

FT 500: TOP 20

	Close price	Prev price	Day		Week		Month
			change	change %	change	change %	change %
GuosenSec	16.41	16.19	0.22	1.36	1.02	6.6	13.09
HyundMobis	265500.00	253000.00	12500.00	4.94	13500.00	5.4	2.71
Walgreen	83.21	84.34	-1.13	-1.34	3.77	4.7	5.85
SK Hynix	29950.00	29050.00	900.00	3.10	1300.00	4.5	14.75
Ericsson	64.60	59.95	4.65	7.76	2.15	3.4	3.61
PTT Explor	319.00	317.00	2.00	0.63	10.00	3.2	6.33
RelianceIn	984.60	976.25	8.35	0.86	30.50	3.2	0.66
Verizon	52.84	52.99	-0.15	-0.28	1.32	2.6	3.73
SBI NewA	216.05	207.70	8.35	4.02	5.35	2.5	16.88
EquityResTP	65.54	64.55	0.99	1.53	1.26	2.0	2.50
SunPhrmInds	751.60	753.70	-2.10	-0.28	13.60	1.8	-5.47
Kimb-Clark	132.04	132.41	-0.37	-0.28	2.26	1.7	2.21
ValeantPh	30.97	30.97	0.00	0.00	0.51	1.7	-8.79
SimonProp	204.22	202.82	1.40	0.69	2.77	1.4	3.93
DukeEner	81.53	82.41	-0.88	-1.07	1.02	1.3	0.94
AT&T	40.29	40.38	-0.09	-0.22	0.43	1.1	2.48
SmsungEl	1413000.00	1380000.00	33000.00	2.39	15000.00	1.1	12.77
DominRes	73.68	73.67	0.01	0.01	0.73	1.0	2.21
Costco	154.86	155.87	-1.01	-0.65	1.49	1.0	7.17
Yahoo	37.32	37.40	-0.08	-0.21	0.35	0.9	2.30

Based on the FT Global 500 companies in local currency

INTEREST RATES: OFFICIAL

Jun 15	Rate	Current	Since	Last	Mnth Ago	Year Ago
US	Fed Funds	0.25-0.50	16-12-2015	1.00	0.25-0.50	0.00-0.25
US	Prime	3.50	16-12-2008	3.50	3.50	3.50
US	Discount	0.75	16-12-2015	0.75	1.00	0.75
Euro	Repo	0.00	10-09-2014	0.05	0.05	0.05
UK	Repo	0.50	05-03-2009	0.50	0.50	0.50
Japan	O'night Call	0.00-0.00	05-10-2010	0.00	0.00-0.10	0.00-0.10
Switzerland	Libor Target	0.00-0.25	15-01-2015	0.00-0.75	-1.25-0.25	-0.25

INTEREST RATES: MARKET

Jun 15	Over night	Change		One month	Three month	Six month	One year
		Day	Week				
Jun 15 (Libor: Jun 14)							
US\$ Libor	0.38550	0.000	-0.001	0.000	0.44230	0.65490	0.93390
Euro Libor	-0.39500	-0.001	0.001	-0.001	-0.35900	-0.28329	-0.16600
£ Libor	0.48125	0.000	-0.001	-0.001	0.50819	0.57219	0.71225
Swiss Fr Libor				-0.014	-0.82020	-0.76640	-0.68460
Yen Libor				0.010	-0.08943	-0.04100	-0.01514
Euro Euribor				0.000	-0.35300	-0.26200	-0.15900
Sterling CDs				0.000	0.50000	0.60000	0.75500
US\$ CDs				0.000	0.43000	0.61000	0.91000
Euro CDs				0.000	-0.39500	-0.30500	-0.20500

Libor rates come from ICE (see [www.theice.com](#)) and are fixed at 11am UK time. Other data sources: US \$, Euro & CDs: Tullett Prebon; SDR, US Discount: IMF; EONIA: ECB; Swiss Libor: SNB; EURONIA, RONIA & SONIA: WMBA.

