



Market Movements

Dienstag, 2. August 2022

10 Years Government Bond Yields

Land	Last Yield %	1D CHG	YTD	YoY
North America				
Canadian Govt Bonds 10 Year No	2,610	0,000	1,184	1,407
US Generic Govt 10 Yr	2,543	-0,031	1,033	1,365
Latin America				
Brazil Government Generic Bond	12,821	-0,166	1,983	3,279
Colombia Government Generic Bo	11,798	-0,429	3,605	5,135
Mexico Generic 10 Year	8,479	-0,102	0,908	1,584
Europe				
Austria Govt Bonds 10 Year	1,329	-0,034	1,239	1,545
BELGIUM GOVT BONDS 10 YR NOTE	1,386	-0,032	1,199	1,506
Czech Republic Governments Bon	4,025	-0,152	1,169	2,323
Denmark Government Bonds 10 Ye	1,086	-0,044	1,009	1,226
Finland Government Bond Generi	1,285	-0,053	1,189	1,488
France Govt Oats Btan 10 Yr Oa	1,348	-0,031	1,150	1,453
GERMANY GOVT BND 10 YR DBR	0,779	-0,038	0,956	1,240
Greece Govt Bond 10 Year Actin	2,903	-0,056	1,565	2,292
GDMA Hungarian Govt Bond 10 Ye	7,780	-0,390	3,270	4,920
Ireland Government Bonds 10 Ye	1,423	-0,039	1,173	1,486
Italy Generic Govt 10Y Yield	2,889	-0,133	1,717	2,268
Netherlands Governments 10 Yr	1,072	-0,048	1,100	1,400
Norway Government Bonds 10 Yea	2,756	-0,054	1,035	1,563
Poland Government 10 Year Note	5,392	-0,148	1,720	3,698
PORTUGUESE GOVERNMENT BONDS 10	1,785	-0,058	1,320	1,612
Spain Generic Govt 10Y Yield	1,859	-0,057	1,294	1,591
SWEDISH GOVERNMENT BOND 10 YR	1,358	-0,035	1,122	1,255
Switzerland Govt Bonds 10 Year	0,439	0,017	0,574	0,800
UK Gilts 10 Yr	1,808	-0,056	0,837	1,243
Africa				
South Africa Govt Bonds 10 Yea	10,9	0,006	1,086	1,763
Asia/Pacific				
Australia Govt 10 Yr	2,964	-0,092	1,294	1,783
China Govt Bond Generic Bid Yi	2,733	-0,011	-0,046	-0,096
Hong Kong Generic 10 Year		0,076	1,279	1,719
Indonesia Govt Bond Generic Bi	7,147	0,022	0,765	0,856
India Govt Bond Generic Bid Yi	7,207	-0,032	0,753	1,012
Japan Govt 10 Yr	0,176	-0,010	0,105	0,159
KCMP South Korea Treasury Bond	3,174	0,049	0,919	1,307
Bank Negara Malaysia 10 Year G	3,892	-0,007	0,313	0,720
New Zealand Govt Bond 10 Year	3,310	-0,099	0,922	1,650
PDEX PDST-F Fixing 10 Year	4,061	0,000	-0,309	-0,395
Monetary Authority of Singapor	2,640	-0,016	0,973	1,335
Thailand Govt Bond 10 Year Not	2,454	-0,041	0,560	0,913
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	-0,062	0,009	0,521	0,494
Euribor 3 Month ACT/360	0,246	0,014	0,818	0,790
Euribor 6 Month ACT/360	0,654	0,001	1,200	1,177
Euribor 12 Month ACT/360	0,942	0,021	1,443	1,444
EUR SWAP ANN (VS 6M) 2Y	1,131	0,007	1,427	1,633
EUR SWAP ANN (VS 6M) 3Y	1,194	0,005	1,341	1,660
EUR SWAP ANN (VS 6M) 5Y	1,325	-0,013	1,308	1,701
EUR SWAP ANN (VS 6M) 7Y	1,457	-0,008	1,328	1,733
EUR SWAP ANN (VS 6M) 10Y	1,631	-0,015	1,330	1,727

