



Market Movements

Mittwoch, 7. September 2022

10 Years Government Bond Yields

Land	Last Yield %	1D CHG	YTD	YoY
North America				
Canadian Govt Bonds 10 Year No	3,195	0,106	1,769	2,006
US Generic Govt 10 Yr	3,344	-0,006	1,834	1,970
Latin America				
Brazil Government Generic Bond	11,994	0,107	1,156	1,159
Colombia Government Generic Bo	12,422	0,157	4,229	5,142
Mexico Generic 10 Year	9,077	0,073	1,506	2,084
Europe				
Austria Govt Bonds 10 Year	2,284	0,070	2,194	2,419
BELGIUM GOVT BONDS 10 YR NOTE	2,279	0,032	2,092	2,329
Czech Republic Governments Bon	4,707	-0,101	1,851	2,875
Denmark Government Bonds 10 Ye	2,049	-0,007	1,972	2,061
Finland Government Bond Generi	2,218	0,064	2,122	2,363
France Govt Oats Btan 10 Yr Oa	2,227	0,037	2,029	2,253
GERMANY GOVT BND 10 YR DBR	1,638	0,075	1,815	2,005
Greece Govt Bond 10 Year Actin	4,238	-0,059	2,900	3,413
GDMA Hungarian Govt Bond 10 Ye	8,920	-0,120	4,410	5,900
Ireland Government Bonds 10 Ye	2,249	0,027	1,999	2,237
Italy Generic Govt 10Y Yield	4,000	0,058	2,828	3,310
Netherlands Governments 10 Yr	1,965	0,067	1,993	2,212
Norway Government Bonds 10 Yea	3,419	0,071	1,698	2,094
Poland Government 10 Year Note	6,176	0,044	2,504	4,231
PORTUGUESE GOVERNMENT BONDS 10	2,706	0,043	2,241	2,506
Spain Generic Govt 10Y Yield	2,822	0,048	2,257	2,504
SWEDISH GOVERNMENT BOND 10 YR	1,971	0,042	1,735	1,757
Switzerland Govt Bonds 10 Year	0,959	0,067	1,094	1,273
UK Gilts 10 Yr	3,101	0,162	2,130	2,407
Africa				
South Africa Govt Bonds 10 Yea	10,987	0,004	1,173	1,784
Asia/Pacific				
Australia Govt 10 Yr	3,710	0,060	2,040	2,452
China Govt Bond Generic Bid Yi	2,624	-0,002	-0,155	-0,236
Hong Kong Generic 10 Year		0,076	1,279	1,100
Indonesia Govt Bond Generic Bi	7,195	0,029	0,813	1,084
India Govt Bond Generic Bid Yi	7,180	0,000	0,726	0,985
Japan Govt 10 Yr	0,250	0,008	0,179	0,207
KCMP South Korea Treasury Bond	3,712	0,047	1,457	1,745
Bank Negara Malaysia 10 Year G	4,018	0,017	0,439	0,821
New Zealand Govt Bond 10 Year	4,101	0,087	1,713	2,096
PDEX PDST-F Fixing 10 Year	4,061	0,000	-0,309	-0,395
Monetary Authority of Singapor	3,115	0,052	1,448	1,706
Thailand Govt Bond 10 Year Not	2,605	0,032	0,711	0,972
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	0,368	0,070	0,951	0,923
Euribor 3 Month ACT/360	0,816	0,033	1,388	1,365
Euribor 6 Month ACT/360	1,337	0,039	1,883	1,857
Euribor 12 Month ACT/360	1,921	0,047	2,422	2,421
EUR SWAP ANN (VS 6M) 2Y	2,192	-0,003	2,488	2,657
EUR SWAP ANN (VS 6M) 3Y	2,250	0,001	2,397	2,661
EUR SWAP ANN (VS 6M) 5Y	2,340	0,038	2,323	2,655
EUR SWAP ANN (VS 6M) 7Y	2,418	0,039	2,289	2,611
EUR SWAP ANN (VS 6M) 10Y	2,546	0,039	2,245	2,547