COMMODITIES

www.ft.com/commodities

Energy	Price*	Change	Agricultural & Cattle Futures		Price*	Change
Crude Oil†	Jun	47.52	-1.00	Corn♦	Jul	428.75
Brent Crude Oil‡		48.59	-0.70	Wheat♦	Jul	478.25
RB0B Gasoline†	Jun	1.50	-0.01	Soybeans♦	Jul	1155.75
Heating Oil†	Jun	1.48	-0.02	Soybeans Meal♦	Jul	407.70
Natural Gas†	Jun	2.59	-0.01	Cocoa (ICE Life)✳	Jul	2320.00
Ethanol♦		-	-	Cocoa (ICE US)✳	Jul	3165.00
Uranium†	Jun	28.00	-0.15	Coffee(Robusta)✳	Jul	1616.00
Carbon Emissions‡		-	-	Coffee (Arabic)▼	Jul	138.55
Diesel†		-	-	White Sugar♦	Jul	534.60
Unleaded (95R)		-	-	Sugar 11▼		19.85
Base Metals (▲ LME3 Months)				Cotton▼	Jul	62.75
Aluminium	1630.50	22.50		Orange Juice▼	Jul	162.75
Aluminium Alloy	1560.00	20.00		Palm Oil ♦		-
Copper	4639.50	109.00		Live Cattle♦	Jun	117.25
Lead	1700.50	15.50		Feeder Cattle♦	Aug	140.38
Nickel	9010.00	150.00		Lean Hogs▲	Jul	87.20
Tin	16940.00	85.00				-1.68
Zinc	2037.50	20.00				
Precious Metals (PM London Fix)						
Gold	1283.30	-3.85		S&P GSCI Spt	Jul	376.17
Silver (US cents)	1741.00	16.00		DJ USBS Spot		88.47
Platinum	981.00	-4.00		R/J CRB TR	Jul	192.57
Palladium	544.00	4.00		Rogers RICIX TR		2258.94
Bulk Commodities				M Lynch MLCX Ex. Rtn	Jul	231.14
Iron Ore (Platts)	50.95	0.00		UBS Bberg CMCI TR		13.67
Iron Ore (The Steel Index)	50.20	-0.60		LEBA EUA Carbon		5.01
GlobalCOAL RB Index	57.75	0.75		LEBA CER Carbon		0.40
Baltic Dry Index	604.00	-4.00		LEBA UK Power		3497.00

Sources: † NYMEX, ‡ ECF/ICE, * CBOT, ✳ ICE Life, ▼ ICE Futures, ♦ CME, ▲ LME/London Metal Exchange, ‡ Latest prices, \$

FT 500: BOTTOM 20

	Close price	Prev price	Day		Week		Month
			change	change %	change	change %	change %
Naspers N	2185.36	2140.97	44.39	2.07	-226313.64	-99.0	9.11
Firstrand	43.40	43.15	0.25	0.58	-4464.60	-99.0	3.38
MTN Grp	137.66	136.92	0.74	0.54	-12761.34	-98.9	8.67
Sychrony Fin	26.50	26.45	0.05	0.19	-5.45	-17.1	10.62
Vale	14.63	14.63	0.00	0.00	-2.37	-13.9	2.18
E.ON	8.14	8.14	0.00	0.00	-1.24	-13.2	-10.95
Petrobras	10.48	10.48	0.00	0.00	-1.57	-13.0	-12.21
Deut Bank	13.16	13.16	0.00	0.00	-1.84	-12.2	-11.40
CaixaBnk	2.08	2.08	0.00	0.05	-0.28	-12.0	-15.43
Nmrcble-SFR	25.01	24.45	0.56	2.29	-3.39	-11.9	-8.42
Unicred	2.25	2.21	0.04	1.99	-0.30	-11.6	-22.60
IntSPaolo	1.97	1.91	0.05	2.82	-0.25	-11.2	-11.56
AXA	19.27	19.30	-0.03	-0.13	-2.29	-10.6	-7.02
MollerMrsk	8040.00	7875.00	165.00	2.10	-945.00	-10.5	-6.67
Generali	11.61	11.57	0.04	0.35	-1.34	-10.3	-6.75
CapOne	64.64	64.43	0.21	0.33	-7.46	-10.3	-5.92
SocGen	31.33	30.75	0.58	1.89	-3.61	-10.3	-6.18
ING	9.75	9.82	-0.07	-0.70	-1.11	-10.2	-6.47
Allianz	128.55	128.55	0.00	0.00	-14.40	-10.1	-9.51
CredSuisse	11.61	11.39	0.22	1.93	-1.29	-10.0	-13.29