Currencies

Currency	Last Price	1D %CHG	YTD %CHG	YoY %CHG
Americas				
Argentine Peso Spot	131,89	-0,48	-22,10	-26,62
Brazilian Real Spot	5,186	-0,25	7,43	-0,24
Canadian Dollar Spot	1,2861	-0,30	-1,74	-2,80
Chilean Peso Spot	891,95	1,03	-4,50	-13,89
Colombian Peso Spot	4263,31	0,76	-4,65	-8,78
Mexican Peso Spot	20,4519	-0,83	0,38	-2,83
Europe				
British Pound Spot	1,2256	-0,17	-9,43	-11,80
Czech Koruna Spot	23,9753	0,00	-8,74	-10,50
Danish Krone Spot	7,2465	0,00	-9,74	-13,52
Euro Spot	1,0274	0,00	-9,64	-13,45
Hungarian Forint Spot	390,38	-0,31	-16,89	-23,11
Norwegian Krone Spot	9,6546	-0,41	-8,66	-8,60
Polish Zloty Spot	4,5939	-0,04	-12,16	-16,44
Romanian Leu Spot	4,792	0,08	-9,17	-13,53
Russian Ruble SPOT (TOM)	62,0814	0,67	21,08	17,61
Swedish Krona Spot	10,1239	-0,22	-10,57	-15,15
Swiss Franc Spot	0,9499	-0,04	-3,90	-4,71
Turkish Lira Spot	17,9232	-0,14	-25,77	-53,35
Ukraine Hryvnia Spot	36,5921	0,00	-25,43	-26,51
Asia/Pacific				
Australian Dollar Spot	0,6963	-1,009	-4,131	-5,445
China Renminbi Spot	6,7708	-0,030	-6,125	-4,559
Hong Kong Dollar Spot	7,8498	0,003	-0,978	-0,978
Indian Rupee Spot	78,5675	0,584	-5,384	-5,373
Indonesian Rupiah Spot	14875	-0,013	-4,114	-3,039
Japanese Yen Spot	130,58	0,904	-11,870	-16,335
Singapore Dollar Spot	1,3785	-0,181	-2,140	-1,857
New Zealand Dollar Spot	0,6312	-0,520	-7,530	-9,492
South Korean Won Spot	1306,96	-0,218	-8,958	-11,941
Thai Baht Spot	36,057	0,194	-7,893	-8,617
Taiwan Dollar Spot	30,046	-0,153	-7,895	-7,096

Quelle: Bloomberg
ohne Gewähr

MSCI Equity Indices

Land	Last Price	1D %CHG	YTD %CHG	YoY %CHG
North America				
MSCI CANADA	2.472,74	1,19	-7,45	-2,89
MSCI USA	3.917,69	-0,26	-14,71	-8,30
Latin America				
MSCI ARGENTINA	1.953,87	-0,67	-9,49	5,12
MSCI BRAZIL	1.484,84	0,18	3,48	-22,42
MSCI CHILE	1.173,01	1,04	21,48	7,06
MSCI COLOMBIA	411,86	-0,01	-8,73	-0,23
MSCI MEXICO	4.894,81	-1,24	-10,38	-6,95
MSCI PERU	1.109,96	-0,95	-6,77	-1,72
Europe				
MSCI AUSTRIA	127,93	-0,53	-27,63	-16,13
MSCI BELGIUM	72,04	-1,54	-10,71	-9,67
MSCI CZECH REPUBLIC	310,54	-5,25	-0,06	24,79
MSCI DENMARK	15.293,25	-0,55	-2,36	4,83
MSCI FINLAND	141,86	0,33	-10,67	-12,58
MSCI FRANCE	184,66	-0,19	-9,59	-3,58
MSCI GERMANY	135,90	0,27	-20,50	-20,34
MSCI GREECE	3,37	2,43	-2,03	-1,75
MSCI HUNGARY	1.694,34	1,53	-28,21	-27,12
MSCI IRELAND	48,54	0,33	-23,70	-21,73
MSCI ITALY	57,49	0,09	-17,70	-11,81
MSCI NETHERLANDS	208,91	0,33	-18,39	-14,44
MSCI NORWAY	3.571,48	-1,24	4,91	9,29
MSCI POLAND	1.130,71	0,75	-25,08	-24,25
MSCI PORTUGAL	54,29	0,39	10,10	20,19
MSCI RUSSIA		2,78	-100,00	-100,00
MSCI SPAIN	98,47	-0,89	-5,76	-5,84
MSCI SWEDEN	16.067,91	-1,07	-19,13	-16,78
MSCI SWITZERLAND	1.470,19	0,30	-13,94	-9,09
MSCI UK	2.138,29	-0,17	2,74	7,27

Middle East & Africa				
MSCI EGYPT	1.811,34	0,33	-26,86	-17,71
MSCI ISRAEL	203,37	1,16	-20,40	-18,16
MSCI Jordan Pr EUR	92,43	-2,84	35,37	40,58
MSCI MOROCCO	297,77	0,19	-14,38	-8,75
MSCI SOUTH AFRICA	1.418,85	-0,12	-4,63	-1,96

