.13	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.59 -1.14 -0.90 -1.42 -0.75 -0.25 -0.47	14.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 -0.17 -0.45 -0.41 -0.19 -0.65 -0.25 -0.15 -0.10 0.23	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.63 1.68 2.61 -1.61 0.69 1.98 3.32 3.26	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -4.06 -0.23 3.80 5.10 0.90	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30 2.01 -2.23 0.12 1.55 3.12 2.29	44,64 46,97 63,37 50,62 -11,14 -24,74 2,22 0,97 13,21 -1,36 3,71 15,85 -1,79 4,12 9,05 10,07 8,56	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68
SSCI ARRICULTURE TR USD 1,500.76 2.22 1.95 -2.62 -1.54 7,60 -6.90 6.57 0.11 -13.66 SSCI ARRICULTURE TR USD 435.69 0.31 -0.33 -2.09 -4.79 0.54 -1.83 1.08 -3.37 -36.71 SENERIC 1ST 'CL' FUTURE USD 48.85 0.21 0.74 -9.55 -8.98 -9.60 4.54 -1.0.84 -2.08 -57.15 SOLD SPOT 5/OZ USD 1,227.35 0.08 1.88 -1.68 -0.62 8.15 -6.33 6.52 -2.43 -10.22 SURRENCIES SURVENCIES SURVENCIE	US 2 YEAR US 10 YEAR US 10 YEAR US 10 YEAR US LIBOR 3M GUR LIBOR 3M CHF LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SSEP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYF GSCI INDEX TOTAL RETURN	USD USD USD EUR GBP CHF USD USD USD USD EUR EUR USD EUR	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05 0.46 -0.32 -0.10 0.17 0.17	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25 0.15 -0.47 -0.08	14.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 0.17 -0.45 -0.41 -0.19 -0.65 -0.25 0.15 -0.10 0.23 0.23	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 2.61 -1.68 2.61 -1.98 3.32 0.54	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -4.06 -0.23 3.80 5.10 0.90 7.32	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 (2.59) -0.08 0.30 (2.01) -2.23 0.12 1.55 3.12 2.29 0.35	44,64 46,97 63,37 50,62 -11,14 -24,74 2,22 0,97 13,21 -1,36 3,71 15,85 -1,79 4,179 10,07 10,07 11,64	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68 -
ASSCI AGRICULTURE TR USD 435.69 0.31 -0.33 -2.09 -4.79 0.54 -1.83 1.08 -3.37 -36.71 -3	US 2 YEAR US 10 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GEP LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SRAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYP GSCI INDEX TOTAL RETURN GSCI ENERGY TR	USD USD USD USD EUR GBP CHF (PE OF L USD USD USD USD EUR USD EUR USD EUR USD USD USD EUR USD USD USD USD USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05 0.40 -0.32 -0.10 0.13 0.26 0.04	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25 -0.25 -0.25 -0.36	14.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 0.17 -0.45 -0.41 -0.65 -0.25 0.15 -0.10 0.23 0.23	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61 1.61 0.69 1.98 3.32 3.26 0.54	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -4.06 -0.23 3.80 5.10 0.90 7.32	14,47 8,52 15,03 -1,79 -2,28 -0,08 -0,23 2,59 -0,08 0,30 2,011 -2,23 0,12 1,55 3,12 2,29 0,35	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.71 15.85 -1.79 4.12 9.05 10.07 8.56 11.64	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 17.67 0.57	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68 -
ENERIC 1ST 'CI 'FUTURE USD 48,85 0,21 0,74 -9.55 -8.98 -9.60 4.54 -10.84 -2.08 -57.15 OLD SPOT \$\footnote{OL}{OLD}\$ USD 1,227.35 0.08 1.88 -1.68 -0.62 8.15 -6.33 6.52 -2.43 -10.22 OLD SPOT \$\footnote{OL}{OLD}\$ USD 1,227.35 0.08 1.88 -1.68 -0.62 8.15 -6.33 6.52 -2.43 -10.22 OLD SPOT \$\footnote{OL}{OLD}\$ USD 1,00.36 -0.09 -0.97 -0.84 -0.67 -2.60 4.33 -1.90 5.81 26.31 OLD SPOT \$\footnote{OL}{OLD}\$ USD 1.00.36 0.03 0.90 1.82 1.44 3.53 -3.63 2.40 -4.85 -22.65 apanese Yen Spot JPY 113.31 0.00 1.31 -0.48 -0.41 3.34 -10.04 3.22 -1.69 -10.18 Orbitsh Pound Spot GBP 1.24 0.00 1.59 -0.16 -0.42 -0.28 -5.14 0.16 -14.65 -25.71 OLD SPOT \$\footnote{OLD}\$ USD 1.54 1.02 0.70 3.19 -1.55 2.35 -2.81 -12.28 STAZIBIAN REAL SPOT \$\footnote{OLD}\$ BRL 3.12 -0.49 2.37 -0.28 -0.94 8.62 4.61 4.37 19.99 -24.76 OLD SPOT \$\footnote{OLD}\$ CNY 6.90 -0.14 0.03 -0.59 -0.59 0.77 -3.46 0.54 -6.23 -10.57 ingapore Dollar Spot \$\footnote{OLD}\$ GBD 1.40 -0.10 0.71 0.04 1.13 3.31 -2.92 3.14 -3.76 -9.85 OLD SPOT \$\footnote{OLD}\$ RUB 57.81 -0.14 1.89 0.85 0.69 6.94 11.66 6.30 17.68 -37.35 OLD SPOT \$\footnote{OLD}\$ OLD TIME \$\footnote{OLD}\$ OLD \$\footnote{OLD}\$ OLD TIME \$\footnote{OLD}\$ OLD OLD \$\footnote{OLD}\$ OLD OLD \$\footnote{OLD}\$ OLD OLD \$\footnote{OLD}\$ OLD OLD OLD \$\footnote{OLD}\$ OLD	US 2 YEAR US 10 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GBP LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL HY 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 TYE GSCI ENDEX TOTAL RETURN GSCI ENDEX TOTAL RETURN GSCI ENDEX TOTAL RETURN GSCI ENDESTIAL METALS TR	USD USD USD USD EUR GBP CHF USD USD USD USD USD USD EUR USD USD EUR USD USD EUR USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219.43	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.16 -0.10 -0.05 0.46 -0.32 -0.10 0.17 0.17 0.19 0.26 0.04	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25 -0.15 -0.42 -0.45 -0	14.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 0.17 -0.45 -0.41 -0.19 -0.65 -0.25 0.15 -0.23 0.23 -5.75 -8.22 -1.36	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 2.61 -1.68 2.61 -1.98 3.32 0.54	57.09 83.69 23.69 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -4.06 -0.23 3.80 5.10 0.90 7.32	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 (2.59 -0.08 0.30 (2.01 -2.23 0.12 1.55 3.12 2.29 0.35	44,64 46,97 63,37 50,62 -11,14 -24,74 2,22 0.97 13,21 -1,36 3,71 15,85 -1,79 4,12 9,05 10,07 10,07 4,14 4,44 4,41 6,91 4,45 8	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68 -
