

## Headquarter Treasury Sales

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# Daily Report – Global markets

**STOCK EXCHANGE**

	Close	Daily chg. (%)	Weekly chg. (%)
DJIA	16 818	↓ -0,70	↑ 0,06
S&P500	1 950	↓ -0,64	↑ 0,41
Nasdaq100	3 800	↓ -0,15	↓ -0,13
Russell2000	1 173	↓ -0,99	↓ -0,84
Stoxx600	346	↓ -0,21	↓ -0,25
DAX	9 938	↑ 0,17	↑ 0,18
FTSE 100	6 787	↓ -0,20	↑ 0,30
CAC40	4 518	↑ 0,06	↓ -0,39
ATX	2 520	↓ -0,46	↓ -1,64
IBEX35	11 106	↓ -0,11	↑ 0,43
Nikkei 225	15 267	↓ -0,71	↓ -0,62
Hang Seng	22 886	↑ 0,02	↓ -1,33
SSEC	2 025	↓ -0,46	↓ -1,51
SENSEX	25 360	↑ 1,31	↑ 0,49
RTS	1 421	↑ 3,80	↑ 5,77
Bovespa	54 281	↑ 0,13	↓ -1,67

**FX MARKET**

	Close	Daily chg. (%)	Weekly chg. (%)
EUR/USD	1,3615	↑ 0,07	↑ 0,15
EUR/CHF	1,2163	↑ 0,03	↓ -0,11
USD/GBP	1,6984	↓ -0,24	↓ -0,05
USD/JPY	101,90	↓ -0,07	↓ -0,01
AUD/USD	0,9362	→ 0,00	↓ -0,46
USD/CAD	1,0747	↑ 0,04	↓ -0,82

**RISK INDICATORS**

	Close	Daily chg (bp)	Weekly chg (bp)
VIX	12,1	↑ 1,2	↑ 0,1
CDS 5Y PIIS	12	↓ -2,2	↑ 20,4
CDS 5Y Italy	73	↓ -2,0	↑ 3,5
CDS 5Y Belg.	76	↓ -4,3	↑ 3,2
iTraxx 5Y EU	26,5	↑ 0,0	↓ -2,5
US TED Spread	57,8	→ 0,0	↑ 1,0

Source: Reuters, OTP Research

**Summary**

- Russia's RTS stock exchange jumped 3.8% higher as President Vladimir Putin requested the upper chamber of the Parliament to revoke his right to order military intervention in Ukraine.
- US indices saw losses, while Europe's benchmarks moved mixed.
- The EUR/USD is oscillating around 1.361.

Russia's RTS stock exchange leapt 3.8% higher as President Vladimir Putin requested the upper chamber of the Parliament to revoke his right to order military intervention in Ukraine.

Although new home sales statistics beat expectations, America's indices ended lower on Tuesday. Europe's key indices moved in various directions.

Only four of the Dow's constituents could climb higher yesterday, with Intel seeing the strongest gain (+0.9%) and Exxon Mobil falling the steepest.

By the end of the day, the dollar worked off most of the morning's losses; the EUR/USD is currently trading around 1.361.

**GOV'T BOND MARKET**

	Yield (%)		Daily chg (bp)		Weekly chg (bp)
US 2Y	0,50	↑	3	↑	1
US 10Y	2,58	↓	-4	↓	-8
JP 2Y	0,08	↓	0	↓	0
JP 10Y	0,58	↓	-1	↓	-2
GER 2Y	0,04	↑	0	↑	0
GER 10Y	1,33	↓	-2	↓	-3

**CENTRAL BANKS' RATES**

	Rate (%)		6M Consensus		1Y Consensus
Fed Funds	0,25	⇒	0,25	⇒	0,25
ECB Rate	0,15	⇒	0,15	⇒	0,15
BOE Rate	0,50	⇒	0,50	↑	1,00
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	0,60	↑	0	↑	2
US 5Y Swap	1,73	↓	-2	↓	-1
EUR 3M Euribor	0,00	↓	-21	↓	-22
EUR 2Y Swap	0,31	↑	1	↓	-1
EUR 5Y Swap	0,68	↑	0	↓	-1
GB 3M Libor	0,55	⇒	0	↑	0
GB 2Y Swap	1,32	↓	-1	↓	-2
GB 5Y Swap	2,19	↓	-1	↓	-3
JP 3M Libor	0,13	⇒	0	↓	0
JP 2Y Swap	0,15	↓	-1	↓	-2
JP 5Y Swap	0,25	↓	-1	↓	-3
CHF 3M Libor	0,01	⇒	0	↓	0
CHF 2Y Swap	0,04	↑	0	↑	2
CHF 5Y Swap	0,31	↑	2	↑	0

**COMMODITIES**

	Close		Daily chg. (%)		Weekly chg. (%)
Oil Brent	113,9	↓	-0,46	↓	-0,29
Gold	1 315	↓	-0,21	↑	2,92

Source: Reuters, OTP Research

Germany's IFO climate index for June undershot expectations but the 109.7 reading is still pleasing. In the USA, new home sales have significantly exceeded forecasts, in a favourable development after the recent poor housing statistics.

	COUNTRY	DATE	INDICATOR	FACT	CONSENSUS	PREVIOUS
Tuesday	DE	Jun	IFO business climate (point)	109,7	110,2	110,4
	US	Apr	New home sales (ann monthly)	504	440	433
	US	Apr	S&P CaseShiller 20 price index (yoy, %)	10,8	11,6	12,4
Wednesday	US	Q1	GDP (3rd publication, annualized quarterly, %)		-1,7	-1,0

Source: Reuters, OTP Research

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