



GLOBAL BOND YIELDS	Official	2 Yr	5 Yr	10 Yr	30 Yr
United States	0.25	0.30	0.96	1.48	2.01
Japan	-0.10	-0.12	-0.10	0.05	0.65
United Kingdom	0.10	0.29	0.55	0.91	1.23
Germany	-0.50	-0.72	-0.60	-0.27	
France		-0.67	-0.42	0.05	0.84
Austria		-0.73	-0.49	-0.01	0.59
Belgium		-0.69	-0.48	0.02	0.87
Spain		-0.57	-0.26	0.34	1.28
Italy		-0.39	0.08	0.78	1.75
Ireland		-0.62	-0.41	0.09	
<b>Scandies</b>					
Sweden	0.00	-0.28	0.00	0.35	0.95
Denmark	0.00	-0.57	-0.36	0.06	0.44
Norway	0.00	0.89	1.28	1.46	
<b>EMEA</b>					
Czech Republic	0.75	1.79	1.98	1.99	2.53
Poland	0.10	0.60	1.35	1.96	
Hungary	1.65	1.47	2.58	3.02	
Israel	0.10	0.09	0.51	1.27	
Russia	6.75	7.07	7.08	7.19	
Turkey	18.00	17.56	17.72	17.76	
Romania	1.25	2.93	3.56	3.98	
South Africa	3.50	4.91	7.36	9.63	
<b>\$-bloc</b>					
Canada	0.25	0.52	1.01	1.42	1.91
Australia	0.10	0.01	0.71	1.39	2.32
New Zealand	0.25	1.13	1.58	1.97	
<b>Asia</b>					
Indonesia	3.50	4.13	5.27	6.33	6.86
South Korea	0.75	1.45	1.91	2.15	2.15
Malaysia	1.75	2.14	2.91	3.58	
Thailand		0.53	0.94	1.76	2.67
India	4.00	4.38	5.72	6.43	6.91
China	4.35	2.40	2.68	2.97	3.44
<b>Latam</b>					
Mexico	4.50	6.02	6.94	7.24	
Brazil	6.25	9.68	10.08	10.64	
Chile	1.50	4.19	4.89	5.24	
Peru	1.00	3.39	5.24	6.46	7.40

5-DAY CHANGE	Official	2 Yr	5 Yr	10 Yr	30 Yr
United States	0	5	9	9	7
Japan	0	0	1	0	1
United Kingdom	0	8	8	8	8
Germany	0	1	4	5	
France		1	4	6	5
Austria		2	4	5	3
Belgium		1	4	6	6
Spain		2	4	5	4
Italy		0	3	6	2
Ireland		1	4	5	
<b>Scandies</b>					
Sweden	0	-2	0	1	-1
Denmark	0	0	3	6	5
Norway	0	5	4	2	
<b>EMEA</b>					
Czech Republic	0	2	-3	-3	-4
Poland	0	1	-1	0	
Hungary		0	-1	0	
Israel	0	2	3	5	
Russia	0	17	18	19	
Turkey	-100	46	93	116	
Romania	0	-3	4	9	
South Africa	0	-33	6	16	
<b>\$-bloc</b>					
Canada	0	6	8	9	8
Australia	0	-2	9	10	10
New Zealand	0	-10	-1	6	
<b>Asia</b>					
Indonesia		-1	5	4	0
South Korea	0	5	7	8	7
Malaysia	0	8	9	6	
Thailand		3	4	2	2
India	0	6	0	-4	-4
China	0	1	-1	-1	-2
<b>Latam</b>					
Mexico	0	28	21	13	
Brazil	100	-6	-17	-13	
Chile	0	13	9	8	
Peru	0	-1	0	-10	-6

CASH BOND SPREADS	2yr	5yr	10yr	30yr
US/Germany	-102	-156	-175	
US/UK	-1	-41	-57	-78
US/Japan	-42	-107	-143	-136
Germany/UK	101	115	118	
<b>Europe</b>				
Germany/France	5	17	32	
Germany/Austria	-1	11	26	
Germany/Belgium	3	11	29	
Germany/Spain	15	33	61	
Germany/Italy	33	68	105	
Germany/Ireland	10	19	37	
Germany/Sweden	44	59	62	
Germany/Denmark	15	23	33	
Germany/Norway	161	187	173	
Germany/Hungary	219	318	329	
Germany/Poland	132	194	223	
<b>\$-bloc</b>				
US/Canada	23	5	-6	-11
US/Australia	-29	-25	-8	31
US/New Zealand	83	62	49	
<b>Latam</b>				
US/Mexico	572	597	576	
US/Brazil	938	912	917	
US/Chile	389	392	377	

