



## Market Movements

Freitag, 24. Februar 2023

### 10 Years Government Bond Yields

Land	Last Yield %	1D CHG	YTD	YoY
<b>North America</b>				
Canadian Govt Bonds 10 Year No	3,335	-0,037	0,035	1,359
US Generic Govt 10 Yr	3,856	-0,021	-0,019	1,892
<b>Latin America</b>				
Brazil Government Generic Bond	13,336	0,021	0,648	1,914
Colombia Government Generic Bo	13,007	-0,136	-0,005	3,739
Mexico Generic 10 Year	9,297	-0,082	0,256	1,432
<b>Europe</b>				
Austria Govt Bonds 10 Year	3,085	-0,042	-0,118	2,534
BELGIUM GOVT BONDS 10 YR NOTE	3,072	-0,047	-0,152	2,396
Czech Republic Governments Bon	4,887	0,008	-0,217	1,813
Denmark Government Bonds 10 Ye	2,680	-0,049	-0,145	2,198
Finland Government Bond Generi	3,030	-0,050	-0,119	2,446
France Govt Oats Btan 10 Yr Oa	2,901	-0,053	-0,214	2,236
GERMANY GOVT BND 10 YR DBR	2,432	-0,046	-0,139	2,260
Greece Govt Bond 10 Year Actin	4,386	0,013	-0,238	1,797
GDMA Hungarian Govt Bond 10 Ye	8,720	0,280	-0,260	3,850
Ireland Government Bonds 10 Ye	2,970	-0,044	-0,158	2,103
Italy Generic Govt 10Y Yield	4,310	-0,072	-0,405	2,493
Netherlands Governments 10 Yr	2,778	-0,044	-0,126	2,356
Norway Government Bonds 10 Yea	3,416	-0,008	0,186	1,255
Poland Government 10 Year Note	6,607	-0,034	-0,256	2,635
PORTUGUESE GOVERNMENT BONDS 10	3,302	-0,053	-0,284	2,234
Spain Generic Govt 10Y Yield	3,443	-0,062	-0,220	2,182
SWEDISH GOVERNMENT BOND 10 YR	2,596	-0,045	0,144	1,911
Switzerland Govt Bonds 10 Year	1,435	-0,010	-0,182	1,178
UK Gilts 10 Yr	3,587	-0,013	-0,085	2,108
<b>Africa</b>				
South Africa Govt Bonds 10 Yea	11,16	-0,054	0,349	1,285
<b>Asia/Pacific</b>				
Australia Govt 10 Yr	3,824	-0,060	-0,226	1,666
China Govt Bond Generic Bid Yi	2,920	-0,005	0,081	0,115
Hong Kong Generic 10 Year		0,076	1,279	
Indonesia Govt Bond Generic Bi	6,796	0,005	-0,144	0,278
India Govt Bond Generic Bid Yi	7,367	-0,001	0,039	0,606
Japan Govt 10 Yr	0,502	-0,004	0,080	0,301
KCMP South Korea Treasury Bond	3,597	-0,032	-0,138	0,877
Bank Negara Malaysia 10 Year G	3,914	-0,011	-0,173	0,248
New Zealand Govt Bond 10 Year	4,611	-0,014	0,139	1,851
PDEX PDST-F Fixing 10 Year	4,061	0,000	-0,309	-0,395
Monetary Authority of Singapor	3,285	0,040	0,197	1,323
Thailand Govt Bond 10 Year Not	2,575	-0,013	-0,062	0,383
Turkish Government Bond 10YR T	6,480	0,000	0,000	-3,290
<b>other Fixed Income</b>				
	Last Price	1D	YTD	YoY
<b>Europe</b>				
Euribor 1 Month ACT/360	2,403	0,007	0,519	2,947
Euribor 3 Month ACT/360	2,693	0,010	0,561	3,222
Euribor 6 Month ACT/360	3,198	0,001	0,505	3,681
Euribor 12 Month ACT/360	3,642	0,017	0,351	3,974
EUR SWAP ANN (VS 6M) 2Y	3,554	-0,004	0,159	3,365
EUR SWAP ANN (VS 6M) 3Y	3,354	-0,033	0,043	2,987
EUR SWAP ANN (VS 6M) 5Y	3,151	-0,039	-0,088	2,595
EUR SWAP ANN (VS 6M) 7Y	3,058	-0,041	-0,144	2,392
EUR SWAP ANN (VS 6M) 10Y	3,071	-0,025	-0,132	2,231
<b>Currencies</b>				
Currency	Last Price	1D %CHG	YTD %CHG	YoY %CHG
<b>Americas</b>				
Argentine Peso Spot	195,3196	-0,19	-9,31	-45,07
Brazilian Real Spot	5,1318	0,55	3,00	-2,45
Canadian Dollar Spot	1,3553	0,08	0,01	-5,27
Chilean Peso Spot	807,41	-1,06	5,35	-2,17
Colombian Peso Spot	4858,15	0,79	-0,15	-19,46
Mexican Peso Spot	18,3917	0,04	6,03	12,80
<b>Europe</b>				
British Pound Spot	1,202	0,18	-0,52	-10,08
Czech Koruna Spot	22,3244	0,14	1,07	-0,21
Danish Krone Spot	7,0283	0,06	-1,15	-5,18
Euro Spot	1,0592	0,07	-1,06	-5,15
Hungarian Forint Spot	359,42	0,04	3,87	-7,73
Norwegian Krone Spot	10,3096	0,24	-4,91	-12,52
Polish Zloty Spot	4,4586	0,26	-1,87	-5,68
Romanian Leu Spot	4,645	0,00	-0,56	-4,58
Russian Ruble SPOT (TOM)	75,115	0,76	-1,23	16,16
Swedish Krona Spot	10,4242	0,25	0,04	-8,53
Swiss Franc Spot	0,9349	-0,06	-1,11	-0,98
Turkish Lira Spot	18,8817	-0,03	-0,91	-25,59
Ukraine Hryvnia Spot	36,7774	0,13	0,38	-17,21
<b>Asia/Pacific</b>				
Australian Dollar Spot	0,6801	0,206	-0,176	-4,748
China Renminbi Spot	6,9337	-0,369	-0,506	-8,718
Hong Kong Dollar Spot	7,8474	-0,005		-0,501
Indian Rupee Spot	82,7775	-0,041	-0,051	-8,606
Indonesian Rupiah Spot	15221	-0,191	2,313	-5,453
Japanese Yen Spot	134,64	0,126	-2,614	-14,335
Singapore Dollar Spot	1,3437	0,007	-0,313	1,049
New Zealand Dollar Spot	0,6227	0,338	-1,937	-6,488
South Korean Won Spot	1304,66	-0,593	-3,398	-7,835
Thai Baht Spot	34,875	-0,379	-0,766	-5,941
Taiwan Dollar Spot	30,536	-0,599	0,635	-8,203

