

## Weekly Market Update

	as of	prev week	month end
<b>Key Dates</b>	2016/11/11	2016/11/4	2016/10/31

	11/11	11/4	10/31
USD/JPY	106.68	103.14	104.82
EUR/JPY	115.82	114.91	115.10
EUR/USD	1.08560	1.11380	1.09810
GBP/USD	1.26015	1.25190	1.22440

Source: Thomson Reuters (London 16:00)

<b>Exchange Rates</b> <i>Thomson Reuters against USD</i>	Price Return (%)	
	Weekly	MTD
United States USD	---	---
Canada CAD	-1.03	-0.99
Australia AUD	-1.57	-0.76
New Zealand NZD	-2.84	-0.45
Mexico MXN	-8.24	-9.00
Brazil BRL	-4.65	-5.96
Japan JPY	-3.32	-1.74
China CNY	-0.82	-0.54
Korea KRW	-2.07	-1.96
India INR	-1.14	-1.30
Indonesia IDR	-1.64	-1.80
Malaysia MYR	-2.00	-2.10
Thailand THB	-1.27	-1.02
Philippines PHP	-0.65	-0.74
Euroland EUR	-2.53	-1.14
U.K. GBP	0.66	2.92
Switzerland CHF	-2.01	0.06
Denmark DKK	-2.66	-1.29
Norway NOK	-2.93	-1.74
Sweden SEK	-1.59	-0.67
Poland PLN	-4.69	-3.79
Hungary HUF	-3.76	-1.54
Russia RUB	-1.89	-3.62
South Africa ZAR	-5.62	-6.32

<b>Fixed Income</b> <i>10 YR Government Bond</i>		Yield Change(%)		Yield (%)
		Weekly	MTD	
Germany	EUR	0.17	0.14	0.23
France	EUR	0.28	0.31	0.74
Italy	EUR	0.29	0.34	2.03
Spain	EUR	0.20	0.28	1.49
Portugal	EUR	0.21	0.16	3.50
Greece	EUR	-0.43	-1.00	7.33
Switzerland	CHF	0.18	0.22	-0.18
U.K.	GBP	0.22	0.12	1.36
U.S.	USD	0.40	0.34	2.18
Canada	CAD	0.27	0.23	1.43
Japan	JPY	0.03	0.02	-0.03
Australia	AUD	0.24	0.24	2.60

<b>Fixed Income Indices</b> <i>source: Bloomberg Barclays</i>		Total Return(%)		OAS (%)
		Weekly	MTD	
Global Aggregate	USD	-2.58	-1.57	0.43
US Aggregate	USD	-1.48	-1.32	0.44
US Treasury	USD	-1.85	-1.57	0.00
US MBS	USD	-0.84	-0.76	0.13
US ABS	USD	-0.40	-0.28	0.55
US CMBS	USD	-1.59	-1.23	0.80
US A-rated	USD	-1.83	-1.68	1.06
US Baa-rated	USD	-1.67	-1.72	1.69
US Corporate IG	USD	-1.62	-1.57	1.30
US Corporate HY	USD	-0.09	-0.93	4.83
US Ba-rated	USD	-0.24	-0.96	3.14
US B-rated	USD	0.11	-0.71	4.58
US Caa-rated	USD	-0.16	-1.39	9.55
European Aggregate	EUR	-1.02	-0.68	0.59

(注) 11/11(金)がVeterans Dayにより、週次の値は直近で取得可能な値に基づく騰落率を掲載しています。

<b>Bond Indices</b>		Total Return (%)	
		Weekly	MTD
JPMorgan ELMI+	Local	0.00	0.07
JPMorgan GBI-EM GD	Local	-1.84	-1.97
JPMorgan EMBI GD	USD	-2.08	-2.29

<b>Equity Indices</b>		Total Return (%)	
		Weekly	MTD
MSCI World	USD	2.28	0.46
MSCI EMG	Local	-1.45	-3.73
MSCI Europe	Local	1.78	-1.68
MSCI Pacific	Local	2.60	-0.46
S&P 500	USD	3.87	1.92
NASDAQ	USD	3.79	1.01
TOPIX	JPY	2.32	-1.06
JASDAQ Price index	JPY	-0.28	-2.66

<b>FTSE EPRA/NAREIT</b>		Total Return (%)	
		Weekly	MTD
U.S.	USD	-0.38	-4.05
Europe	EUR	-1.05	-2.83
U.K.	GBP	0.38	-0.82
Australia	AUD	-3.84	-4.28
Japan* *TSE REIT Index	JPY	-1.29	-2.80

<b>Commodity</b> <i>*active current contract</i>		Total Return (%)	
		Weekly	MTD
CRB	USD	-0.96	-2.96
S&P GSCI	USD	-1.14	-4.56
WTI Futures*	USD	-1.54	-7.35
Gold Futures*	USD	-5.78	-3.56

as of **2016/11/11**

<b>Equities (MSCI)</b> <i>Local Currency (Gross)</i>	Total Return (%)	
	Weekly	MTD
United States	3.79	1.80
Canada	0.89	-0.94
Australia	4.18	1.65
New Zealand	-1.80	-6.14
Mexico	-3.43	-6.07
Brazil	-4.14	-8.99
Japan	2.82	-0.80
China	-1.24	-3.00
Hong Kong	-1.61	-2.65
Korea	-0.60	-1.96
India	-3.03	-5.71
Indonesia	-4.44	-6.09
Malaysia	-1.09	-2.43
Thailand	0.52	-0.75
Philippines	-4.10	-6.55
Germany	3.28	-0.55
France	2.28	-0.67
Italy	3.24	-1.40
Netherlands	0.88	-2.07
Spain	-2.14	-5.95
Portugal	-4.48	-8.18
Greece	3.10	-1.12
Ireland	5.74	5.67
U.K.	0.79	-2.96
Switzerland	3.29	0.34
Denmark	-1.98	-7.36
Norway	2.60	0.86
Sweden	3.10	0.16
Poland	2.04	-1.34
Hungary	2.25	2.54
Russia	4.13	1.55

Source: Datastream, Bloomberg Barclays