INFLATION-LINKED BREAKEVENS	5-DAY CHANGE			
	5yr	10yr	5yr	10yr
US	250	233	-4	-1
Europe (France)	130	155	-5	-1
UK	383	378	-4	0
Japan	29	28	5	3

SHORT RATES	Dec 21	Mar 22	Jun 22	Sep 22	Dec 22
Euro \$	0.19	0.16	0.20	0.33	0.52
Euro €	-0.53	-0.51	-0.48	-0.45	-0.42
Euro £	0.19	0.44	0.58	0.67	0.74
Euro ¥	-0.08	-0.08	-0.08	-0.08	-0.07

LIQUIDITY & VOLATILITY	Rate	Change		
		Wk	MTD	YTD
LIBOR-OIS Spread (bps)	5	1	1	-11
VIX	18	-3	1	-5
MOVE	58	2	-1	9
1-Mth USD LIBOR (bps)	9	0	0	-6
3-Mth USD LIBOR (bps)	13	1	1	-11
1-Mth EURIBOR (bps)	-55	1	0	0
3-Mth EURIBOR (bps)	-54	1	1	0
1-Mth GBP LIBOR (bps)	5	0	0	3
3-Mth GBP LIBOR (bps)	9	2	2	6
1-Mth JPY LIBOR (bps)	-7	1	0	0
3-Mth JPY LIBOR (bps)	-7	1	3	1
Euro Cross-Ccy Swap	-4	0	-1	-1
EURUSDV1M	4	0	-1	-2
GBPUSDV1M	6	0	0	-3

INDICES	Total Return (%)	Wk	MTD	YTD
Global Aggregate		-0.5	-1.0	-3.3
Global Agg ex-USD		-0.6	-1.4	-4.9
GBI EM Global Div		-0.8	-2.5	-5.4
GBI EM Global Div (hedged)		-0.1	-0.8	-3.3

Past performance is not a reliable indicator of future performance.  
 Source: Bloomberg Finance L.P.



SPREAD PRODUCTS		Change			
EMD Spreads	Spread	Wk	MTD	YTD	
EMBI Global	320	8	7	-3	
EMBI+	367	13	17	28	
EMBI Corp	307	1	3	-6	
IG Spreads					
US Corp Agg	86	-3	-4	-16	
EUR Corp Agg	82	0	-1	-9	
GBP Corp Agg	103	0	-2	-10	
JPY Corp Agg	40	0	-1	-7	
HY Spreads					
JPM USD Global HY Index	399	3	-8	-67	
JPM EUR HY Index	338	11	-8	-68	
CDX					
CDX Investment Grade	51	5	5	0	
CDX High Yield	271	0	-1	-22	
iTraxx Main	49	4	4	1	
iTraxx Crossover	242	15	14	0	

EQUITIES		5-DAY		% Change	
	Index	Chg	Wk	MTD	YTD
MSCI - World	3104	7	0.2	-1.2	15.4
MSCI - All Country World	730	0	0.1	-1.5	13.0
America					
MSCI - North America	4527	20	0.4	-1.4	18.2
US - Dow Jones Indu	34798	213	0.6	-1.6	13.7
US - NASDAQ	15048	4	0.0	-1.4	16.8
US - S&P 500	4455	22	0.5	-1.5	18.6
Asia					
MSCI - Pacific	3284	-41	-1.2	2.5	5.9
Japan - Nikkei	30249	-251	-0.8	7.7	10.2
Hong Kong - Hang Seng	24192	-729	-2.9	-6.5	-11.2
South Korea - KOSPI	3125	-15	-0.5	-2.3	8.8
China - Shanghai Comp	3613	-1	0.0	2.0	4.0
India - Sensex 30	60048	1033	1.7	4.3	25.8
Europe					
MSCI - Europe	153	1	0.4	-1.5	15.9
Germany - DAX	15532	42	0.3	-1.9	13.2
France - CAC 40	6638	68	1.0	-0.6	19.6
UK - FTSE	7051	88	1.3	-1.0	9.1
Spain - IBEX	8873	112	1.3	0.3	9.9
Italy - FTSE MIB	25969	259	1.0	-0.2	16.8
LATAM					
MSCI - Latam	2297	-24	-1.0	-8.7	-6.3
Mexico - Bolsa	51106	-202	-0.4	-4.1	16.0
Brazil - Bovespa	113283	1843	1.7	-4.6	-4.8
EMEA					
Russia - MICEX	4038	3	0.1	3.0	22.8
Turkey - Istanbul 100	1385	-35	-2.4	-5.9	-6.2
Egypt - Hermes	1167	-35	-2.9	-3.3	3.5