Asia/Pacific				
MSCI AUSTRALIA	1.382,98	0,79	-3,88	-5,98
MSCI CHINA	66,58	-0,63	-21,01	-30,52
MSCI HONG KONG	13.438,15	-0,50	-8,06	-18,77
MSCI INDONESIA	7.054,70	-0,39	5,35	21,83
MSCI INDIA	2.022,86	1,20	-0,67	9,06
MSCI JAPAN	1.202,76	0,98	-2,37	1,28
MSCI KOREA	747,21	-0,12	-18,03	-24,09
MSCI Sri Lanka USD	44,61	-1,16	-68,70	-63,29
MSCI MALAYSIA	477,57	0,56	-4,09	-1,27
MSCI NEW ZEALAND	148,06	0,84	-11,80	-13,47
MSCI PHILIPPINES	1.087,78	-0,08	-10,07	0,13
MSCI PAKISTAN	194,94	0,43	-25,47	-36,30
MSCI SINGAPORE	1.393,78	0,77	-11,91	-17,70
MSCI THAILAND	516,83	0,82	0,11	7,13
MSCI TURKEY	2.767.100,00	2,77	33,16	76,57

CDS Spread 5 Jahre	BP	1D netCHG	YTD netCHG	YoY netCHG
MARKIT ITRX EUROPE 06/27	101,36	0,41	53,47	-18,11
MARKIT ITRX EUR XOVER 06/27	511,97	1,17	269,57	-76,35
MARKIT ITRX EUR SNR FIN 06/27	110,59	0,34	55,61	-20,61
MARKIT ITRX EUR SUB FIN 06/27	205,19	0,31	97,65	-45,46
MARKIT CDX.NA.IG.38 06/27	81,66	0,00	32,30	-19,13
MARKIT CDX.NA.HY.38 06/27*	476,71	0,00	183,82	-101,22

Commodities	Price	1D %CHG	YTD %CHG	YoY %CHG
Generic 1st 'CL' Future	93,26	-0,67	45,92	56,79
Generic 1st 'NG' Future	8,16	-1,52	363,47	335,27
GOLD SPOT \$/OZ	1773,29	0,01	-3,06	-2,45
SILVER SPOT \$/OZ	20,19	-1,12	-13,39	-20,79
LME COPPER 3MO (\$)	7819,50	-1,24	-19,56	-19,62
CORN FUTURE Jul22	#N/A Field Not Applic	#N/A N/A	#N/A N/A	#N/A N/A
SOYBEAN FUTURE Jul22	#N/A Field Not Applic	#N/A N/A	#N/A N/A	#N/A N/A

CDS ausgewählte DAX Titel	BP	1D netCHG	YTD netCHG	YoY netCHG
Europe Indices 5 Jahre				
DCX CDS EUR SR 5Y D14	111,26	-1,41	65,00	60,33
ALVGR CDS EUR SR 5Y D14	53,54	0,35	30,96	29,77
DB CDS EUR SR 5Y D14	125,03	-0,37	79,97	80,25
BYIF CDS EUR SR 5Y D14	113,72	-0,44	54,41	56,25
LHAGR CDS EUR SR 5Y D14	502,54	2,44	230,75	241,70
BASF CDS EUR SR 5Y D14	136,01	2,07	109,90	107,63
HENKEL CDS EUR SR 5Y D14	59,58	-0,16	40,63	41,06
VW CDS EUR SR 5Y D14	186,19	-3,82	120,67	127,05
BMW CDS EUR SR 5Y D14	104,61	-2,13	60,28	64,05
SIEGR CDS EUR SR 5Y D14	66,12	-0,38	40,85	40,69
TKAGR CDS EUR SR 5Y D14	549,03	-3,06	335,50	284,78

iTRAXX Generic	BP	1D netCHG	YTD netCHG	YoY netCHG
Europe Indices 10 Jahre				
MARKIT ITRX EUROPE 06/32	131,32	0,09	44,27	43,89
MARKIT ITRX EUR HIVOL 12/23	180,14			
MARKIT ITRX EUR XOVER 06/32	576,05	0,79	267,62	263,36
MARKIT ITRX EUR SNR FIN 06/32	137,66		51,80	54,00
MARKIT ITRX EUR SUB FIN 06/32	235,63		98,84	90,16
MARKIT ITRX EUR ENERGY 6/16				
MARKIT ITRX EUR SNR FIN 06/32	137,66		51,80	54,00
MARKIT ITRX EUR SUB FIN 06/32	235,63		98,84	90,16
MARKIT ITRX EUR TMT 6/16				
MARKIT ITRX SOVX WE 12/22				

Mit freundlichen Grüßen
Thomas Philipp
Fixed Income Sales Trading