



Market Movements

Dienstag, 16. April 2024

10 Years Government Bond Yields

Land	Last Yield %	1D CHG	YTD	YoY
North America				
Canadian Govt Bonds 10 Year No US Generic Govt 10 Yr	3,741 4,608	0,092 0,006	0,631 0,729	0,705 1,095
Latin America				
Brazil Government Generic Bond	11,727	0,239	1,362	-0,562
Colombia Government Generic Bo	11,093	0,219	1,136	-0,375
Mexico Generic 10 Year	9,975	0,142	1,021	1,105
Europe				
Austria Govt Bonds 10 Year	3,009	0,056	0,414	-0,071
BELGIUM GOVT BONDS 10 YR NOTE	3,009	0,093	0,399	-0,106
Czech Republic Governments Bon	4,387	0,159	0,563	-0,467
Denmark Government Bonds 10 Ye	2,486	0,098	0,222	-0,245
Finland Government Bond Generi	2,915	0,087	0,332	-0,096
France Govt Oats Btan 10 Yr Oa	2,958	0,093	0,398	-0,050
GERMANY GOVT BND 10 YR DBR	2,440	0,081	0,416	0,000
Greece Govt Bond 10 Year Actin	3,522	0,086	0,461	-0,774
GDMA Hungarian Govt Bond 10 Ye	6,960	0,120	1,100	-1,620
Ireland Government Bonds 10 Ye	2,885	0,082	0,509	0,015
Italy Generic Govt 10Y Yield	3,878	0,116	0,178	-0,419
Netherlands Governments 10 Yr	2,747	0,086	0,416	-0,064
Norway Government Bonds 10 Year	3,795	0,088	0,503	0,618
Poland Government 10 Year Note	5,754	0,089	0,551	-0,439
PORTUGUESE GOVERNMENT BONDS 10	3,132	0,077	0,476	-0,154
Spain Generic Govt 10Y Yield	3,277	0,094	0,284	-0,200
SWEDISH GOVERNMENT BOND 10 YR	2,563	-0,010	0,516	0,168
Switzerland Govt Bonds 10 Year	0,751	0,012	0,050	-0,429
UK Gilts 10 Yr	4,241	0,104	0,704	0,574
Africa				
South Africa Govt Bonds 10 Year	12,455	0,001	1,062	1,213
Asia/Pacific				
Australia Govt 10 Yr	4,319	0,057	0,364	0,998
China Govt Bond Generic Bid Yi	2,279	-0,002	-0,282	-0,551
Hong Kong Generic 10 Year				
Indonesia Govt Bond Generic Bi	6,842	0,188	0,362	0,188
India Govt Bond Generic Bid Yi	7,189	0,011	0,015	-0,026
Japan Govt 10 Yr	0,866	0,002	0,252	0,391
KCMP South Korea Treasury Bond	3,557	0,020	0,382	0,267
Bank Negara Malaysia 10 Year G	3,911	0,000	0,180	0,077
New Zealand Govt Bond 10 Year	4,847	0,076	0,526	0,748
PDEX PDST-F Fixing 10 Year	4,061	0,000	-0,309	-0,395
Monetary Authority of Singapore	3,323	-0,005	0,615	0,542
Thailand Govt Bond 10 Year Not	2,723	0,101	0,047	0,248
Turkish Government Bond 10YR T	6,480	0,000	0,000	-3,290
other Fixed Income				
	Last Price	1D	YTD	YoY
Europe				
Euribor 1 Month ACT/360	3,846	0,010	0,001	0,898
Euribor 3 Month ACT/360	3,888	-0,035	-0,021	0,713
Euribor 6 Month ACT/360	3,82	-0,045	-0,041	0,310
Euribor 12 Month ACT/360	3,693	-0,055	0,180	-0,030
EUR SWAP ANN (VS 6M) 2Y	3,237	0,042	0,440	-0,324
EUR SWAP ANN (VS 6M) 3Y	3,019	0,051	0,470	-0,347
EUR SWAP ANN (VS 6M) 5Y	2,817	0,066	0,386	-0,354
EUR SWAP ANN (VS 6M) 7Y	2,749	0,068	0,312	-0,347
EUR SWAP ANN (VS 6M) 10Y	2,747	0,073	0,256	-0,338
Currencies				
Currency	Last Price	1D %CHG	YTD %CHG	YoY %CHG
Americas				
Argentine Peso Spot	868,2927	-0,18	-6,89	-75,08
Brazilian Real Spot	5,1853	-1,29	-6,42	-4,67
Canadian Dollar Spot	1,3794	-0,23	-3,99	-2,82
Chilean Peso Spot	979,11	-1,03	-10,02	-18,22
Colombian Peso Spot	3908,77	-1,35	-0,86	13,40
Mexican Peso Spot	16,7531	-0,52	1,31	7,91
Europe				
British Pound Spot	1,2436	-0,18	-2,32	0,65
Czech Koruna Spot	23,8158	-0,10	-6,10	-9,92
Danish Krone Spot	7,026	-0,17	-3,88	-2,80
Euro Spot	1,0619	-0,16	-3,80	-2,69
Hungarian Forint Spot	371,12	-0,14	-6,44	-8,06
Norwegian Krone Spot	10,9473	0,00	-7,08	-4,05
Polish Zloty Spot	4,0645	-0,47	-3,16	4,38
Romanian Leu Spot	4,6834	-0,11	-3,78	-3,36
Russian Ruble SPOT (TOM)	93,6282	-0,19	-4,44	-12,53
Swedish Krone Spot	10,9083	-0,17	-7,65	-4,92
Swiss Franc Spot	0,9123	0,12	-7,77	-1,40
Turkish Lira Spot	32,4333	-0,02	-8,96	-40,22
Ukraine Hryvnia Spot	39,5756	-0,46	-3,64	-6,64
Asia/Pacific				
Australian Dollar Spot	0,6425	-0,526	-5,681	-4,004
China Renminbi Spot	7,2379	0,004	-1,905	-4,946
Hong Kong Dollar Spot	7,8273	0,017	0,288	
Indian Rupee Spot	83,485	-0,042	-0,331	-1,812
Indonesian Rupiah Spot	16167	-1,973	-4,750	-8,493
Japanese Yen Spot	154,32	-0,013	-8,606	-12,869
Singapore Dollar Spot	1,365	-0,183	-3,275	-2,198
New Zealand Dollar Spot	0,5891	-0,473	-6,773	-4,522
South Korean Won Spot	1393,13	-0,652	-7,326	-5,865
Thai Baht Spot	36,689	0,155	-6,631	-5,975
Taiwan Dollar Spot	32,532	-0,458	-6,003	-6,228

