



GLOBAL BOND YIELDS	Official	2 Yr	5 Yr	10 Yr	30 Yr
United States	0.25	0.33	1.06	1.64	2.20
Japan	-0.10	-0.12	-0.09	0.08	0.67
United Kingdom	0.10	0.46	0.74	1.13	1.50
Germany	-0.50	-0.73	-0.56	-0.19	0.33
France		-0.66	-0.39	0.13	0.90
Austria		-0.72	-0.45	0.08	0.68
Belgium		-0.70	-0.45	0.10	0.92
Spain		-0.55	-0.23	0.42	1.35
Italy		-0.38	0.15	0.88	1.85
Ireland		-0.65	-0.40	0.17	

Scandies					
Sweden	0.00	-0.30	0.02	0.41	1.04
Denmark	0.00	-0.60	-0.35	0.10	0.49
Norway	0.25	1.05	1.49	1.68	

EMEA					
Czech Republic	1.50	2.08	2.13	2.11	2.59
Poland	0.50	1.34	1.93	2.29	
Hungary	1.65	1.88	2.91	3.36	
Israel	0.10	0.14	0.67	1.44	
Russia	6.75	7.29	7.28	7.33	
Turkey	18.00	17.50	18.22	18.19	
Romania	1.50	3.25	4.19	4.71	
South Africa	3.50	5.04	7.73	9.99	

\$-bloc					
Canada	0.25	0.65	1.19	1.62	2.10
Australia	0.10	0.14	0.91	1.62	2.52
New Zealand	0.50	1.11	1.60	2.09	2.82

Asia					
Indonesia		4.15	5.31	6.43	6.86
South Korea	0.75	1.55	2.08	2.35	2.28
Malaysia	1.75	2.15	3.14	3.84	
Thailand	0.50	0.59	1.09	1.95	2.74
India	4.00	4.57	5.83	6.55	7.01
China		2.41	2.70	3.00	3.45

Latam					
Mexico	4.75	6.32	7.13	7.51	
Brazil	6.25	10.00	10.07	10.72	
Chile	1.50	4.91	6.19	6.56	
Peru	1.50	3.44	5.10	6.10	7.17

CASH BOND SPREADS		2yr	5yr	10yr	30yr
US/Germany		-105	-161	-182	-186
US/UK		14	-31	-50	-70
US/Japan		-45	-114	-156	-153
Germany/UK		119	130	132	116

Europe					
Germany/France		6	17	31	57
Germany/Austria		0	11	27	35
Germany/Belgium		3	11	29	59
Germany/Spain		17	33	61	101
Germany/Italy		34	70	107	152
Germany/Ireland		8	16	36	
Germany/Sweden		43	57	60	71
Germany/Denmark		13	20	29	16
Germany/Norway		178	204	187	
Germany/Hungary		261	347	355	
Germany/Poland		207	248	248	

\$-bloc					
US/Canada		32	14	-2	-10
US/Australia		-19	-15	-1	32
US/New Zealand		78	54	45	62

Latam					
US/Mexico		600	608	588	
US/Brazil		968	901	908	
US/Chile		459	513	493	

INDICES	Total Return (%)	Wk	MTD	YTD
Global Aggregate		-0.7	-0.4	-4.4
Global Agg ex-USD		-0.6	-0.3	-6.2
GBI EM Global Div		-0.8	-0.5	-6.8
GBI EM Global Div (hedged)		-0.5	-0.5	-4.2

5-DAY CHANGE	Official	2 Yr	5 Yr	10 Yr	30 Yr
United States	0	7	12	14	12
Japan	0	0	2	3	3
United Kingdom	0	14	14	14	12
Germany	0	1	5	7	7
France		1	3	6	5
Austria		1	4	6	8
Belgium		0	4	7	5
Spain		1	4	6	4
Italy		1	4	6	6
Ireland		-1	2	7	

Scandies					
Sweden	0	-1	1	3	6
Denmark	0	3	5	8	6
Norway	0	4	7	9	

EMEA					
Czech Republic	0	-1	0	2	0
Poland	40	46	41	19	
Hungary	0	23	17	14	
Israel	0	2	7	3	
Russia	0	10	10	7	
Turkey	0	12	32	52	
Romania	25	20	41	32	
South Africa	0	3	27	23	