Based on the FT Global 500 companies in local currency

BOND INDICES

	Index	Day's change	Month's change	Year change	Return 1 month	Return 1 year
Markit iBoxx						
ABF Pan-Asia unhedged	182.33	-0.21	1.62	5.22	0.16	3.03
Corporates(£)	316.17	0.16	2.15	7.11	2.28	7.79
Corporates(\$)	264.56	-0.20	1.03	6.05	1.03	6.05
Corporates(€)	219.26	0.03	0.68	3.77	0.75	4.34
Eurozone Sov(€)	234.49	0.05	0.73	4.08	1.00	7.63
Gilts(£)	313.57	0.33	3.34	9.31	3.32	11.52
Global Inflation-Lkd	250.79	-0.28	0.84	5.23	0.56	2.02
Markit iBoxx E-Non-Gilts	315.47	0.17	2.18	6.96	2.22	7.66
Overall(\$)	236.40	-0.06	1.24	5.06	1.24	5.06
Overall(£)	311.32	0.28	3.00	8.62	3.00	10.36
Overall(€)	228.93	0.04	0.66	3.73	0.83	6.25
Treasuries(\$)	227.13	0.03	1.43	4.77	1.43	4.77
FTSE						
Sterling Corporate (£)	114.98	-0.17	-	-	1.84	2.88
Euro Corporate (€)	109.24	0.01	-	-	0.97	1.93
Euro Emerging Mkts (€)	860.76	6.40	-	-	0.18	1.32
Eurozone Govt Bond	116.78	0.04	-	-	0.93	5.02
CREDIT INDICES	Index	Day's change	Week's change	Month's change	Series high	Series low
Markit iTraxx						
Crossover 5Y	370.46	-5.04	52.17	42.01	375.50	288.69
Europe 5Y	86.46	-1.86	13.25	8.44	88.32	67.59
Japan 5Y	70.81	-0.74	4.73	-2.19	93.03	64.22
Senior Financials 5Y	114.54	-0.87	19.38	15.52	115.40	80.36
Markit CDX						
Emerging Markets 5Y	306.73	5.57	26.29	12.03	313.33	271.25
Nth Amer High Yld 5Y	452.31	5.68	33.29	0.38	463.54	415.17
Nth Amer Inv Grade 5Y	84.14	2.43	10.42	1.69	85.25	72.99

Websites: [markit.com](#), [ftse.com](#). All indices shown are unhedged. Currencies are shown in brackets after the index names.

BONDS: INDEX-LINKED

	Price	Yield		Month return	Value stock	Market	No of stocks
		Jun 14	Jun 14				
Can 4.25% '21	126.77	-0.569	-0.587	0.55	5.18	74573.72	7
Fr 2.25% '20	113.62	-0.981	-0.985	-0.28	20.31	228105.26	15
Swe 0.25% '22	112.86	-1.499	-1.514	0.48	29.70	239241.21	8
UK 2.5% '20	360.52	-1.561	-1.508	0.31	6.58	533418.40	27
UK 2.5% '24	345.44	-1.145	-1.077	1.16	6.82	533418.40	27
UK 2% '35	238.54	-0.975	-0.917	2.34	9.08	533418.40	27
US 0.625% '21	105.00	-0.348	-0.355	1.13	35.84	1172129.63	37
US 3.625% '28	137.44	0.385	-0.355	1.27	16.78	1172129.63	37

Representative stocks from each major market Source: Merrill Lynch Global Bond Indices † Local currencies. ‡ Total market value. In line with market convention, for UK Gilts inflation factor is applied to price, for other markets it is applied to par amount.

BONDS: TEN YEAR GOVT SPREADS

	Spread				Spread		
	Bid vs Yield	Spread	vs Bund T-Bonds		Bid vs Yield	Spread	vs Bund T-Bonds
Australia	2.19	2.19	0.59	Italy	1.49	1.50	-0.10
Austria	0.38	0.39	-1.21	Japan	-0.20	-0.20	-1.79
Belgium	0.44	0.45	-1.15	Netherlands	0.12	0.12	-1.47
Canada	1.10	1.10	-0.49	Norway	1.13	1.13	-0.46
Denmark	0.18	0.19	-1.41	Portugal	3.34	3.34	1.75
Finland	0.33	0.34	-1.26	Spain	1.54	1.55	-0.05
France	0.40	0.41	-1.19	Switzerland	-0.49	-0.48	-2.08
Germany	-0.01	0.00	-1.60	United Kingdom	1.25	1.26	-0.34
Greece	8.08	8.09	6.49	United States	1.59	1.60	0.00
Ireland	0.81	0.82	-0.78				