Collar Note	US 2 YEAR US 10 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GHE LIBOR 3M CHE LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL HY TR US COPPORATE TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SSEP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYF GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDEX TOTAL RETURN GSCI PREFICIOUS METALS TR	USD USD USD EUR GBP CHF (PE OF L USD USD USD USD EUR USD EUR USD EUR USD EUR USD EUR USD USD EUR USD USD EUR USD USD EUR USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219.43 1,500.76	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.05 0.05 0.05 0.10 -0.32 -0.10 0.13 0.26 0.04	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25 -0.25 -0.25 -0.26 -5.42 -5.42 -5.42 -5.42 -5.42 -5.42 -5.42 -5.42	14.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 -0.45 -0.41 -0.65 -0.25 0.23 0.23 -5.75 -8.22 -1.36 -1.54	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61 -1.61 0.69 1.98 3.32 3.26 0.54	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -0.23 3.80 5.10 0.90 7.32 3.51 2.60 20.48 -6.90	14,47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30 2.01 -2.23 0.12 1.55 3.12 2.29 0.35	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.71 15.85 -1.79 4.12 9.05 10.07 8.56 11.64	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68 -
CURRENCIES COLLAR INDEX SPOT USD 100.36 -0.09 -0.97 -0.84 -0.67 -2.60 4.33 -1.90 5.81 26.31	US 2 YEAR US 10 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GPP LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL AY TR US GOVERNMENT TR US GOVERNMENT TR US GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR EU HIGH YIELD TR EU HIGH YIELD TR GLOBAL EM TR (HEDGED) SAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TY GSCI INDEX TOTAL RETURN GSCI INDEX TOTAL RETURN GSCI INDUSTRIAL METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI PAGICULTURE TR	USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219.43 1,500.76 435.69	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05 0.46 -0.32 -0.10 0.13 0.26 0.04	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25 -0.47 -0.08 -5.42 -5.42 -1.48 -2.66 -2.09	14.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 -0.17 -0.45 -0.41 -0.65 -0.25 -0.15 -0.10 0.23 0.23 -5.75 -8.22 -1.36 -1.54 -4.79	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61 0.69 1.98 3.32 0.54	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -0.23 3.80 5.10 0.90 7.32 3.51 2.60 20.48 -6.90 -1.83	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30 2.01 -2.23 0.12 1.55 3.12 2.29 0.35 -6.54 -12.71 8.64 6.57 1.08	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.37 15.85 -1.79 4.12 9.05 10.07 8.56 11.64	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57 -54.22 -66.21 -3.77 -13.66 -36.71	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68 -
OCILIAR INDEX SPOT USD 100.36 -0.09 -0.97 -0.84 -0.67 -2.60 4.33 -1.90 5.81 26.31	US 2 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GBP LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR EU CORPORATE 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 TYP GSCI ENERGY TR GSCI ENERGY TR GSCI FORCIOUS METALS TR GSCI AGGICULTURE TR GSCI AGGICULTURE TR GENERIC 1ST 'CL' FUTURE	USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 488.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219,43 1,500.76 435.69 48.85	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05 0.46 -0.32 -0.10 0.17 0.13 0.26 0.04	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13 -0.27 -1.36 2.80 1.95 -0.33 0.74	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25 -0.15 -0.08 	14.48 11.48 11.64 -0.42 -1.42 -0.56 -0.14 0.17 -0.45 -0.41 -0.19 -0.65 -0.25 0.15 -0.10 0.23 0.23 -5.75 -8.22 -1.36 -1.54 -4.79 -8.98	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 2.61 -1.68 2.61 -1.98 3.32 0.54 -5.40 -10.52 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 7.60 7.60 7.60 7.60 7.60 7.60 7.6	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -4.06 -0.23 3.80 5.10 0.90 7.32 -3.51 2.60 20.48 -6.90 -1.83 4.54	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 (2.59) -0.08 0.30 (2.01) -2.23 0.12 1.55 3.12 2.29 0.35 -6.54 -12.71 8.64 6.57 1.08 -1.08	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.71 15.85 -1.79 4.12 9.05 10.07 8.56 11.64	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57 -54.22 -66.21 -3.77 -13.66 -36.71 -57.15	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68 -