CENTRAL BANK RATES		Next Meeting		Next Meeting	
FED (0.25)		03-Nov	Poland (0.10)		06-Oct
ECB (0.00)		28-Oct	Hungary (1.65)		19-Oct
BOE (0.10)		04-Nov	Israel (0.10)		07-Oct
BOJ (-0.10)		28-Oct	Turkey (18.00)		21-Oct
Bank of Canada (0.25)		27-Oct	Brazil (6.25)		27-Oct
RBA (0.10)		05-Oct	Chile (1.50)		13-Oct
RBNZ (0.25)		06-Oct	Colombia (1.75)		30-Sep
South Africa (3.50)		18-Nov	Mexico (4.50)		30-Sep
Norges Bank (0.25)		04-Nov	Peru (1.00)		08-Oct
Riksbank (0.00)		25-Nov	Korea (0.75)		12-Oct
SNB (-0.75)		16-Dec	India (4.00)		08-Oct

CURRENCIES		% Change		
Majors (vs. USD)	Rate	Wk	MTD	YTD
GBP	1.36755	-0.5	-0.6	0.0
EUR	1.17135	-0.2	-0.8	-4.3
JPY	110.705	-0.7	-0.8	-6.7
CAD	1.2697	0.5	-0.5	0.3
AUD	0.72465	-0.4	-0.8	-6.1
DX	93.33	0.1	0.8	3.8
Asia (vs. USD)				
KRW	1176.55	-0.1	-1.5	-7.7
KRW (vs. JPY)	10.63	0.5	-0.7	-1.0
SGD	1.354	-0.4	-0.7	-2.4
IDR	14257.5	-0.2	0.0	-1.5
INR	73.70	-0.3	-0.9	-0.9
PHP	50.64	-1.4	-1.8	-5.2
THB	33.24	0.0	-3.0	-9.9
TWD	27.71	0.0	0.0	1.4
MYR	4.1885	-0.4	-0.8	-4.0
VND	22765	0.0	0.1	1.4
CNH	6.46595	0.0	-0.2	0.5
Dollar Bloc				
AUD (vs. JPY)	80.22	0.3	-0.1	0.7
NZD	0.7004	-0.4	-0.5	-2.7
AUD (vs. NZD)	1.03462	0.1	-0.4	-3.5
AUD (vs. CAD)	0.92009	-0.8	-0.4	-6.4
Europe (vs. EUR)				
GBP	0.8565	-0.3	0.1	4.5
JPY	129.67	-0.5	0.0	-2.6
SEK	10.14	0.5	0.5	-1.0
CHF	1.08332	0.9	-0.2	-0.2
NOK	10.08	1.2	2.0	4.0
Eastern Europe (vs. EUR)				
PLN	4.60879	-0.4	-1.9	-1.1
CZK	25.40	-0.1	0.0	3.4
HUF	356.715	-1.1	-2.1	1.7
RON	4.95054	0.0	-0.3	-1.7
RSD	117.592	0.0	-0.1	0.0
TRY	10.3767	-2.2	-5.4	-12.4
RUB	85.43	0.0	1.2	5.9
ILS	3.74598	0.5	1.0	4.9
Emerging (vs. USD)				
RUB	72.93	-0.2	0.4	1.4
ILS	3.1980	0.3	0.2	0.4
RON	4.2264	-0.2	-1.1	-5.9
TRY	8.8588	-2.3	-6.1	-16.1
MXN	20.14	-0.6	-0.5	-1.1
BRL	5.35025	-0.6	-4.3	-2.9
ARS	191.08	-4.6	-8.2	-24.9
ZAR	14.99	-1.7	-3.5	-2.0
EGP	15.70	0.1	0.0	0.2
CLP	788.725	-0.5	-1.7	-9.9
COP	3845	-0.2	-2.1	-11.0
PEN	4.109	0.0	-0.6	-12.0

COMMODITIES		5-DAY		% Change	
	Last	Chg	Wk	MTD	YTD
Brent Oil futures	78.09	3	3.7	9.0	50.8
Gold	1752	0	0.0	-3.7	-7.6
Copper	9286			-2.5	19.6
Baltic Dry Index	4644	369	8.6	12.4	240.0
CRY	225.3	3	1.4	3.3	34.3
CRB Food	462.1	-13	-2.8	-4.3	27.6

Source: Bloomberg Finance L.P.

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