\$-bloc					
Canada	0	11	15	16	14
Australia	0	9	14	14	10
New Zealand	25	-1	2	2	-1

Asia					
Indonesia		-2	-1	3	-3
South Korea	0	6	9	10	5
Malaysia	0	0	15	20	
Thailand	0	2	5	8	2
India	0	5	5	8	6
China		4	3	2	0

Latam					
Mexico	0	14	12	8	
Brazil	0	-4	-11	-6	
Chile	0	41	91	87	
Peru	50	4	-8	-36	-30

INFLATION-LINKED BREAKEVENS			5-DAY CHANGE	
	5yr	10yr	5yr	10yr
US	267	251	14	13
Europe (France)	134	163	4	3
UK	399	394	11	13
Japan	37	35	3	5

SHORT RATES	Dec 21	Mar 22	Jun 22	Sep 22	Dec 22
Euro \$	0.17	0.16	0.23	0.36	0.55
Euro €	-0.54	-0.52	-0.48	-0.44	-0.42
Euro £	0.25	0.56	0.71	0.82	0.88
Euro ¥	-0.07	-0.08	-0.08	-0.07	-0.06

LIQUIDITY & VOLATILITY	Rate	Change		
		Wk	MTD	YTD
LIBOR-OIS Spread (bps)	4	-1	-1	-12
VIX	19	-2	-4	-4
MOVE	60	2	-1	11
1-Mth USD LIBOR (bps)	8	1	0	-6
3-Mth USD LIBOR (bps)	12	-1	-1	-12
1-Mth EURIBOR (bps)	-56	0	0	-1
3-Mth EURIBOR (bps)	-55	0	0	0
1-Mth GBP LIBOR (bps)	6	1	1	4
3-Mth GBP LIBOR (bps)	9	1	1	6
1-Mth JPY LIBOR (bps)	-7	0	0	0
3-Mth JPY LIBOR (bps)	-8	0	0	0
Euro Cross-Ccy Swap	-18	-2	-2	-14
EURUSDV1M	5	0	0	-2
GBPUSDV1M	7	0	0	-2

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	326	-3	2	3	
EMBI+	374	-4	1	36	
EMBI Corp	319	6	9	6	
IG Spreads					
US Corp Agg	90	2	3	-11	
EUR Corp Agg	85	1	3	-6	
GBP Corp Agg	108	3	4	-5	
JPY Corp Agg	40	-1	0	-7	
HY Spreads					
JPM USD Global HY Index	415	4	4	-51	
JPM EUR HY Index	376	19	25	-30	
CDX					
CDX Investment Grade	53	0	1	2	
CDX High Yield	302	3	8	9	
iTraxx Main	52	2	2	4	
iTraxx Crossover	264	10	11	22	

EQUITIES		5-DAY		% Change	
	Index	Chg	Wk	MTD	YTD
MSCI - World	3047	24	0.8	1.3	13.3
MSCI - All Country World	717	5	0.7	1.1	11.0
America					
MSCI - North America	4470	47	1.1	2.1	16.7
US - Dow Jones Indu	34755	428	1.2	2.7	13.6
US - NASDAQ	14654	87	0.6	1.4	13.7
US - S&P 500	4391	34	0.8	1.9	16.9
Asia					
MSCI - Pacific	3107	-49	-1.6	-3.0	0.2
Japan - Nikkei	28049	-722	-2.5	-4.8	2.2
Hong Kong - Hang Seng	24838	262	1.1	1.1	-8.8
South Korea - KOSPI	2956	-63	-2.1	-3.7	2.9
China - Shanghai Comp					
India - Sensex 30	60059	1293	2.2	1.6	25.8
Europe					
MSCI - Europe	152	2	1.1	0.7	14.7
Germany - DAX	15206	50	0.3	-0.4	10.8
France - CAC 40	6560	42	0.6	0.6	18.2
UK - FTSE	7096	68	1.0	0.1	9.8
Spain - IBEX	8955	156	1.8	1.8	10.9
Italy - FTSE MIB	26051	436	1.7	1.4	17.2
LATAM					
MSCI - Latam	2200	-62	-2.7	-1.3	-10.3
Mexico - Bolsa	51137	77	0.1	-0.5	16.0
Brazil - Bovespa	112833	-66	-0.1	1.7	-5.2
EMEA					
Russia - MICEX	4228	149	3.7	3.6	28.5
Turkey - Istanbul 100	1397	-5	-0.3	-0.7	-5.4
Egypt - Hermes	1142	-10	-0.8	-0.8	1.3

