

## Weekly Market Update

	as of	prev week	month end
<b>Key Dates</b>	2017/6/9	2017/6/2	2017/5/31

	6/9	6/2	5/31
USD/JPY	110.35	110.42	110.78
EUR/JPY	123.54	124.57	124.55
EUR/USD	1.11955	1.12820	1.12435
GBP/USD	1.27450	1.28865	1.28900

Source: Thomson Reuters (London 16:00)

Exchange Rates		Price Return (%)	
<i>Thomson Reuters against USD</i>		Weekly	MTD
United States	USD	---	---
Canada	CAD	0.09	0.23
Australia	AUD	1.13	1.35
New Zealand	NZD	0.97	1.79
Mexico	MXN	2.82	2.47
Brazil	BRL	-1.48	-2.14
Japan	JPY	0.06	0.39
China	CNY	0.20	0.18
Korea	KRW	-0.61	-0.50
India	INR	0.26	0.41
Indonesia	IDR	0.09	0.23
Malaysia	MYR	0.36	0.38
Thailand	THB	-0.06	-0.07
Philippines	PHP	-0.35	0.50
Euroland	EUR	-0.77	-0.43
U.K.	GBP	-1.10	-1.12
Switzerland	CHF	-0.76	-0.19
Denmark	DKK	-0.73	-0.41
Norway	NOK	-0.94	-0.69
Sweden	SEK	-1.09	-0.32
Poland	PLN	-0.82	-0.56
Hungary	HUF	-0.82	-0.23
Russia	RUB	-0.67	-0.73
South Africa	ZAR	-1.08	1.22

Fixed Income		Yield Change(%)		Yield (%)
<i>10 YR Government Bond</i>		Weekly	MTD	
Germany	EUR	-0.01	-0.03	0.27
France	EUR	-0.06	-0.07	0.65
Italy	EUR	-0.16	-0.07	2.09
Spain	EUR	-0.13	-0.09	1.44
Portugal	EUR	-0.02	-0.02	3.02
Greece	EUR	-0.03	0.00	6.10
Switzerland	CHF	0.01	0.00	-0.17
U.K.	GBP	-0.03	-0.03	0.94
U.S.	USD	0.04	0.00	2.20
Canada	CAD	0.03	0.10	1.43
Japan	JPY	0.00	0.00	0.05
Australia	AUD	-0.01	0.02	2.42

Fixed Income Indices		Total Return(%)		OAS (%)
<i>source: Bloomberg Barclays</i>		Weekly	MTD	
Global Aggregate	USD	-0.26	-0.11	0.42
US Aggregate	USD	-0.15	0.04	0.43
US Treasury	USD	-0.22	0.00	0.00
US MBS	USD	-0.08	-0.02	0.28
US ABS	USD	-0.05	-0.01	0.43
US CMBS	USD	-0.16	0.02	0.75
US A-rated	USD	-0.21	0.10	0.93
US Baa-rated	USD	-0.07	0.23	1.44
US Corporate IG	USD	-0.19	0.11	1.13
US Corporate HY	USD	-0.09	0.12	3.65
US Ba-rated	USD	0.08	0.34	2.32
US B-rated	USD	-0.24	-0.08	3.61
US Caa-rated	USD	-0.24	-0.10	6.72
European Aggregate	EUR	0.22	0.07	0.57

Bond Indices		Total Return (%)	
		Weekly	MTD
JPMorgan ELMI+	Local	0.07	0.09
JPMorgan GBI-EM GD	Local	0.20	0.48
JPMorgan EMBI GD	USD	0.17	0.49

Equity Indices		Total Return (%)	
		Weekly	MTD
MSCI World	USD	-0.60	0.64
MSCI EMG	Local	0.41	1.21
MSCI Europe	Local	-0.34	0.47
MSCI Pacific	Local	-1.23	0.98
S&P 500	USD	-0.27	0.87
NASDAQ	USD	-1.53	0.17
TOPIX	JPY	-1.21	1.55
JASDAQ Price index	JPY	0.97	1.69

FTSE EPRA/NAREIT		Total Return (%)	
		Weekly	MTD
U.S.	USD	0.39	1.87
Europe	EUR	-0.23	1.03
U.K.	GBP	-0.39	-0.78
Australia	AUD	-3.11	-1.57
Japan* *TSE REIT Index	JPY	-1.42	-0.81

Commodity		Total Return (%)	
<i>*active current contract</i>		Weekly	MTD
CRB	USD	-0.65	-1.65
S&P GSCI	USD	-1.54	-2.45
WTI Futures*	USD	-3.90	-5.11
Gold Futures*	USD	-0.94	-0.13

as of **2017/6/9**

Equities (MSCI)		Total Return (%)	
<i>Local Currency (Gross)</i>		Weekly	MTD
United States		-0.33	0.84
Canada		0.28	0.93
Australia		-2.02	-1.06
New Zealand		-0.78	0.53
Mexico		-0.74	0.54
Brazil		-0.53	-0.83
Japan		-1.40	1.41
China		1.63	2.70
Hong Kong		0.97	2.12
Korea		0.75	2.01
India		0.29	0.89
Indonesia		-1.52	-0.74
Malaysia		0.78	1.61
Thailand		-0.67	-0.27
Philippines		0.97	2.17
Germany		-0.14	1.51
France		-0.66	0.55
Italy		0.97	1.85
Netherlands		0.13	0.82
Spain		1.41	1.83
Portugal		0.07	-0.54
Greece		-1.95	-0.52
Ireland		-0.47	0.97
U.K.		-0.17	0.23
Switzerland		-2.03	-1.72
Denmark		-0.62	0.92
Norway		-0.37	-0.20
Sweden		0.57	1.02
Poland		1.27	2.20
Hungary		0.79	2.53
Russia		-0.52	-1.18

Source: Datastream, Bloomberg Barclays