EUR 1.08 0.03 0.90 1.82 1.44 3.53 -3.63 2.40 -4.85 -22.65 apanese Yen Spot JPY 113.31 0.00 1.31 -0.48 -0.41 3.34 -10.04 3.22 -1.69 -10.18 stritish Pound Spot GBP 1.24 0.00 1.59 -0.16 -0.42 -0.28 -5.14 0.16 -14.65 -25.71 civiss Franc Spot CHF 1.00 0.09 1.54 1.02 0.70 3.19 -1.55 2.35 -2.81 -12.28 strazilian Real Spot BRL 3.12 -0.49 2.37 -0.28 -0.94 8.62 4.61 4.37 19.99 -24.76 civinan Reminibi Spot CNY 6.90 -0.14 0.03 -0.59 -0.59 0.77 -3.46 0.54 -6.23 -10.57 civing apore Dollar Spot SGD 1.40 -0.10 0.71 0.04 1.13 3.31 -2.92 3.14 -3.76 -9.85 civing apore Dollar Spot RUB 57.81 -0.14 1.89 0.85 0.69 6.94 11.66 6.30 17.68 -37.35 civing and the spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 civing apore Dollar Y LOUIDITY INDICES Civing SPOR SPOR SPOR SPOR SPOR SPOR SPOR SPOR	US 2 YEAR US 10 YEAR) US 10 YEAR US 10 YEAR US 10 YEAR US 10 YEAR SUP LIBOR 3M CHE	USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 488.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219,43 1,500.76 435.69 48.85	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05 0.46 -0.32 -0.10 0.17 0.13 0.26 0.04	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13 -0.27 -1.36 2.80 1.95 -0.33 0.74	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25 -0.15 -0.08 	14.48 11.48 11.64 -0.42 -1.42 -0.56 -0.14 0.17 -0.45 -0.41 -0.19 -0.65 -0.25 0.15 -0.10 0.23 0.23 -5.75 -8.22 -1.36 -1.54 -4.79 -8.98	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 2.61 -1.68 2.61 -1.98 3.32 0.54 -5.40 -10.52 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 4.90 7.60 7.60 7.60 7.60 7.60 7.60 7.60 7.6	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -4.06 -0.23 3.80 5.10 0.90 7.32 -3.51 2.60 20.48 -6.90 -1.83 4.54	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 (2.59) -0.08 0.30 (2.01) -2.23 0.12 1.55 3.12 2.29 0.35 -6.54 -12.71 8.64 6.57 1.08 -1.08	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.71 15.85 -1.79 4.12 9.05 10.07 8.56 11.64	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57 -54.22 -66.21 -3.77 -13.66 -36.71 -57.15	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68 -
apanese Yen Spot JPY 113.31 0.00 1.31 -0.48 -0.41 3.34 -10.04 3.22 -1.69 -10.18 stritish Pound Spot GBP 1.24 0.00 1.59 -0.16 -0.42 -0.28 -5.14 0.16 -14.65 -25.71 stritish Pound Spot GBP 1.24 0.00 1.59 -0.16 -0.42 -0.28 -5.14 0.16 -14.65 -25.71 stritish Franc Spot CHF 1.00 0.09 1.54 1.02 0.70 3.19 -1.55 2.35 -2.81 -12.28 strazilian Real Spot BRL 3.12 -0.49 2.37 -0.28 -0.94 8.62 4.61 4.37 19.99 -24.76 china Renminbi Spot CNY 6.90 -0.14 0.03 -0.59 -0.59 0.77 -3.46 0.54 -6.23 -10.57 singapore Dollar Spot SGD 1.40 -0.10 0.71 0.04 1.13 3.71 -2.92 3.14 -3.76 -9.85 cussian Ruble Spot RUB 57.81 -0.14 1.89 0.85 0.69 6.94 11.66 6.30 17.68 -37.35 curvegian Krone Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 curvegian Krone Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 curvegian Krone Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 curvegian Krone Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 curvegian Krone Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 curvegian Krone Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 curvegian Krone Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 curvegian Krone Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 curvegian Krone Spot NOK 8.51 0.50 SWAP SPREAD SEMI ZYR USD 33.271.74 -4.31 -7.47 24.76 29.66 30.63 379.97 142.25	US 2 YEAR US 10 YEAR US 10 YEAR US 10 YEAR US 10 YEAR US LIBOR 3M GUR LIBOR 3M CHE LIBOR 3M CHE LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL HY TR US COPPORATE TR EU COPPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SSEP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYP GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDISTRIAL METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GGENERIC 1ST 'CL' FUTURE GOLD SPOT \$/OZ CURRENCIES	USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219.43 1,500.76 435.69 48.85 1,227.35	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.32 -0.10 0.17 0.13 0.26 0.04 -0.30 -0.0	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13 -0.27 -1.36 2.80 1.95 -0.33 0.74 1.88	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25 -0.15 -0.47 -0.08 -5.42 -5.42 -5.42 -5.42 -5.42 -6.62 -2.09 -9.55 -1.68	14.48 11.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 0.17 -0.45 -0.41 -0.19 -0.65 -0.25 0.15 -0.10 0.23 0.23 -5.75 -8.22 -1.36 -1.54 -4.79 -8.98 -0.62	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61 1.61 0.69 3.32 3.26 0.54 -10.52 -1	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -4.06 -0.23 3.80 5.10 0.90 7.32 3.51 2.60 20.48 -6.90 -1.83 4.54 -6.33	14,47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30 2.01 -2.23 0.12 1.55 3.12 2.29 0.35 -6.54 -12.71 8.64 6.57 1.08 -1.08	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.71 15.85 -1.79 4.12 9.05 10.07 8.56 11.64	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57 -54.22 -66.21 -3.77 -13.66 -36.71 -57.15 -10.22	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68 -