CENTRAL BANK RATES		Next Meeting		Next Meeting	
FED (0.25)		03-Nov	Poland (0.50)		03-Nov
ECB (0.00)		28-Oct	Hungary (1.65)		19-Oct
BOE (0.10)		04-Nov	Israel (0.10)		22-Nov
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)		02-Nov	Chile (1.50)		13-Oct
RBNZ (0.50)		24-Nov	Colombia (2.00)		29-Oct
South Africa (3.50)		18-Nov	Mexico (4.75)		11-Nov
Norges Bank (0.25)		04-Nov	Peru (1.50)		11-Nov
Riksbank (0.00)		25-Nov	Korea (0.75)		12-Oct
SNB (-0.75)		16-Dec	India (4.00)		08-Dec

CURRENCIES		% Change		
Majors (vs. USD)	Rate	Wk	MTD	YTD
GBP	1.36375	0.7	1.1	-0.2
EUR	1.1574	-0.2	-0.1	-5.4
JPY	112.04	-1.0	-0.4	-7.8
CAD	1.24585	1.7	1.7	2.3
AUD	0.73165	0.8	1.3	-5.2
DX	94.07	0.0	-0.2	4.6
Asia (vs. USD)				
KRW	1194.65	-0.5	-0.9	-9.1
KRW (vs. JPY)	10.66	0.5	-0.5	-1.3
SGD	1.3543	0.1	0.2	-2.4
IDR	14222.5	0.6	0.6	-1.2
INR	74.99	-1.1	-1.0	-2.6
PHP	50.57	0.5	0.9	-5.0
THB	33.85	-0.7	-0.1	-11.5
TWD	28.04	-0.6	-0.6	0.2
MYR	4.178	0.0	0.2	-3.7
VND	22758	0.0	0.0	1.4
CNH	6.446	-0.1	0.1	0.8
Dollar Bloc				
AUD (vs. JPY)	81.97	1.8	1.7	2.9
NZD	0.69405	0.1	0.6	-3.6
AUD (vs. NZD)	1.05417	0.7	0.7	-1.6
AUD (vs. CAD)	0.91153	-0.9	-0.4	-7.3
Europe (vs. EUR)				
GBP	0.8487	0.9	1.3	5.5
JPY	129.68	-0.8	-0.3	-2.6
SEK	10.11	0.6	0.3	-0.6
CHF	1.0725	0.5	0.8	0.8
NOK	9.88	1.4	2.4	6.1
Eastern Europe (vs. EUR)				
PLN	4.61398	-0.6	-0.2	-1.2
CZK	25.45	-0.5	-0.4	3.2
HUF	361.05	-1.2	-0.5	0.5
RON	4.94846	-0.1	0.0	-1.6
RSD	117.557	0.0	0.0	0.0
TRY	10.3454	-0.6	-0.5	-12.1
RUB	83.01	1.7	1.6	9.0
ILS	3.74101	-0.2	-0.1	5.0
Emerging (vs. USD)				
RUB	71.72	1.5	1.5	3.1
ILS	3.2323	-0.4	-0.2	-0.7
RON	4.2755	-0.3	-0.1	-7.0
TRY	8.9385	-0.8	-0.6	-16.8
MXN	20.72	-1.0	-0.8	-3.8
BRL	5.51405	-2.3	-1.2	-5.8
ARS	189.86	2.4	2.9	-24.4
ZAR	14.92	-0.2	0.8	-1.5
EGP	15.70	0.1	0.1	0.2
CLP	822.15	-2.5	-1.2	-13.6
COP	3766	0.5	1.2	-9.2
PEN	4.0897	1.0	1.1	-11.6

COMMODITIES		5-DAY		% Change	
	Last	Chg	Wk	MTD	YTD
Brent Oil futures	82.39	3	3.9	5.2	59.1
Gold	1757	-1	-0.1	0.0	-7.3
Copper	9280	125	1.4	1.4	19.5
Baltic Dry Index	5526	324	6.2	6.9	304.5
CRF	234.3	4	1.7	2.4	39.7
CRB Food	472.8	1	0.3	0.5	30.6

Source: Bloomberg Finance L.P.

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