### MSCI Equity Indices

Land	Last Price	1D %CHG	YTD %CHG	YoY %CHG
<b>World / North America</b>				
MSCI WORLD	2.737,41	0,24	5,18	-5,80
MSCI CANADA	2.540,32	-0,09	4,20	-2,62
MSCI USA	3.817,14	0,52	4,86	-7,17
<b>Latin America</b>				
MSCI ARGENTINA	3.240,69	2,16	13,59	39,42
MSCI BRAZIL	1.472,36	1,43	0,94	-11,80
MSCI CHILE	1.184,90	1,36	6,63	10,91
MSCI COLOMBIA	353,76	1,05	-10,24	-30,90
MSCI MEXICO	6.040,25	-0,50	16,68	17,09
MSCI PERU	1.297,54	-1,14	3,24	-5,94
<b>Europe</b>				
MSCI AUSTRIA	148,92	-0,18	10,63	-0,36
MSCI BELGIUM	77,20	0,29	4,13	2,66
MSCI CZECH REPUBLIC	327,98	1,80	25,15	9,65
MSCI DENMARK	16.488,88	0,41	5,39	23,32
MSCI FINLAND	139,69	-0,36	-0,56	2,55
MSCI FRANCE	207,16	0,19	12,41	11,39
MSCI GERMANY	154,34	0,35	11,93	2,22
MSCI GREECE	4,37	1,86	22,07	19,73
MSCI HUNGARY	1.876,37	0,46	3,61	-2,86
MSCI IRELAND	56,88	-0,46	15,24	4,50
MSCI ITALY	69,54	0,48	13,20	8,57
MSCI NETHERLANDS	217,71	0,02	12,62	4,04
MSCI NORWAY	3.431,10	1,07	1,18	-1,56
MSCI POLAND	1.177,91	1,66	1,40	-3,18
MSCI PORTUGAL	49,95	0,36	-2,65	11,55
MSCI RUSSIA		-0,12	-5,89	-100,00
MSCI SPAIN	113,41	0,57	12,35	14,34
MSCI SWEDEN	17.566,19	0,33	9,76	5,45
MSCI SWITZERLAND	1.463,19	-0,47	5,18	-4,40
MSCI UK	2.272,53	-0,34	6,00	10,64
<b>Middle East &amp; Africa</b>				
MSCI EGYPT	3.761,44	2,21	29,09	71,81
MSCI ISRAEL	186,27	-0,54	1,15	-17,79
MSCI Jordan Pr EUR	94,50	-0,09	8,93	41,43
MSCI MOROCCO	255,52	0,33	-1,38	-22,67
MSCI SOUTH AFRICA	1.546,11	1,31	5,06	-1,40
<b>Asia/Pacific</b>				
MSCI AUSTRALIA	1.447,38	-0,59	3,93	5,61
MSCI CHINA	67,48	0,33	4,67	-13,93
MSCI HONG KONG	13.093,50	-1,64	-2,87	-10,19
MSCI INDONESIA	7.418,05	0,17	0,34	5,02
MSCI INDIA	1.935,14	-0,30	-6,45	3,02
MSCI JAPAN	1.202,23	-1,14	4,51	4,11
MSCI KOREA	743,18	1,02	10,83	-9,17
MSCI Sri Lanka USD	49,04	1,41	1,26	-57,43
MSCI MALAYSIA	464,48	-0,45	-2,50	-6,85
MSCI NEW ZEALAND	164,75	1,55	7,55	10,84
MSCI PHILIPPINES	1.141,14	-0,35	1,75	-8,66
MSCI PAKISTAN	201,05	-1,42	1,39	-21,88
MSCI SINGAPORE	1.381,17	-1,21	2,15	-10,90
MSCI THAILAND	537,75	-0,71	-2,03	2,58