Data provided by SIX Financial Information & Tullett Prebon Information

BONDS: HIGH YIELD & EMERGING MARKET

	Jun 15	Red date	Coupon	Ratings			Bid price	Bid yield	Day's chge yield	Mth's chge yield	Spread vs US
				S*	M*	F*					
High Yield USS											
Naviert Corporation		06/18	8.45	BB-	Ba3	BB	108.03	4.25	0.00	-1.02	3.54
High Yield Euro											
Kazkommerts Intl BV		02/17	6.88	B	Caa1	B	97.50	-	0.00	0.00	-
Emerging USS											
Mexico		09/16	11.40	BBB+	A3	BBB+	106.80	1.49	0.03	0.01	0.44
Brazil		01/18	8.00	BB	Ba2	BB	104.71	4.89	0.00	0.22	4.17
Russia		07/18	11.00	BB+	Ba1	BBB-	117.78	2.27	0.00	-0.29	1.55
Peru		03/19	7.13	BBB+	A3	BBB+	128.75	1.95	0.00	0.00	1.23
Peru		03/19	7.13	BBB+	A3	BBB+	114.01	2.60	0.00	0.20	0.84
Colombia		07/21	4.38	BBB	Baa2	BBB	105.10	3.30	0.00	-0.12	2.19
Brazil		01/22	12.50	BB	Ba2	BB	104.37	11.43	0.15	0.61	10.31
Poland		03/22	5.00	BBB+	A2	A-	117.38	2.80	0.00	0.00	1.69
Turkey		09/22	6.25	-	Baa3	BBB-	110.80	4.31	0.00	-0.07	3.20
Turkey		10/26	4.88	-	Baa3	BBB-	101.25	4.77	0.00	-0.07	3.18
Emerging Euro											
Brazil		02/15	7.38	BBB-	Baa2	BBB	111.75	0.73	0.00	0.00	0.09
Mexico		07/17	4.25	BBB+	A3	BBB+	111.13	1.50	0.00	0.00	0.78
Mexico		02/20	5.50	BBB+	A3	BBB+	121.63	2.06	0.00	0.00	0.94
Bulgaria		09/25	5.75	BB+	-	BBB-	119.00	3.38	0.00	-0.19	1.79

Data provided by SIX Financial Information & Tullett Prebon Information. US \$ denominated bonds NY close; all other London close. *S - Standard & Poor's, M - Moody's, F - Fitch.

VOLATILITY INDICES

	Jun 15	Day Chng	Prev	52 wk high	52 wk low
VIX	20.14	-0.36	20.50	53.29	10.88
VXD	18.17	-0.03	18.20	56.32	7.76
VXN	20.19	-0.24	20.43	46.72	12.06
VDAX	19.15	0.41	18.74	32.55	16.71

CBOE: VIX: S&P 500 index Options Volatility, VXD: DJIA Index Options Volatility, VXN: NASDAQ Index Options Volatility. Deutsche Borse. VDAX: DAX Index Options Volatility.