Currencies

Currency	Last Price	1D %CHG	YTD %CHG	YoY %CHG
Americas				
Argentine Peso Spot	140,5865	-0,27	-26,92	-30,33
Brazilian Real Spot	5,2512	-1,85	6,10	-1,54
Canadian Dollar Spot	1,3181	-0,31	-4,13	-4,15
Chilean Peso Spot	892,82	-1,25	-4,59	-13,44
Colombian Peso Spot	4478,85	-0,07	-9,24	-15,23
Mexican Peso Spot	20,1526	0,03	1,87	-0,96
Europe				
British Pound Spot	1,148	-0,43	-15,16	-16,75
Czech Koruna Spot	24,8811	-0,10	-12,06	-13,85
Danish Krone Spot	7,5135	-0,12	-12,95	-16,45
Euro Spot	0,9898	-0,11	-12,95	-16,44
Hungarian Forint Spot	408,76	-0,30	-20,62	-28,01
Norwegian Krone Spot	10,0469	-0,32	-12,23	-13,66
Polish Zloty Spot	4,7809	-0,17	-15,60	-20,35
Romanian Leu Spot	4,8955	-0,14	-11,09	-14,64
Russian Ruble SPOT (TOM)	61,375	-0,09	22,48	19,35
Swedish Krona Spot	10,8092	-0,05	-16,24	-20,61
Swiss Franc Spot	0,9848	-0,01	-7,30	-6,71
Turkish Lira Spot	18,2358	-0,08	-27,04	-54,22
Ukraine Hryvnia Spot	36,7235	0,59	-25,70	-27,48
Asia/Pacific				
Australian Dollar Spot	0,6718	-0,341	-7,504	-9,130
China Renminbi Spot	6,9698	-0,220	-8,805	-7,218
Hong Kong Dollar Spot	7,8495	0,005	-0,952	-0,952
Indian Rupee Spot	79,9212	-0,105	-6,987	-8,127
Indonesian Rupiah Spot	14926	-0,275	-4,442	-4,777
Japanese Yen Spot	144,02	-0,750	-20,094	-23,469
Singapore Dollar Spot	1,4092	-0,163	-4,272	-4,527
New Zealand Dollar Spot	0,6014	-0,480	-11,896	-15,296
South Korean Won Spot	1384,3	-0,773	-14,045	-16,364
Thai Baht Spot	36,714	-0,101	-9,541	-10,996
Taiwan Dollar Spot	30,922	-0,508	-10,504	-10,737

Quelle: Bloomberg
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MSCI Equity Indices

Land	Last Price	1D %CHG	YTD %CHG	YoY %CHG
North America				
MSCI CANADA	2.390,20	-0,98	-10,54	-8,32
MSCI USA	3.719,89	-0,42	-19,02	-15,45
Latin America				
MSCI ARGENTINA	2.253,90	1,10	4,41	-10,34
MSCI BRAZIL	1.504,35	-3,19	4,84	-16,73
MSCI CHILE	1.234,62	-4,08	27,86	7,40
MSCI COLOMBIA	380,51	-1,05	-15,68	-14,65
MSCI MEXICO	4.784,66	-1,03	-12,40	-11,42
MSCI PERU	1.077,96	-0,55	-9,46	-2,26
Europe				
MSCI AUSTRIA	115,93	-0,86	-34,41	-28,96
MSCI BELGIUM	68,89	0,22	-14,61	-13,67
MSCI CZECH REPUBLIC	282,73	0,09	-9,01	5,39
MSCI DENMARK	14.036,45	-0,57	-10,38	-8,67
MSCI FINLAND	137,03	-0,20	-13,71	-17,39
MSCI FRANCE	175,10	0,17	-14,27	-9,36
MSCI GERMANY	129,02	0,88	-24,53	-25,68
MSCI GREECE	3,17	0,32	-7,85	-9,69
MSCI HUNGARY	1.640,18	-0,73	-30,51	-34,46
MSCI IRELAND	48,46	0,58	-23,83	-27,09
MSCI ITALY	55,38	-0,04	-20,72	-16,88
MSCI NETHERLANDS	186,36	0,21	-27,20	-29,56
MSCI NORWAY	3.539,77	-3,74	3,98	5,33
MSCI POLAND	932,49	-2,74	-38,22	-41,17
MSCI PORTUGAL	52,92	-0,99	7,32	10,32
MSCI RUSSIA		-0,48	-100,00	-100,00
MSCI SPAIN	96,15	-0,45	-7,98	-9,57
MSCI SWEDEN	15.109,80	0,33	-23,96	-21,54
MSCI SWITZERLAND	1.417,78	0,10	-17,01	-13,66
MSCI UK	2.100,02	0,13	0,90	4,88

Middle East & Africa				
MSCI EGYPT	1.869,10	0,77	-24,53	-18,71
MSCI ISRAEL	202,20	-0,90	-20,86	-18,54
MSCI Jordan Pr EUR	92,88	-0,21	36,02	42,60
MSCI MOROCCO	301,54	-0,75	-13,29	-9,17
MSCI SOUTH AFRICA	1.408,58	-0,38	-5,32	-0,25