SWISS FRANC Spot CHF 1.00 0.09 1.54 1.02 0.70 3.19 -1.55 2.35 -2.81 -12.28 STREATION SPOTE CHEF 1.00 0.09 1.54 1.02 0.70 3.19 -1.55 2.35 -2.81 -12.28 STREATION SPOTE CHEF 1.00 0.09 1.54 1.02 0.70 3.19 -1.55 2.35 -2.81 -12.28 STREATION SPOTE CHEF 1.00 0.09 1.04 1.03 1.05 1.05 1.05 1.05 1.05 1.05 1.05 1.05	US 2 YEAR US 10 YEAR US 10 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GEP LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR EU HIGH YIELD TR EU HIGH YIELD TR EU HIGH YIELD TR EU HIGH YIELD TR EU GOVERNMENT TR EG LI GLOBAL EM TR (HEDGED) SSAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TY GSCI INDUSTRIAL METALS TR GSCI PREGIOUS METALS TR GSCI PREGIOUS METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'GL' FUTTURE GOLD SPOT S/OZ CURRENCIES DOLLAR INDEX SPOT	USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219.43 1,500.76 435.69 48.85 1,227.35	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05 0.46 -0.32 -0.10 0.13 0.26 0.04 -0.30 0.63 2.22 0.31 0.21 0.08	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13 -0.27 -1.36 -2.80 1.95 -0.33 0.74 1.88	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25 -0.47 -0.06 -5.42 -5.42 -1.48 -2.62 -2.09 -9.55 -1.68	14.48 11.48 11.64 -0.42 -1.42 -0.56 -0.14 0.17 -0.45 -0.41 -0.19 -0.65 -0.25 0.15 -0.10 0.23 0.23 -5.75 -8.22 -1.36 -1.54 -4.79 -8.98 -0.62	8.06 -6.21 15.50 -2.43 -2.93 0.58 -0.64 3.52 0.83 1.68 2.61 -1.61 0.69 1.98 3.32 6.54 -1.052 4.90 0.54 -9.60 8.15	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -0.23 3.80 5.10 0.90 7.32 3.51 2.60 20.48 -6.90 -1.83 4.54 -6.33	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30 2.01 -2.23 0.12 1.55 3.12 2.29 0.35 -6.54 -12.71 8.64 6.57 1.08 -1.08 -1.08 -1.08	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 13.76 15.85 -1.79 9.05 10.07 8.56 11.64 4.41 6.91 24.58 0.11 -3.37 -2.08 -2.43	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57 -54.22 -66.21 -3.77 -13.66 -36.71 -57.15 -10.22	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68 -
Strazilian Real Spot BRL 3.12 -0.49 2.37 -0.28 -0.94 8.62 4.61 4.37 19.99 -24.76 china Renminbi Spot CNY 6.90 -0.14 0.03 -0.59 -0.59 0.77 -3.46 0.54 -6.23 -10.57 cingapore Dollar Spot SGD 1.40 -0.10 0.71 0.04 1.13 3.31 -2.92 3.14 -3.76 -9.85 Russian Ruble Spot RUB 57.81 -0.14 1.89 0.85 0.69 6.94 11.66 6.30 17.68 -37.35 VOLATILITY / LIQUIDITY INDICES -0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 OSD SWAP SPREAD SEMI ZYR USD 33.27 - -1.74 -4.31 -7.47 24.76 29.66 30.63 379.97 142.25	US 2 YEAR US 10 YEAR US 10 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GHE LIBOR 3M CHE LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL HY TR US COPPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SERPLSTA U.S. LEV LOAN COMMODITY INDICES - BY TYF GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI ENERGY TR GSCI ENERGY TR GSCI ENERGY TR GSCI PERCIOUS METALS TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GCHERIC ST 'CL' FUTURE GOLD SPOT \$/OZ CURRENCIES DOLLAR INDEX SPOT EURO SPOT EURO SPOT	USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219.43 1,500.76 435.69 48.85 1,227.35	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 -0.10 -0.05 -0.10 -0.32 -0.10 0.13 0.26 0.04 -0.10 -0.30 -0.	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13 -0.27 -1.36 2.80 1.95 -0.33 0.74 1.88	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25 -0.25 -0.25 -0.25 -1.68 -0.84 -0.84 -0.84 -0.84 -0.84	14.48 11.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 0.17 -0.45 -0.41 -0.19 -0.65 -0.25 0.15 -0.10 0.23 0.23 -5.75 -8.22 -1.36 -1.54 -4.79 -8.98 -0.62	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61 -1.61 0.69 1.98 3.32 3.26 0.54 -10.52 4.90 0.54 -9.60 0.54 -9.60 0.51 -9.60 0.51 -9.60 0.51 -9.60 0.51	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -0.23 3.80 5.10 0.90 7.32 3.51 2.60 20.48 -6.90 -1.83 4.54 -6.33 4.33 -3.63 -10.04	14,47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30 2.01 -2.23 0.12 1.55 3.12 2.29 0.35 -6.54 -12.71 8.64 6.57 1.08 -1.08	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.71 15.85 -1.79 4.12 9.05 10.07 8.56 11.64 4.41 6.91 24.58 0.11 -3.37 -2.08 -2.43	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57 -54.22 -66.21 -3.77 -13.66 -36.71 -57.15 -10.22	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68 -
China Renminbi Spot CNY 6.90 -0.14 0.03 -0.59 -0.59 0.77 -3.46 0.54 -6.23 -10.57 china Renminbi Spot SGD 1.40 -0.10 0.71 0.04 1.13 3.31 -2.92 3.14 -3.76 -9.85 china Renminbi Spot RUB 57.81 -0.14 1.89 0.85 0.69 6.94 11.66 6.30 17.68 -37.35 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -2.981 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -2.981 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -2.981 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -2.981 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -2.981 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -2.981 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -2.25 1.90 -1.86 -2.981 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -2.25 1.90 -1.86 -2.981 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -2.25 1.90 -1.86 -2.981 china Ribbi Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -2.25 