MSCI TURKEY	5.126.489,00	-0,07	-4,81	140,54
<b>CDS Spread 5 Jahre</b>				
	BP	1D netCHG	YTD netCHG	YoY netCHG
MARKIT ITRX EUROPE 12/27	79,47	-0,84	-11,15	0,56
MARKIT ITRX EUR XOVER 12/27	411,21	-3,77	-62,73	-4,93
MARKIT ITRX EUR SNR FIN 12/27	88,47	-0,73	-10,96	0,24
MARKIT ITRX EUR SUB FIN 12/27	154,49	-1,54	-18,78	-1,72
MARKIT CDX.NA.IG.39 12/27	76,09	0,00	-5,90	3,57
MARKIT CDX.NA.HY.39 12/27	462,14	0,00	-22,60	24,34
<b>Commodities</b>				
	Price	1D %CHG	YTD %CHG	YoY %CHG
Generic 1st 'CL' Future	76,02	0,84	-5,90	-7,78
Generic 1st 'NG' Future	2,33	0,48	-44,84	-58,02
GOLD SPOT \$/OZ	1823,15	0,10	-0,05	-5,23
SILVER SPOT \$/OZ	21,26	-0,41	-11,25	-13,95
LME COPPER 3MO (\$)	8904,00	-2,28	6,35	-9,75
CORN FUTURE Mar23	662,25	0,30	-2,39	8,39
Generic 2nd 'S' Future	1534,25	0,46	0,71	9,88
<b>CDS ausgewählte DAX Titel</b>				
	BP	1D netCHG	YTD netCHG	YoY netCHG
Europe Indices 5 Jahre				
DCX CDS EUR SR 5Y D14	67,28	-0,24	-20,06	-1,37
ALVGR CDS EUR SR 5Y D14	40,14	-0,12	-2,78	1,64
DB CDS EUR SR 5Y D14	87,06	-0,35	-35,83	20,01
BYIF CDS EUR SR 5Y D14	68,19	-0,67	-22,71	-4,73
LHAGR CDS EUR SR 5Y D14	223,15	-0,47	-86,58	-57,18
BASF CDS EUR SR 5Y D14	57,28	0,27	-22,47	17,73
HENKEL CDS EUR SR 5Y D14	33,62	-0,14	-3,57	-2,02
VW CDS EUR SR 5Y D14	104,08	-0,16	-42,18	12,66
BMW CDS EUR SR 5Y D14	60,91	-0,28	-17,02	-4,27
SIEGR CDS EUR SR 5Y D14	37,63	0,02	-5,69	-3,13
TKAGR CDS EUR SR 5Y D14	353,10	-1,49	-131,97	38,21
<b>iTRAXX Generic</b>				
	BP	1D netCHG	YTD netCHG	YoY netCHG
Europe Indices 10 Jahre				
MARKIT ITRX EUROPE 12/32	118,72	-0,67	-4,48	7,02
MARKIT ITRX EUR HIVOL 12/23	180,14			
MARKIT ITRX EUR XOVER 12/32	471,70	-5,87	-59,51	40,93
MARKIT ITRX EUR SNR FIN 12/32	119,99	-0,52	-14,07	5,16
MARKIT ITRX EUR SUB FIN 12/32	193,26	-1,56	-30,21	6,97
MARKIT ITRX EUR ENERGY 6/16				
MARKIT ITRX EUR SNR FIN 12/32	119,99	-0,52	-14,07	5,16
MARKIT ITRX EUR SUB FIN 12/32	193,26	-1,56	-30,21	6,97
MARKIT ITRX EUR TMT 6/16				
MARKIT ITRX SOVX WE 12/22				

Mit freundlichen Grüßen  
Thomas Philipp  
Fixed Income Sales Trading

Quelle: Bloomberg  
ohne Gewähr