Asia/Pacific				
MSCI AUSTRALIA	1.341,88	-0,54	-6,74	-8,35
MSCI CHINA	64,39	-0,19	-23,61	-34,16
MSCI HONG KONG	12.685,30	-0,28	-13,21	-22,42
MSCI INDONESIA	7.418,20	-0,79	10,78	20,96
MSCI INDIA	2.069,78	0,21	1,63	1,93
MSCI JAPAN	1.181,27	-0,12	-4,12	-6,74
MSCI KOREA	720,47	0,12	-20,96	-25,17
MSCI Sri Lanka USD	53,26	-2,25	-62,63	-55,10
MSCI MALAYSIA	472,57	-0,11	-5,09	-7,52
MSCI NEW ZEALAND	145,05	-0,71	-13,59	-17,93
MSCI PHILIPPINES	1.150,72	0,43	-4,87	-1,42
MSCI PAKISTAN	208,90	0,09	-20,13	-27,34
MSCI SINGAPORE	1.346,90	-0,20	-14,87	-19,64
MSCI THAILAND	529,63	0,62	2,59	1,86
MSCI TURKEY	3.637.680,00	1,30	75,06	120,76

CDS Spread 5 Jahre	BP	1D netCHG	YTD netCHG	YoY netCHG
MARKIT ITRX EUROPE 06/27	117,69	0,56	69,81	17,29
MARKIT ITRX EUR XOVER 06/27	576,76	2,84	334,36	69,39
MARKIT ITRX EUR SNR FIN 06/27	129,20	0,63	74,23	20,58
MARKIT ITRX EUR SUB FIN 06/27	238,09	0,95	130,55	39,01
MARKIT CDX.NA.IG.38 06/27	90,87	0,00	41,51	10,57
MARKIT CDX.NA.HY.38 06/27*	525,72	0,00	232,83	67,17

Commodities	Price	1D %CHG	YTD %CHG	YoY %CHG
Generic 1st 'CL' Future	85,24	-1,89	33,10	49,86
Generic 1st 'NG' Future	7,97	-2,14	357,31	222,45
GOLD SPOT \$/OZ	1697,22	-0,26	-7,22	-5,49
SILVER SPOT \$/OZ	18,01	-0,12	-22,71	-25,98
LME COPPER 3MO (\$)	7683,00	0,39	-20,96	-18,70
CORN FUTURE Sep22	675,25	-0,81	19,99	35,46
SOYBEAN FUTURE Sep22	1485,25	-0,32	14,76	17,34

CDS ausgewählte DAX Titel	BP	1D netCHG	YTD netCHG	YoY netCHG
Europe Indices 5 Jahre				
DCX CDS EUR SR 5Y D14	120,65	-0,56	74,39	73,79
ALVGR CDS EUR SR 5Y D14	66,36	-0,59	43,78	43,47
DB CDS EUR SR 5Y D14	129,52	-0,47	84,47	86,49
BYIF CDS EUR SR 5Y D14	131,70	-1,34	72,38	70,43
LHAGR CDS EUR SR 5Y D14	495,16	-5,65	223,37	224,90
BASF CDS EUR SR 5Y D14	136,94	-2,15	110,83	109,34
HENKEL CDS EUR SR 5Y D14	61,99	-0,20	43,04	44,61
VW CDS EUR SR 5Y D14	199,65	-0,97	134,13	146,09
BMW CDS EUR SR 5Y D14	112,19	-0,42	67,86	74,42
SIEGR CDS EUR SR 5Y D14	79,21	0,05	53,94	55,00
TKAGR CDS EUR SR 5Y D14	638,69	-2,38	425,16	397,48

iTRAXX Generic	BP	1D netCHG	YTD netCHG	YoY netCHG
Europe Indices 10 Jahre				
MARKIT ITRX EUROPE 06/32	146,16	-0,52	59,11	60,93
MARKIT ITRX EUR HIVOL 12/23	180,14			
MARKIT ITRX EUR XOVER 06/32	637,35	2,46	328,92	330,25
MARKIT ITRX EUR SNR FIN 06/32	156,08		70,23	73,71
MARKIT ITRX EUR SUB FIN 06/32	265,12		128,33	135,98
MARKIT ITRX EUR ENERGY 6/16				
MARKIT ITRX EUR SNR FIN 06/32	156,08		70,23	73,71
MARKIT ITRX EUR SUB FIN 06/32	265,12		128,33	135,98
MARKIT ITRX EUR TMT 6/16				
MARKIT ITRX SOVX WE 12/22				

Mit freundlichen Grüßen
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Fixed Income Sales Trading