1.90 -1.86 -2.25 1.90 -1.86 -2.25 1.90 -1.86 -2.25 1.90 -1.86 -	US 2 YEAR US 10 YEAR US 10 YEAR US 10 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M EUR LIBOR 3M EIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED SLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EG GOOD SARPLUSTA LONVERT, GLOBAL EM TR (HEDGED) SARPLUSTA U.S. LEV LOAN COMMODITY INDICES - BY TY GSCI INDUSTRIAL METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GENERIC 1ST 'CL' FUTURE GOOLD SPOT S/OZ CURRENCIES DOLLAR INDEX SPOT EURO SPOT BRITISH POUND SPOT BRITISH POUND SPOT BRITISH POUND SPOT	USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219.43 1,500.76 435.69 48.85 1,227.35	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.05 0.46 -0.10 -0.32 -0.10 0.13 0.26 0.04 -0.30 0.63 2.22 0.31 0.21 0.08	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13 -0.27 -1.36 2.80 1.95 -0.33 0.74 1.88	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25 -0.47 -0.08 -5.42 -5.42 -1.48 -2.60 -2.09 -9.55 -1.68	14.48 11.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 0.17 -0.45 -0.41 -0.19 -0.65 -0.25 0.15 -0.10 0.23 0.23 -5.75 -8.22 -1.36 -1.54 -4.79 -8.98 -0.62 -0.67 -1.44 -0.41 -0.42	8.06 -6.21 15.50 -2.43 -2.93 0.58 -0.64 3.52 0.83 1.68 2.61 -1.61 0.69 1.98 3.32 6.54 -1.052 4.90 7.60 0.54 -9.60 8.15	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -0.23 3.80 5.10 0.90 7.32 3.51 2.60 20.48 -6.33 4.33 -3.63 -10.04 -5.14	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30 2.01 -2.23 0.12 1.55 3.12 2.29 0.35 -6.54 -12.71 8.64 6.57 1.08 -1.084 6.52	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 1.36 1.79 4.12 9.05 10.07 8.56 11.64 4.41 6.91 24.58 0.11 3.37 -2.08 -2.43	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57 -54.22 -66.21 -3.77 -13.66 -36.71 -57.15 -10.22	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68
Singapore Dollar Spot SGD 1.40 -0.10 0.71 0.04 1.13 3.31 -2.92 3.14 -3.76 -9.85 (RUSSIAN RUDIE Spot RUB 57.81 -0.14 1.89 0.85 0.69 6.94 11.66 6.30 17.68 -37.35 (ROPE SPOT NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 (FOLIATILITY / LIQUIDITY INDICES (ROPE SPOT VOLATILITY INDIX USD 11.21 -3.61 -2.66 -12.15 -1.22 -6.97 -26.15 -19.16 -21.40 -27.43 (ROPE SPOT VOLATILITY USD 33.271.74 -4.31 -7.47 24.76 29.66 30.63 379.97 142.25	US 2 YEAR US 10 YEAR EUR LIBOR 3M GHE LIBOR 3M CHE LIBOR 3M CHE LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEOGED GLOBAL HY TR US COYENMENT TR US COYENMENT TR EU CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SEP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TYP GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDEXTIAL METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GOLD SPOT S/OZ CURRENCIES DOLLAR INDEX SPOT EURO SPOT EUR	USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 488.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219,43 1,500.76 435.69 48.85 1,227.35	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05 0.46 -0.32 -0.10 0.17 0.13 0.26 0.04 -0.04 -0.04 -0.05 0.04 -0.00 0.05 0.00 0.00 0.00 0.00 0.00 0.0	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13 -0.27 -1.36 2.80 1.95 -0.33 0.74 1.88	12.20 7.29 13.96 8.42 -0.14 -1.26 8.03 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.15 -0.42 -0.75 -0.16 -0.84	14.48 11.48 11.64 -0.42 -1.42 -0.56 -0.14 -0.17 -0.45 -0.41 -0.19 -0.65 -0.25 -0.10 0.23 0.23 -5.75 -8.22 -1.36 -1.54 -4.79 -8.98 -0.62 -0.67 -1.44 -0.41 -0.41 -0.42 -0.70	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61 -1.61 0.69 3.32 3.26 0.54 -1.62 0.54 -1.60 0.54 -1.60 0.54 -1.60 0.52 -1.60 0.53 -1.60	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -4.06 -0.23 3.80 5.10 0.90 7.32 3.51 2.60 20.48 -6.90 -1.83 4.54 -6.33 4.33 -3.63 -10.04 -5.14 -1.55	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.30 2.01 -2.23 0.12 1.55 3.12 2.29 0.35 -6.54 -12.71 8.64 6.57 1.08 -1.08 -1.98 -1.98 -1.99 -1.90 -2.40 3.22 0.16 -2.40 3.22 0.16 -2.35	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.71 15.85 -1.79 4.12 9.05 10.07 4.14 4.41 6.91 24.58 0.11 -3.37 -2.08 -2.43	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57 -54.22 -66.21 -3.77 -13.66 13.66 11.57 10.22	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68
RUSSIAN RUBLE Spot RUB 57.81 -0.14 (1.89 0.85 0.69 6.94 (11.66 6.30 17.68 -37.35 NORWEGIAN KYONE Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 NOK 1.01 NOK	US 2 YEAR US 10 YEAR US 10 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M EHELIBOR 3M CHE LIBOR 3M CHE LIBOR 3M EIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL HY TR US CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SERP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TY GSCI ENERGY TR GSCI ENERGY TR GSCI ENERGY TR GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GGENERIC 1ST 'CL' FUTURE GOLD SPOT S/OZ CURRENCIES DOLLAR INDEX SPOT) EULO SPOT BRITISH POUND SPOT	USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219.43 1,500.76 435.69 48.85 1,227.35	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.05 0.05 0.06 0.17 0.13 0.26 0.04 0.10 -0.30 0.63 2.22 0.31 0.21 0.08	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13 -0.27 -1.36 2.80 2.90 -0.33 0.74 1.88	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25 -0.47 -0.08 -1.42 -0.75 -0.47 -0.08 -1.42 -0.75 -0.47 -0.08 -1.42 -0.47 -0.08 -1.42 -0.47 -0.08 -1.42 -0.47 -0.08 -0.47 -0.08 -0.48 -0.16 -0.28	14.48 11.