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# Daily Report – Global markets

**STOCK EXCHANGE**

	Close	Daily chg. (%)	Weekly chg. (%)
DJIA	15 303	→ 0,00	↓ -0,21
S&P500	1 650	→ 0,00	↓ -1,00
Nasdaq100	2 991	→ 0,00	↓ -0,99
Russell2000	984	→ 0,00	↓ -1,37
Stoxx600	304	↑ 0,33	↓ -1,75
DAX	8 383	↑ 0,94	↓ -0,86
FTSE 100	6 654	→ 0,00	↓ -1,50
CAC40	3 995	↑ 0,97	↓ -0,69
ATX	2 457	↑ 0,35	↓ -1,73
IBEX35	8 364	↑ 1,20	↓ -1,78
Nikkei 225	14 312	↑ 1,20	↓ -6,95
Hang Seng	22 686	↑ 0,30	↓ -3,43
SSEC	2 293	↑ 0,20	↓ -0,30
SENSEX	20 031	↑ 1,66	↓ -0,96
RTS	1 385	↓ -0,25	↓ -2,26
Bovespa	56 396	↓ -0,02	↑ 1,25

**FX MARKET**

	Close	Daily chg. (%)	Weekly chg. (%)
EUR/USD	1,2921	↓ -0,06	↑ 0,12
EUR/CHF	1,2504	↑ 0,39	↓ -0,13
USD/GBP	1,5100	↓ -0,01	↓ -0,36
USD/JPY	101,97	↑ 1,03	↓ -0,48
AUD/USD	0,9640	↑ 0,09	↓ -1,64
USD/CAD	1,0346	↑ 0,09	↑ 0,81

**RISK INDICATORS**

	Close	Daily chg (bp)	Weekly chg (bp)
VIX	14,0	↓ -0,1	↑ 1,5
EMBI+ Spread	287	↑ 12	↑ 30
CDS 5Y PIIS	195	↓ 0	↑ 21
CDS 5Y Italy	208	↓ 0	↑ 26
CDS 5Y Belg.	34	↑ 0	↓ -2
iTraxx 5Y EU	97,9	↑ 6	↑ 7
US TED Spread	23,0	→ 0	↓ 0

Source: Reuters, OTP Research

**Summary**

- Stock markets in the US and London were closed yesterday.
- Despite the Japanese stock exchange's losses earlier on Monday, Europe's indices achieved gains.
- The dollar regained the lost ground from the euro on Monday; the EUR/USD is trading near 1.29 again.

The stock exchanges of the USA and London were closed for holiday on Monday. In the face of the Japanese stock exchange's losing more than 3%, Europe's indices made gains. This morning, Asian indices closed in the positive territory, and the Nikkei upped 1.2%.

Germany's and France's indices advanced nearly 1%, whereas their Italian and Spanish peers went up 1.6% and 1.2% respectively, with the former benefiting from FIAT's soaring.

By the end of the day, the greenback reversed earlier losses to the euro, pushing the EUR/USD back to around 1.29.

**GOV'T BOND MARKET**

	Yield (%)		Daily chg (bp)		Weekly chg (bp)
US 2Y	0,25	↑	0	↑	1
US 10Y	2,03	↑	0	↑	7
JP 2Y	0,13	→	0	↓	-1
JP 10Y	0,83	↓	-2	↓	-3
GER 2Y	0,01	↑	1	↑	2
GER 10Y	1,44	↓	0	↑	8

**CENTRAL BANKS' RATES**

	Rate (%)		6M Consensus		1Y Consensus
Fed Funds	0,25	→	0,25	→	0,25
ECB Rate	0,50	→	0,50	→	0,50
BOE Rate	0,50	→	0,50	→	0,50
BOJ Rate	0,10	→	0,10	→	0,10
SNB Target	0,00	→	0,00	→	0,00

**MONEY MARKET**

	Rate (%)		Daily chg (bp)		Weekly chg (bp)
US 3M Libor	0,27	→	0	↓	0
US 2Y Swap	0,40	↑	1	↑	3
US 5Y Swap	1,07	↑	4	↑	11
EUR 3M Euribor	0,20	↑	0	↑	0
EUR 2Y Swap	0,40	↑	0	↑	3
EUR 5Y Swap	0,90	↑	0	↑	8
GB 3M Libor	0,51	→	0	→	0
GB 2Y Swap	0,61	↓	-1	↓	-1
GB 5Y Swap	1,06	↑	5	↑	0
JP 3M Libor	0,16	→	0	→	0
JP 2Y Swap	0,26	↓	-1	↓	-1
JP 5Y Swap	0,54	↑	5	↑	0
CHF 3M Libor	0,02	→	0	↓	0
CHF 2Y Swap	0,08	→	0	↑	1
CHF 5Y Swap	0,41	↑	0	↓	-1

**COMMODITIES**

	Close		Daily chg. (%)		Weekly chg. (%)
Oil Brent	102,5	↓	-0,12	↓	-1,36
Gold	1 389	↓	-0,36	↑	1,00

Source: Reuters, OTP Research

There were no market-moving publications posted yesterday. Today's influential data releases include labour market statistics from Switzerland, US home price index and consumer confidence index, as well as the Dallas and Richmond Fed indices.

	COUNTRY	DATE		FACT	CONSENSUS	PREVIOUS
Monday				no data		
Tuesday	CH	Q1	Nonfarm payroll ('000)	4 152	-	4 116
	US	Mar	CaseShiller Housing Price Index (m-o-m, %, SA)		1,0	1,2
	US	May	Conference Board, Consumer Confidence (point)		71,0	68,1

Source: Reuters, OTP Research

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