

## Headquarter Treasury Sales

### Head of Sales

**Marius George Ionescu**

+40755 000 437

marius.ionescu@otpbank.ro

**Tania Fantana**

+4021 30758 17

tania.fantana@otpbank.ro

**Alexandru Tibuleac**

+4021 30758 17

alexandru.tibuleac@otpbank.ro

**Alina Vrabioiu**

+4021 30758 17

alina.vrabioiu@otpbank.ro

## Regional Treasury Sales

**Cezar Trandafirescu - Iasi**

+40755 000 246

cezar.trandafirescu@otpbank.ro

**Szilamer Kozma - Cluj**

+40755 000 400

szilamer.kozma@otpbank.ro

**Valentin Cioraneanu – Brasov**

+40755 000 464

valentin.cioraneanu@otpbank.ro

**Radu Oprea – Bucharest**

+40755000474

radu.oprea@otpbank.ro



# Daily Report – Global markets

**STOCK EXCHANGE**

	Close	Daily chg. (%)	Weekly chg. (%)
DJIA	16 323	↑ 0,36	↑ 0,12
S&P500	1 858	↑ 0,46	↓ -0,48
Nasdaq100	3 571	↑ 0,23	↓ -1,27
Russell2000	1 152	↑ 0,03	↓ -2,24
Stoxx600	334	↑ 0,71	↑ 1,78
DAX	9 587	↑ 1,44	↑ 2,61
FTSE 100	6 616	↑ 0,41	↑ 0,89
CAC40	4 411	↑ 0,74	↑ 1,75
ATX	2 482	↑ 0,94	↑ 0,30
IBEX35	10 329	↑ 1,27	↑ 2,74
Nikkei 225	14 828	↑ 0,90	↑ 2,81
Hang Seng	22 112	↑ 0,21	↑ 1,03
SSEC	2 038	↓ -0,16	↓ -1,35
SENSEX	22 381	↓ -0,16	↓ -1,35
RTS	1 186	↑ 0,58	↑ 4,41
Bovespa	49 768	↑ 0,24	↑ 3,70

**FX MARKET**

	Close	Daily chg. (%)	Weekly chg. (%)
EUR/USD	1,3754	↑ 0,01	↓ -0,61
EUR/CHF	1,2196	↑ 0,02	↑ 0,07
USD/GBP	1,6636	↑ 0,16	↑ 0,85
USD/JPY	102,83	↑ 0,04	↑ 0,59
AUD/USD	0,9234	↓ -0,14	↑ 1,12
USD/CAD	1,1051	↓ -0,08	↓ -1,25

**RISK INDICATORS**

	Close	Daily chg (bp)	Weekly chg (bp)
VIX	14,4	↓ -0,2	↓ -0,6
CDS 5Y PIIS	14	↓ 0	↓ -1
CDS 5Y Italy	105	↓ -5	↓ -6
CDS 5Y Belg.	113	↓ -1	↓ -1
iTraxx 5Y EU	25,7	↓ -1	↓ -1
US TED Spread	77,3	↓ -2	↓ -1

Source: Reuters, OTP Research

**Summary**

- In Friday's positive sentiment, both America and Europe closed in the green.
- Asian indices closed mixed this morning.
- Friday's release of macroeconomic data broadly matched expectations.

Friday's trading was optimistic all over the world. US equities closed with gains, with the S&P500 seeing the steepest increase, boosted by the energy sector's 1.25% growth. Losing 0.4% made health care the weakest component.

In Europe, the major indices upped by 0.4-1.4%. The DAX 1.4% was a strongest achievement, while the FTSE edged up 0.4% only, the weakest in Europe.

President Vladimir Putin announced to build Russia's own card payment system in response to Visa's and MasterCard's recent suspension of its services for two Russian banks. The two bank card issuers' services have resumed.

Asia's indices closed this morning's trading mixed: the Nikkei added 0.9%, and the SSEC dropped 0.2%.

**GOV'T BOND MARKET**

	Yield (%)		Daily chg (bp)		Weekly chg (bp)
US 2Y	0,47	↑	1	↑	2
US 10Y	2,72	↑	4	↓	-3
JP 2Y	0,09	↓	-1	↑	1
JP 10Y	0,63	↑	1	↑	2
GER 2Y	0,14	↓	-3	↓	-8
GER 10Y	1,54	↓	-2	↓	-11

**CENTRAL BANKS' RATES**

	Rate (%)		6M Consensus		1Y Consensus
Fed Funds	0,25	→	0,25	→	0,25
ECB Rate	0,25	→	0,25	→	0,25
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	0,23	↓	0	↑	0
US 2Y Swap	0,55	↑	1	↑	0
US 5Y Swap	1,81	↑	1	↑	2
EUR 3M Euribor	0,31	↓	0	↓	-1
EUR 2Y Swap	0,47	↑	1	↓	-3
EUR 5Y Swap	0,96	↑	1	↓	-5
GB 3M Libor	0,52	→	0	↓	0
GB 2Y Swap	1,04	→	0	↓	0
GB 5Y Swap	2,00	↑	0	↑	2
JP 3M Libor	0,14	→	0	↓	0
JP 2Y Swap	0,18	→	0	↓	0
JP 5Y Swap	0,32	↑	0	↑	2
CHF 3M Libor	0,02	→	0	↓	0
CHF 2Y Swap	0,06	↑	1	↓	-1
CHF 5Y Swap	0,44	↓	-1	↓	-4

**COMMODITIES**

	Close		Daily chg. (%)		Weekly chg. (%)
Oil Brent	107,8	↓	-0,21	↑	0,96
Gold	1 296	↑	0,15	↓	-1,04

Source: Reuters, OTP Research

A string of macroeconomic statistics was released in the Far East, Europe, and America on Friday. Japanese households' spending contracted by 2.5% year on year, missing economists' forecasts.

Germany's consumer price index slightly undershot analysts' expectations, but the eurozone's business confidence index was in line with expectations. Neither did the macrodata released in the USA cause surprise.

	COUNTRY	DATE	INDICATOR	FACT	CONSENSUS	PREVIOUS
Friday	JP	Feb	Household spendings (YoY, %)	-2,5	0,1	1,10
	JP	Feb	CPI (YoY, %)	1,5	-	1,40
	JP	Feb	Unemployment rate (%)	3,6	3,7	3,70
	JP	Feb	Retail sales (YoY, %)	3,6	3,2	4,40
	EZ	Mar	Business Climate Indicator (points)	0,4	0,4	0,37
	DE	Mar	CPI (YoY, %)	1,0	1,1	1,20
	US	Feb	Personal incomes (MoM, %)	0,3	0,2	0,30
	US	Feb	Consumption, adjusted (MoM, %)	0,3	0,3	0,40
Monday	FR	Q4	GDP (QoQ, flash, %)		0,3	0,3
	EZ	Mar	Inflation (YoY, flash, %)	0,5	0,6	0,70
	US	Mar	Chicago PMI (point)		58,5	59,80

Source: Reuters, OTP Research

**Chief Economist**  
Gergely Tardos  
tardosg@otpbank.hu  
+36 1 374 7273

**Fundamental Analyst**  
Balázs Süveg  
SuvegHB@otpbank.hu  
+36 1 354 7490

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