BONDS: BENCHMARK VOLATILITY

	Red Date	Coupon	Bid Price	Bid Yield	Day chg yield	Wk chg yield	Month chg yld	Year chg yld
Australia	10/18	3.25	103.76	1.61	-0.01	-0.06	-0.05	-0.44
	11/27	2.75	105.68	2.19	0.01	-0.11	-0.28	0.00
Austria	10/19	0.25	99.98	0.26	0.00	0.00	0.00	0.00
	10/26	0.75	103.75	0.38	0.00	0.00	0.00	0.00
Belgium	06/18	0.75	101.49	-0.01	0.00	0.00	0.00	0.00
	06/26	1.00	105.46	0.44	-0.02	-0.01	-0.11	0.00
Canada	08/18	0.50	99.99	0.50	-0.01	-0.03	-0.14	0.00
	06/26	1.50	103.80	1.10	-0.02	-0.10	-0.28	0.00
Denmark	11/18	0.25	102.02	-0.58	0.00	0.00	0.00	0.00
	11/25	1.75	114.60	0.18	-0.04	-0.11	-0.25	-0.78
Finland	05/18	1.00	100.10	0.95	0.00	-0.05	-0.14	-0.26
	04/26	0.50	101.64	0.33	0.00	0.00	0.00	0.00
France	05/19	1.00	104.10	-0.39	0.00	0.00	0.00	0.00
	11/20	0.25	102.29	-0.26	0.00	0.00	0.00	0.00
	05/26	0.50	100.96	0.40	-0.03	-0.02	-0.11	0.00
	05/45	3.25	149.99	1.20	-0.02	-0.09	-0.29	-0.91
Germany	04/19	0.50	103.10	-0.59	0.00	0.00	0.00	0.00
	10/20	0.25	103.42	-0.53	0.00	0.00	0.00	0.00
	02/26	0.50	104.90	-0.01	0.00	0.00	0.00	0.00
	08/46	2.50	154.37	0.54	-0.01	-0.14	-0.34	-0.96
Greece	07/17	3.38	92.82	10.74	-0.34	3.38	2.10	-19.02
	02/26	3.00	70.74	8.08	0.01	0.79	0.73	-4.55
Ireland	10/17	5.50	107.94	-0.41	0.00	0.00	0.00	0.00
	05/26	1.00	101.79	0.81	-0.01	0.05	-0.03	0.00
Italy	04/19	0.10	99.81	0.17	-0.03	0.11	0.08	0.00
	06/21	0.45	99.75	0.50	-0.02	0.09	-0.01	0.00
	06/26	1.60	101.02	1.49	-0.02	0.09	-0.06	0.00
	03/47	2.70	102.64	2.59	0.01	0.08	-0.09	0.00
Japan	06/18	0.10	100.59	-0.20	0.00	0.00	0.00	0.00
	06/21	0.05	101.54	-0.26	0.00	0.00	0.00	0.00
	03/26	0.10	103.03	-0.20	0.00	0.00	0.00	0.00
	03/46	0.80	116.86	0.20	-0.02	-0.09	-0.16	0.00
Netherlands	01/19	1.25	104.60	-0.52	0.00	0.00	0.00	0.00
	07/25	0.25	101.20	0.12	-0.02	-0.04	-0.14	-1.00
New Zealand	03/19	5.00	107.70	2.10	0.03	-0.06	-0.09	-0.93
	04/27	4.50	118.99	2.49	0.02	-0.14	-0.22	-1.32
Norway	05/19	4.50	111.56	0.51	0.01	0.00	-0.09	-0.55
	02/26	1.50	103.39	1.13	0.04	-0.09	-0.26	0.00
Portugal	06/19	4.75	109.80	1.38	0.00	0.30	0.28	-0.05
	07/26	2.88	96.09	3.34	-0.04	0.27	0.26	0.00
Spain	01/19	0.25	100.37	0.11	0.00	0.00	0.08	0.00
	04/26	1.95	103.69	1.54	0.00	0.10	-0.05	0.00
Sweden	10/18	1.00	100.10	0.96	0.00	-0.08	-0.16	0.00
	05/25	2.50	119.51	0.28	0.04	-0.06	-0.25	-0.72
Switzerland	05/19	3.00	111.89	-1.02	0.00	0.00	0.00	0.00
	05/26	1.25	117.76	-0.49	0.00	0.00	0.00	0.00
United Kingdom	07/18	1.25	101.88	0.35	0.00	-0.03	-0.08	-0.60
	01/21	1.50	103.78	0.66	-0.01	-0.09	-0.20	0.00
	07/26	1.50	102.37	1.25	-0.03	-0.13	-0.32	0.00
	12/46	4.25	153.84	1.91	-0.05	-0.15	-0.37	-0.76
United States	05/18	0.88	100.30	0.72	-0.01	-0.07	0.00	0.00
	05/21	1.38	101.26	1.11	-0.03	-0.12	0.00	0.00
	05/26	1.63	100.31	1.59	-0.03	-0.12	-0.26	0.00
	05/46	2.50	102.09	2.40	-0.02	-0.11	-0.25	0.00

Data provided by SIX Financial Information & Tullett Prebon Information.