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 0.17 -0.45 -0.41 -0.19 -0.65 -0.25 0.15 -0.10 0.23 0.23 -5.75 -8.22 -1.36 -1.54 -4.79 -8.98 -0.62 -0.67	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61 -1.61 0.69 1.98 3.32 3.26 0.54 -5.40 -10.52 4.90 0.54 -9.60 0.54 -9.60 3.53 3.34 -0.28 3.19 8.62	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -0.23 3.80 5.10 0.90 7.32 3.51 2.60 20.48 -6.90 -1.83 4.54 -6.33 4.36 -10.04 -5.14 -1.55 4.61	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30 2.01 -2.23 0.12 1.55 3.12 2.29 0.35 -6.54 -12.71 8.64 6.57 1.08 -10.84 6.552 -1.90 2.40 3.22 0.16 2.35 -1.08 -1	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.71 15.85 -1.79 4.12 9.05 10.07 8.56 11.64 4.41 6.91 24.58 0.11 -3.37 -2.08 -2.43 5.81 -4.85 -1.69 -14.65 -2.81	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57 -54.22 -66.21 -3.77 -13.66 -36.71 -57.15 -10.22 -26.31 -22.65 -10.18 -25.71 -12.28	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68
Norwegian Krone Spot NOK 8.51 0.36 1.40 -1.01 -1.61 2.45 -2.25 1.90 -1.86 -29.81 /OLATILITY / LIQUIDITY INDIX USD 11.21 -3.61 -2.66 -12.15 -1.22 -6.97 -26.15 -19.16 -21.40 -27.43 JSD SWAP SPREAD SEMI 2YR USD 33.271.74 -4.31 -7.47 24.76 29.66 30.63 379.97 142.25	US 2 YEAR US 10 YEAR US 10 YEAR US 110 YEAR US LIBOR 3M EUR LIBOR 3M GEP LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR GLOBAL EM TR (HEDGED) SRAP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TY GSCI INDUSTRIAL METALS TR GSCI ENERGY TR GSCI PRECIOUS METALS TR GENERIC 1ST 'CL' FUTURE GOLD SPOT S/OZ CURRENCIES DOLLAR INDEX SPOT EURO Spot Bardish Pound Spot Swiss Franc Spot Brazilian Real Spot China Reminibi Spot China Reminibi Spot	USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219.43 1,500.76 435.69 48.85 1,227.35	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05 0.46 -0.32 -0.10 0.13 0.26 0.04 -0.30 0.63 2.22 0.31 0.21 0.08 -0.09 0.03 -0.09 0.00 -0.09	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13 -0.27 -1.36 -2.80 1.95 -0.33 0.74 1.88 -0.97 0.90 1.31 1.59 1.54 2.37 0.03	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25 -0.15 -0.47 -0.08 -5.42 -1.48 -2.62 -2.09 -9.55 -1.68 -0.84 -0.84 -0.84 -0.84 -0.84 -0.95 -0.84 -0.95 -0.95 -0.95	14.48 11.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 0.17 -0.45 -0.41 -0.19 -0.65 -0.25 0.15 -0.10 0.23 0.23 -5.75 -8.22 -1.36 -1.54 -4.79 -8.98 -0.62 -0.67 1.44 -0.41 -0.42 0.70 -0.94 -0.59	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61 0.69 1.98 3.32 3.26 0.54 -1.0.52 4.90 7.60 0.54 -9.60 8.15 -2.60 3.53 3.34 -0.28 3.19 8.62 0.77	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -0.23 3.80 5.10 0.90 7.32 3.51 2.60 20.48 -6.90 -1.83 4.54 -6.33 -1.004 -5.14 -1.55 4.61 -3.46	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30 2.01 -2.23 0.12 1.55 3.12 2.29 0.35 -6.54 -12.71 8.64 6.57 1.08 -10.84 6.52 -1.90 2.40 3.22 0.16 2.35 -0.08	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.71 15.85 -1.79 4.17 9.05 10.07 8.56 11.64 4.41 -6.91 24.58 0.11 -3.37 -2.08 -2.43 5.81 -4.85 -1.65 -2.81 19.99 -6.23	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57 -54.22 -66.21 -3.77 -13.66 -36.71 -57.15 -10.22 -26.51 -22.65 -10.18 -25.71 -12.28 -24.76 -10.57	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68
/OLATILITY / LIQUIDITY INDICES 1806 SPX VOLATILITY INDX	US 2 YEAR US 10 YEAR EUR LIBOR 3M GHE LIBOR 3M CHE LIBOR 3M CHE LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL HY TR US COPPORATE TR US COPPORATE TR EU GOVERNMENT TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SEP/LISTA U.S. LEV LOAN COMMODITY INDICES - BY TYP GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI INDEXTRIAL METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GOLD SPOT S/OZ CURRENCIES DOLLAR INDEX SPOT EURO SPOT	USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219.43 1,500.76 435.69 48.85 1,227.35	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.32 -0.10 0.17 0.13 0.26 0.04 -0.32 -0.10 -0.05 0.46 -0.32 -0.10 -0.05 0.46 -0.32 -0.10 -0.05 0.06 -0.17 0.13 0.26 0.04 -0.04 0.05 0.04 -0.05 0.06 0.07 0.07 0.08 -0.09 0.09	-1.52 -2.04 -4.50 -3.92 -0.29 -0.82 -0.70 0.32 -0.38 -0.36 -0.43 -0.20 -0.23 -0.25 -0.04 -0.42 -0.13 -0.27 -1.36 -2.80 -1.95 -0.33 -0.74 -1.88 -0.97 -0.90 -1.31 -1.59 -1.54 -2.37 -0.03 -0.71	12.20 7.29 13.96 8.42 -0.14 -1.26 8.43 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.15 -0.42 -0.75 -0.16 -0.84 -1.48 -0.68 -0.84	14.48 11.