Quelle: Bloomberg
ohne Gewähr

MSCI Equity Indices

Land	Last Price	1D %CHG	YTD %CHG	YoY %CHG
World / North America				
MSCI WORLD	3.317,68	-0,99	4,69	17,41
MSCI CANADA	2.777,86	-0,67	3,99	7,38
MSCI USA	4.821,68	-1,25	5,92	22,80
Latin America				
MSCI ARGENTINA	5.288,01	-5,41	14,32	58,64
MSCI BRAZIL	1.562,96	-1,20	-13,48	5,17
MSCI CHILE	1.004,96	-2,81	-8,48	-13,80
MSCI COLOMBIA	443,65	-1,95	8,59	13,20
MSCI MEXICO	6.896,98	-0,84	-2,20	9,94
MSCI PERU	1.888,29	-2,01	15,44	36,86
Europe				
MSCI AUSTRIA	153,57	-0,96	4,70	9,38
MSCI BELGIUM	76,97	-0,12	3,18	-0,38
MSCI CZECH REPUBLIC	318,52	-0,37	0,57	-13,33
MSCI DENMARK	22.808,55	0,04	16,10	28,11
MSCI FINLAND	121,12	-0,66	-2,76	-11,62
MSCI FRANCE	223,96	0,38	5,92	5,32
MSCI GERMANY	170,06	0,50	6,45	8,70
MSCI GREECE	5,37	-0,92	7,83	26,95
MSCI HUNGARY	2.675,52	0,22	10,12	51,26
MSCI IRELAND	69,07	0,00	17,83	18,43
MSCI ITALY	88,38	0,65	13,08	23,99
MSCI NETHERLANDS	272,82	0,43	18,10	24,98
MSCI NORWAY	3.552,18	-0,98	1,97	3,61
MSCI POLAND	1.588,62	0,35	5,22	33,63
MSCI PORTUGAL	44,17	-1,43	-15,19	-15,04
MSCI RUSSIA				
MSCI SPAIN	132,78	0,03	6,19	14,05
MSCI SWEDEN	19.841,05	0,76	5,94	13,07
MSCI SWITZERLAND	1.462,52	0,19	1,96	-1,16
MSCI UK	2.283,32	-0,46	3,07	0,94
Middle East & Africa				
MSCI EGYPT	5.521,38	2,61	10,12	41,66
MSCI ISRAEL	207,49	-1,42	3,09	16,29
MSCI Jordan Pr EUR	83,53	0,98	7,27	-0,16
MSCI MOROCCO	318,42	0,08	9,33	26,91
MSCI SOUTH AFRICA	1.495,02	-1,71	-3,93	-4,34
Asia/Pacific				
MSCI AUSTRALIA	1.556,15	-0,32	2,26	6,51
MSCI CHINA	54,93	-0,40	-1,82	-17,92
MSCI HONG KONG	9.441,10	-1,72	-14,81	-29,23
MSCI INDONESIA	7.294,35	-3,53	-3,44	-1,77
MSCI INDIA	2.646,47	-1,21	6,39	34,79
MSCI JAPAN	1.698,44	-0,30	17,27	38,10
MSCI KOREA	851,98	-0,58	-2,55	8,61
MSCI Sri Lanka USD	77,80	-0,36	21,15	43,79
MSCI MALAYSIA	482,50	-0,59	4,62	5,32
MSCI NEW ZEALAND	158,81	0,62	0,41	-2,92
MSCI PHILIPPINES	1.149,73	-1,40	1,44	3,53
MSCI PAKISTAN	254,63	0,15	11,56	38,53
MSCI SINGAPORE	1.352,44	-1,08	1,28	-5,94
MSCI THAILAND	466,79	-0,99	-1,31	-10,92
