

Weekly Market Update

	as of	prev week	month end
Key Dates	2016/10/28	2016/10/21	2016/9/30

	10/28	10/21	9/30
USD/JPY	104.71	103.84	101.35
EUR/JPY	115.04	113.02	113.92
EUR/USD	1.09870	1.08840	1.12410
GBP/USD	1.21850	1.22350	1.29765

Source: Thomson Reuters (London 16:00)

Exchange Rates		Price Return (%)	
<i>Thomson Reuters against USD</i>		Weekly	MTD
United States	USD	---	---
Canada	CAD	-0.49	-2.01
Australia	AUD	-0.09	-0.84
New Zealand	NZD	-0.05	-1.70
Mexico	MXN	-2.00	2.20
Brazil	BRL	-1.73	1.68
Japan	JPY	-0.83	-3.21
China	CNY	-0.18	-1.58
Korea	KRW	-0.97	-3.96
India	INR	0.22	-0.33
Indonesia	IDR	-0.04	0.00
Malaysia	MYR	-0.32	-1.52
Thailand	THB	0.31	-1.23
Philippines	PHP	-0.62	-0.35
Euroland	EUR	0.95	-2.26
U.K.	GBP	-0.41	-6.10
Switzerland	CHF	0.50	-1.73
Denmark	DKK	0.90	-2.20
Norway	NOK	-0.20	-3.37
Sweden	SEK	-1.04	-4.88
Poland	PLN	0.70	-3.21
Hungary	HUF	0.55	-2.78
Russia	RUB	-0.86	-0.08
South Africa	ZAR	1.13	-0.73

Fixed Income		Yield Change(%)		Yield (%)
<i>10 YR Government Bond</i>		Weekly	MTD	
Germany	EUR	0.16	0.28	0.09
France	EUR	0.19	0.29	0.41
Italy	EUR	0.23	0.47	1.66
Spain	EUR	0.11	0.28	1.24
Portugal	EUR	0.16	0.02	3.35
Greece	EUR	-0.12	0.02	8.32
Switzerland	CHF	0.09	0.17	-0.40
U.K.	GBP	0.18	0.50	1.26
U.S.	USD	0.11	0.24	1.84
Canada	CAD	0.13	0.23	1.23
Japan	JPY	0.02	0.04	-0.04
Australia	AUD	0.08	0.49	2.38

Fixed Income Indices		Total Return(%)		OAS (%)
<i>source: Bloomberg Barclays</i>		Weekly	MTD	
Global Aggregate	USD	-0.79	-3.02	0.42
US Aggregate	USD	-0.50	-0.84	0.45
US Treasury	USD	-0.53	-1.23	0.00
US MBS	USD	-0.16	-0.29	0.12
US ABS	USD	-0.07	-0.07	0.53
US CMBS	USD	-0.42	-0.87	0.82
US A-rated	USD	-0.79	-1.07	1.08
US Baa-rated	USD	-0.87	-0.76	1.70
US Corporate IG	USD	-0.80	-0.89	1.32
US Corporate HY	USD	-0.47	0.65	4.67
US Ba-rated	USD	-0.35	0.43	3.02
US B-rated	USD	-0.59	0.51	4.56
US Caa-rated	USD	-0.64	1.45	9.19
European Aggregate	EUR	-1.25	-2.65	0.54

Bond Indices		Total Return (%)	
		Weekly	MTD
JPMorgan ELMI+	Local	0.03	0.20
JPMorgan GBI-EM GD	Local	-0.41	-0.43
JPMorgan EMBI GD	USD	-0.87	-1.20

Equity Indices		Total Return (%)	
		Weekly	MTD
MSCI World	USD	-0.58	-1.91
MSCI EMG	Local	-0.77	0.66
MSCI Europe	Local	-0.50	0.95
MSCI Pacific	Local	0.63	2.64
S&P 500	USD	-0.67	-1.81
NASDAQ	USD	-1.27	-2.25
TOPIX	JPY	1.99	5.27
JASDAQ Price index	JPY	0.71	2.99

FTSE EPRA/NAREIT		Total Return (%)	
		Weekly	MTD
U.S.	USD	-3.54	-7.46
Europe	EUR	-2.99	-7.10
U.K.	GBP	-1.89	-4.55
Australia	AUD	-3.84	-9.13
Japan* *TSE REIT Index	JPY	-0.55	-3.41

Commodity		Total Return (%)	
<i>*active current contract</i>		Weekly	MTD
CRB	USD	-0.09	1.58
S&P GSCI	USD	-1.53	0.79
WTI Futures*	USD	-3.73	1.27
Gold Futures*	USD	0.31	-3.90

as of **2016/10/28**

Equities (MSCI)		Total Return (%)	
<i>Local Currency (Gross)</i>		Weekly	MTD
United States		-0.68	-1.91
Canada		-0.54	1.17
Australia		-2.62	-2.25
New Zealand		0.26	-5.28
Mexico		-0.34	2.04
Brazil		0.40	10.04
Japan		1.90	5.02
China		-2.09	-1.61
Hong Kong		-0.72	-0.81
Korea		-0.04	0.21
India		-1.07	-0.14
Indonesia		-0.29	-0.16
Malaysia		0.02	1.13
Thailand		-0.83	-1.02
Philippines		-3.21	-2.90
Germany		-0.24	1.22
France		0.56	2.64
Italy		0.77	5.55
Netherlands		-0.00	0.36
Spain		1.56	6.32
Portugal		-1.51	1.61
Greece		-1.29	5.00
Ireland		-2.23	-2.57
U.K.		-0.35	1.51
Switzerland		-1.49	-2.71
Denmark		-7.30	-4.69
Norway		0.47	3.14
Sweden		-0.07	1.09
Poland		3.56	6.43
Hungary		1.55	8.81
Russia		0.39	0.54

Source: Datastream, Bloomberg Barclays