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 -0.17 -0.45 -0.41 -0.19 -0.65 -0.25 -0.10 0.23 0.23 -5.75 -8.22 -1.36 -1.54 -4.79 -8.98 -0.62 -0.67 -1.44 -0.41 -0.41 -0.42 -0.70 -0.94 -0.59 -1.13	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61 -1.61 0.69 3.32 3.26 0.54 -5.40 -10.52 -5.40 -10.53 3.34 -9.60 8.15 -2.60 3.33 3.34 -9.60 3.19 8.62 -7.7 3.31	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -4.06 -0.23 3.80 5.10 0.90 7.32 3.51 2.60 20.48 -6.90 -1.83 4.54 -6.33 -4.54 -6.33 -1.0.04 -5.14 -1.55 -4.61 -3.46 -2.92	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.30 2.01 -2.23 0.12 1.55 3.12 2.29 0.35 -6.54 -12.71 8.64 6.57 1.08 4.65 -10.84 6.52 -1.90 3.22 0.16 2.35 -1.90 -	44,64 46,97 63,37 50,62 -11,14 -24,74 2,22 -13,66 3,71 15,85 -1,79 4,12 9,05 10,07 10,07 4,12 4,14 4,41 6,91 24,58 0,11 3,37 -2,08 -2,43 -2,28 -1,48 -2,28 -1,48 -2,28 -1,48 -2,28 -1,48 -	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57 -54.22 -66.21 -3.77 -13.66 -3.67 1-57.15 -10.22 -24.76 -10.18 -25.71 -12.28 -24.76 -10.57 -9.85	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68 -
280E SPX VOLATILITY INDX USD 11.21 -3.61 2.66 -12.15 -1.22 -6.97 26.15 -19.16 -21.40 -27.43 JSD SWAP SPREAD SEMI 2YR USD 33.271.74 -4.31 -7.47 24.76 29.66 30.63 379.97 142.25	US 2 YEAR US 10 YEAR US 10 YEAR US 110 YEAR US 110 YEAR US 110 YEAR EUR LIBOR 3M GHE LIBOR 3M GHE LIBOR 3M GHE LIBOR 3M GHE LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED US GOVERNMENT TR US GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SSEP/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TY GSCI INDEX TOTAL RETURN GSCI ENERGY TR GSCI ENERGY TR GSCI PRECIOUS METALS TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GSCI AGRICULTURE TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GSCI PRECIOUS METALS TR GSCI AGRICULTURE TR GSCI PRECIOUS METALS TR GSCI	USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219.43 1,500.76 435.69 48.85 1,227.35 100.36 1.08 113.31 1.24 1.00 3.12 6.90 1.40 57.81	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.05 0.05 0.01 0.13 0.26 0.04 -0.10 -0.30 0.63 2.22 0.31 0.21 0.08 -0.09 0.00 0.00 0.00 0.00 0.00 0.00 0.0	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13 -0.27 -1.36 2.80 1.95 -0.33 0.74 1.88	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25 -0.47 -0.08 -1.42 -0.75 -0.47 -0.08 -1.42 -0.75 -0.47 -0.08 -1.42 -0.47 -0.08 -1.42 -0.47 -0.08 -1.42 -0.47 -0.08 -1.42 -0.47 -0.08 -0.47 -0.08 -0.47 -0.08 -0.47 -0.08 -0.47 -0.08 -0.47 -0.08 -0.59 -0.64 -0.28 -0.59 -0.04 -0.85	14.48 11.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 -0.17 -0.45 -0.41 -0.19 -0.65 -0.25 -0.10 -0.23 -0.23 -5.75 -8.22 -1.36 -1.54 -4.79 -8.98 -0.62 -0.67 -0.41 -0.42 -0.70 -0.94 -0.59 1.13 -0.69	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61 -1.61 0.69 1.98 3.32 3.26 0.54 -5.40 -10.52 4.90 0.54 -9.60 0.54 -9.60 3.53 3.34 -0.28 3.19 8.62 0.77 3.31	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -0.23 3.80 5.10 0.90 7.32 3.51 2.60 20.48 -6.90 -1.83 4.54 -6.33 4.36 -10.04 -5.14 -1.55 4.61 -3.46 -2.92 11.66	14,47 8,52 15,03 -1,79 -2,28 -0,08 -0,23 2,59 -0,08 0,30 2,01 -2,23 0,12 1,55 3,12 2,29 0,35 -6,54 -12,71 8,64 6,57 1,08 -10,84 6,57 1,08 -10,84 6,552 -1,90 2,40 3,22 0,16 2,35 4,37 0,54 3,14 6,530	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.71 15.85 -1.79 4.12 9.05 10.07 8.56 11.64 4.41 6.91 24.58 0.11 -3.37 -2.08 -2.43 5.81 -4.85 -1.69 -14.65 -2.81 19.99 -6.23 -3.76 -6.23 -	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57 -54.22 -66.21 -3.77 -13.66 -36.71 -57.15 -10.22 -26.31 -22.65 -10.18 -25.71 -12.28 -24.76 -10.57 -9.85	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68 -
JSD SWAP SPREAD SEMI ZYR USD 33.271.74 -4.31 -7.47 24.76 29.66 30.63 379.97 142.25	US 2 YEAR US 10 YEAR EUR LIBOR 3M GEP LIBOR 3M GEP LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU CORPORATE TR EU GOVERNMENT TR EU GOVERNMENT TR EU GOPORATE TR EU HIGH YIELD TR BARCLAYS GLOBAL CONVERT, GLOBAL EM TR (HEDGED) SE.P/LSTA U.S. LEV LOAN COMMODITY INDICES - BY TY GSCI ENERGY TR GSCI PROCIOUS METALS TR GSCI PRECIOUS METALS TR GSCI PROCIONAL METALS TR GSCI PRECIOUS METALS TR GSCI PROCIOUS TR GSCI PROCIOUS TR GSCI PROCIOUS TR GSCI PROCIOUS TR GSCI	USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219.43 1,500.76 435.69 48.85 1,227.35 100.36 1.08 113.31 1.24 1.00 3.12 6.90 1.40 57.81	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.05 0.05 0.01 0.13 0.26 0.04 -0.10 -0.30 0.63 2.22 0.31 0.21 0.08 -0.09 0.00 0.00 0.00 0.00 0.00 0.00 0.0	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13 -0.27 -1.36 2.80 1.95 -0.33 0.74 1.88	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25 -0.47 -0.08 -1.42 -0.75 -0.47 -0.08 -1.42 -0.75 -0.47 -0.08 -1.42 -0.47 -0.08 -1.42 -0.47 -0.08 -1.42 -0.47 -0.08 -1.42 -0.47 -0.08 -0.47 -0.08 -0.47 -0.08 -0.47 -0.08 -0.47 -0.08 -0.47 -0.08 -0.59 -0.64 -0.28 -0.59 -0.04 -0.85	14.48 11.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 -0.17 -0.45 -0.41 -0.19 -0.65 -0.25 -0.10 -0.23 -0.23 -5.75 -8.22 -1.36 -1.54 -4.79 -8.98 -0.62 -0.67 -0.41 -0.42 -0.70 -0.94 -0.59 1.13 -0.69	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61 -1.61 0.69 1.98 3.32 3.26 0.54 -5.40 -10.52 4.90 0.54 -9.60 0.54 -9.60 3.53 3.34 -0.28 3.19 8.62 0.77 3.31	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -0.23 3.80 5.10 0.90 7.32 3.51 2.60 20.48 -6.90 -1.83 4.54 -6.33 4.36 -10.04 -5.14 -1.55 4.61 -3.46 -2.92 11.66	14,47 8,52 15,03 -1,79 -2,28 -0,08 -0,23 2,59 -0,08 0,30 2,01 -2,23 0,12 1,55 3,12 2,29 0,35 -6,54 -12,71 8,64 6,57 1,08 -10,84 6,57 1,08 -10,84 6,552 -1,90 2,40 3,22 0,16 2,35 4,37 0,54 3,14 6,530	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 3.71 15.85 -1.79 4.12 9.05 10.07 8.56 11.64 4.41 6.91 24.58 0.11 -3.37 -2.08 -2.43 5.81 -4.85 -1.69 -14.65 -2.81 19.99 -6.23 -3.76 -6.23 -	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57 -54.22 -66.21 -3.77 -13.66 -36.71 -57.15 -10.22 -26.31 -22.65 -10.18 -25.71 -12.28 -24.76 -10.57 -9.85	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68 -