MSCI TURKEY	10.365.590,00	-1,34	33,92	100,40
CDS Spread 5 Jahre				
	BP	1D netCHG	YTD netCHG	YoY netCHG
MARKIT ITRX EUROPE 06/29	61,16	1,07	2,58	8,41
MARKIT ITRX EUR XOVER 06/29	339,76	4,92	26,20	39,00
MARKIT ITRX EUR SNR FIN 06/29	69,29	1,46	1,71	9,57
MARKIT ITRX EUR SUB FIN 06/29	124,82	3,21	8,12	19,10
MARKIT CDX.NA.IG.42 06/29	55,48	0,00	-1,04	6,26
MARKIT CDX.NA.HY.42 06/29	360,78		4,43	31,34
Commodities				
	Price	1D %CHG	YTD %CHG	YoY %CHG
Generic 1st 'CL' Future	85,99	0,68	23,42	7,33
Generic 1st 'NG' Future	1,69	-0,18	-32,05	-47,00
goog	2387,96	1,30	15,75	19,15
SILVER SPOT \$/OZ	28,80	0,43	21,03	13,61
LME COPPER 3MO (\$)	9576,00	1,25	11,88	6,12
CORN FUTURE May24	431,50	0,00	-10,85	-24,76
Generic 2nd 'S' Future	1173,00	0,09	-11,40	-12,59
CDS ausgewählte DAX Titel				
Europe Indices 5 Jahre	BP	1D netCHG	YTD netCHG	YoY netCHG
DCX CDS EUR SR 5Y D14	49,21	0,00	-1,70	-16,85
ALVGR CDS EUR SR 5Y D14	31,73	0,30	-0,35	-14,16
DB CDS EUR SR 5Y D14	77,67	0,16	-11,54	-50,54
BYF CDS EUR SR 5Y D14	120,45	0,06	15,20	48,85
LHAGR CDS EUR SR 5Y D14	121,20	1,80	-36,43	-102,65
BASF CDS EUR SR 5Y D14	35,12		-22,32	-24,97
HENKEL CDS EUR SR 5Y D14	19,06	-0,05	-0,76	-16,19
VW CDS EUR SR 5Y D14	86,40	-0,35	-15,42	-24,87
BMW CDS EUR SR 5Y D14	49,54	-0,16	-1,49	-14,01
SIETR CDS EUR SR 5Y D14	34,20	-0,05	6,15	-4,29
TKAGR CDS EUR SR 5Y D14	185,05	1,40	22,00	-146,44
ITRAXX Generic				
Europe Indices 10 Jahre	BP	1D netCHG	YTD netCHG	YoY netCHG
MARKIT ITRX EUROPE 06/34	98,60	-0,01	-0,15	-17,83
MARKIT ITRX EUR HIVOL 12/23*				
MARKIT ITRX EUR XOVER 06/34	392,75	0,20	19,30	-95,10
MARKIT ITRX EUR SNR FIN 06/34	97,57		-5,72	-18,30
MARKIT ITRX EUR SUB FIN 06/34	164,98		-18,15	-49,32
MARKIT ITRX EUR ENERGY 6/16				
MARKIT ITRX EUR SNR FIN 06/34	97,57		-5,72	-18,30
MARKIT ITRX EUR SUB FIN 06/34	164,98		-18,15	-49,32
MARKIT ITRX EUR TMT 6/16				
MARKIT ITRX SOVX WE 12/22				

Mit freundlichen Grüßen
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Fixed Income Sales Trading