

Weekly Market Update

	as of	prev week	month end
Key Dates	2017/4/14	2017/4/7	2017/3/31

	4/14	4/7	3/31
USD/JPY	108.64	111.07	111.40
EUR/JPY	115.28	117.63	118.67
EUR/USD	1.06115	1.05900	1.06520
GBP/USD	1.25240	1.23735	1.25500

Source: Thomson Reuters (London 16:00)

Exchange Rates <i>Thomson Reuters against USD</i>	Price Return (%)		
		Weekly	MTD
United States USD		---	---
Canada CAD		0.60	-0.10
Australia AUD		1.03	-0.68
New Zealand NZD		0.91	-0.11
Mexico MXN		0.89	1.20
Brazil BRL		0.04	-0.68
Japan JPY		2.24	2.54
China CNY		0.22	0.02
Korea KRW		0.13	-1.65
India INR		-0.33	0.59
Indonesia IDR		0.46	0.52
Malaysia MYR		0.62	0.41
Thailand THB		0.76	0.00
Philippines PHP		0.59	1.36
Euroland EUR		0.20	-0.38
U.K. GBP		1.22	-0.21
Switzerland CHF		0.35	-0.23
Denmark DKK		0.15	-0.40
Norway NOK		0.85	0.13
Sweden SEK		0.42	-0.74
Poland PLN		-0.07	-0.43
Hungary HUF		-0.72	-1.72
Russia RUB		1.62	-0.14
South Africa ZAR		2.54	0.04

Fixed Income <i>10 YR Government Bond</i>		Yield Change(%)		Yield (%)
		Weekly	MTD	
Germany	EUR	-0.04	-0.14	0.19
France	EUR	0.04	-0.04	0.92
Italy	EUR	0.10	0.18	2.31
Spain	EUR	0.07	0.02	1.67
Portugal	EUR	0.00	-0.11	3.86
Greece	EUR	-0.18	-0.31	6.73
Switzerland	CHF	-0.03	-0.09	-0.26
U.K.	GBP	-0.04	-0.09	0.98
U.S.	USD	-0.15	-0.17	2.23
Canada	CAD	-0.10	-0.14	1.49
Japan	JPY	-0.04	-0.06	0.02
Australia	AUD	-0.08	-0.25	2.47

Fixed Income Indices <i>source: Bloomberg Barclays</i>		Total Return(%)		OAS (%)
		Weekly	MTD	
Global Aggregate	USD	0.83	0.91	0.47
US Aggregate	USD	0.76	0.93	0.44
US Treasury	USD	0.80	0.93	0.00
US MBS	USD	0.63	0.78	0.26
US ABS	USD	0.26	0.35	0.50
US CMBS	USD	0.76	1.00	0.77
US A-rated	USD	0.94	1.17	0.98
US Baa-rated	USD	0.89	1.11	1.53
US Corporate IG	USD	0.91	1.15	1.19
US Corporate HY	USD	0.03	0.36	3.93
US Ba-rated	USD	0.03	0.41	2.60
US B-rated	USD	-0.02	0.30	3.87
US Caa-rated	USD	0.11	0.33	7.06
European Aggregate	EUR	0.24	0.71	0.72

Bond Indices		Total Return (%)	
		Weekly	MTD
JPMorgan ELMI+	Local	0.11	0.15
JPMorgan GBI-EM GD	Local	0.20	0.28
JPMorgan EMBI GD	USD	0.36	0.81

Equity Indices		Total Return (%)	
		Weekly	MTD
MSCI World	USD	-0.68	-1.05
MSCI EMG	Local	-0.58	0.15
MSCI Europe	Local	-0.45	-0.29
MSCI Pacific	Local	-1.14	-1.90
S&P 500	USD	-1.11	-1.35
NASDAQ	USD	-1.23	-1.77
TOPIX	JPY	-2.06	-3.54
JASDAQ Price index	JPY	-2.50	-5.91

FTSE EPRA/NAREIT		Total Return (%)	
		Weekly	MTD
U.S.	USD	1.04	2.08
Europe	EUR	1.32	3.70
U.K.	GBP	1.41	4.85
Australia	AUD	3.05	5.43
Japan* <i>*TSE REIT Index</i>	JPY	-2.67	-2.78

Commodity <i>*active current contract</i>		Total Return (%)	
		Weekly	MTD
CRB	USD	0.37	1.04
S&P GSCI	USD	0.99	2.67
WTI Futures*	USD	1.80	5.24
Gold Futures*	USD	1.57	3.07

as of **2017/4/14**

Equities (MSCI) <i>Local Currency (Gross)</i>	Total Return (%)	
	Weekly	MTD
United States	-1.08	-1.34
Canada	-1.05	-0.31
Australia	0.80	0.82
New Zealand	-1.12	-0.32
Mexico	-1.28	-0.02
Brazil	-2.67	-3.17
Japan	-2.03	-3.40
China	-0.11	0.96
Hong Kong	0.30	1.78
Korea	-0.57	-1.22
India	-0.81	-0.31
Indonesia	-1.03	0.71
Malaysia	-0.59	-0.34
Thailand	0.70	2.16
Philippines	0.86	4.67
Germany	-0.83	-1.34
France	-1.19	-0.82
Italy	-2.57	-3.59
Netherlands	-0.22	-0.13
Spain	-2.29	-1.58
Portugal	-0.29	0.66
Greece	-0.95	2.04
Ireland	-0.71	-0.16
U.K.	-0.22	0.30
Switzerland	0.73	0.66
Denmark	1.73	2.40
Norway	0.61	0.96
Sweden	0.37	-0.12
Poland	-0.82	2.60
Hungary	-0.73	2.49
Russia	-5.40	-4.42

Source: Datastream, Bloomberg Barclays

(注) 4/14(金)がイースターのため、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。