	US 2 YEAR US 10 YEAR US 10 YEAR US 110 YEAR US 110 YEAR EUR LIBOR 3M GEP LIBOR 3M CHE LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL AGG TR HEDGED GLOBAL HY TR US GOVERNMENT TR US GOVERNMENT TR EU HOGH YIELD TR EU HOGH YIELD TR EU GOVERNMENT TR EU GOMMODITY INDICES - BY TY GSCI INDUSTRIAL METALS TR GSCI ENERGY TR GSCI ENERGY TR GSCI ENERGY TR GSCI AGRICULTURE TR GENERIC 1ST 'GL' FUTURE GOULD SPOT S/OZ CURRENCIES DOLLAR INDEX SPOT EURO SPOT BUTO SPOT BUTO SPOT BUTO SPOT BUTO SPOT CHICAGO CHICAG	USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 498.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219.43 1,500.76 435.69 48.85 1,227.35	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05 0.46 -0.32 -0.10 0.13 0.26 0.04 -0.30 0.63 2.22 0.31 0.21 0.08 -0.09 0.03 0.00 0.00 0.00 0.00 0.00 0.00	-1.52 -2.04 -4.50 3.92 0.29 -0.82 -0.70 0.32 0.38 0.36 0.43 0.20 0.23 0.25 0.04 0.42 0.43 -0.13 -0.27 -1.36 2.80 2.80 1.31 1.59 1.54 2.37 0.03 0.71 1.89 1.40	12.20 7.29 13.96 8.42 -0.14 -1.26 -0.38 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.25 -0.15 -0.47 -0.06 -5.42 -5.42 -1.48 -2.62 -2.09 -9.55 -1.68 -0.84 -0.85 -0.16 -0.28 -0.28 -0.59 -0.04 -0.85 -0.15	14.48 11.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 0.17 -0.45 -0.41 -0.19 -0.65 -0.25 0.15 -0.10 0.23 0.23 -5.75 -8.22 -1.36 -1.54 -4.79 -8.98 -0.62 -0.67 1.444 -0.41 -0.42 0.70 -0.94 -0.59 1.13 0.69 -1.61	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61 -1.61 0.69 1.98 3.32 3.26 0.54 -9.60 8.15 -2.60 3.53 3.34 -0.28 3.19 -2.80 3.19 -2.49	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -0.23 3.80 5.10 0.90 7.32 3.51 2.60 20.48 -6.33 4.54 -6.33 -1.004 -5.14 -1.55 4.61 -3.46 -2.25	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.23 2.59 -0.08 0.30 2.01 -2.23 0.12 1.55 3.12 2.29 0.35 -6.54 -12.71 8.64 6.57 1.08 -10.84 6.52 -1.90 2.40 3.22 0.16 2.35 4.37 0.54 3.14 6.30 1.90	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 0.97 13.21 -1.36 1.36 1.37 15.85 -1.79 4.12 9.05 10.07 8.56 11.64 4.41 6.91 24.58 0.11 -3.37 -2.08 -2.43 5.81 -4.85 -1.465 -2.81 19.96 -2.3 -3.76 17.65 -2.81 19.96 -2.3 -3.76 -3.76 -1.86 -1.86	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57 -54.22 -66.21 -3.77 -13.66 -36.71 -57.15 -10.22 -26.31 -22.65 -10.18 25.71 -12.28 -24.76 -10.57 -9.81	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68 -
	US 2 YEAR US 10 YEAR US 10 YEAR US LIBOR 3M EUR LIBOR 3M GPP LIBOR 3M GPP LIBOR 3M FIXED INCOME INDICES - BY TY GLOBAL AGG TR HEDGED GLOBAL AY TR US GOVERNMENT TR US 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 COMMODITY INDICES - BY TY GSCI ENERGY TR GSCI INDUSTRIAL METALS TR GSCI PRECIOUS METALS GIONAL TR GSCI PRECIOUS METALS GIO	USD	0.73 1.33 2.53 1.15 -0.35 0.34 -0.73 SSUER 488.23 1,216.81 2,115.14 2,735.00 1,850.23 244.71 260.73 300.82 229.52 363.86 98.96 SUER 2,259.19 379.53 1,219.43 1,500.76 435.69 48.85 1,227.35	0.51 0.08 -1.07 1.08 0.00 0.13 -0.20 -0.04 0.56 -0.10 -0.05 0.46 -0.32 -0.10 0.13 0.26 0.04 -0.30 0.63 2.22 0.31 0.21 0.08 -0.09 0.03 0.00 0.00 0.00 0.00 0.00 0.00	-1.52 -2.04 -4.50 -3.92 -0.29 -0.82 -0.70 0.32 -0.38 -0.36 -0.43 -0.20 -0.23 -0.25 -0.44 -0.43 -0.13 -0.27 -1.36 -2.80 -1.95 -0.33 -0.74 -1.88 -0.97 -0.90 -1.31 -1.59 -1.54 -2.37 -0.03 -0.71 -1.89 -1.40 -2.66	12.20 7.29 13.96 8.42 -0.14 -1.26 8.43 -0.71 -0.51 -0.79 -1.14 -0.90 -1.42 -0.75 -0.15 -0.42 -0.75 -0.16 -0.84 -1.68 -0.84 -0.84 -0.84 -0.84 -0.84 -0.84 -0.84 -0.85 -1.01	14.48 11.48 11.48 10.64 -0.42 -1.42 -0.56 -0.14 -0.17 -0.45 -0.41 -0.19 -0.65 -0.25 -0.10 0.23 0.23 -5.75 -8.22 -1.36 -1.54 -4.79 -8.98 -0.62 -0.67 -1.44 -0.41 -0.41 -0.42 -0.70 -0.94 -0.59 -1.61	8.06 -6.21 15.50 -2.43 -2.93 0.58 0.64 3.52 0.83 1.68 2.61 -1.61 0.69 3.32 3.26 0.54 -5.40 -10.52 -4.90 7.60 0.54 -9.60 8.15 -2.60 3.34 -9.60 8.15 -2.60 3.31 6.94 2.45	57.09 83.69 29.16 -3.42 -3.80 0.74 -1.88 3.73 -3.23 -1.55 5.06 -4.06 -0.23 3.80 5.10 0.90 7.32 3.51 2.60 20.48 -6.90 -1.83 4.54 -6.33 4.33 -3.63 -10.04 -5.14 -1.55 -4.61 -3.46 -2.92 11.66 -2.25	14.47 8.52 15.03 -1.79 -2.28 -0.08 -0.30 (2.01) -2.23 0.12 1.55 3.12 2.29 0.35 -6.54 -12.71 8.64 6.57 1.08 4.652 -1.90 -1	44.64 46.97 63.37 50.62 -11.14 -24.74 2.22 -13.21 -1.36 3.71 15.85 -1.79 4.17 9.05 10.07 1	10.55 11.48 5.33 10.89 14.12 11.49 12.57 15.30 8.10 17.67 0.57 -54.22 -66.21 -3.77 -13.66 -36.71 -57.15 -10.22 -26.31 -22.65 -10.18 -25.71 -12.28 -24.76 -10.57 -9.85 -37.35 -29.81	1.71 5.64 1.71 3.43 5.94 0.70 0.95 3.68



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