

WEEKLY MARKET ANALYSIS



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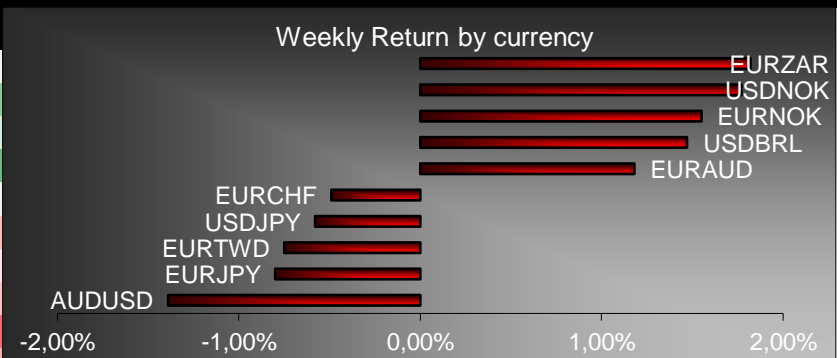
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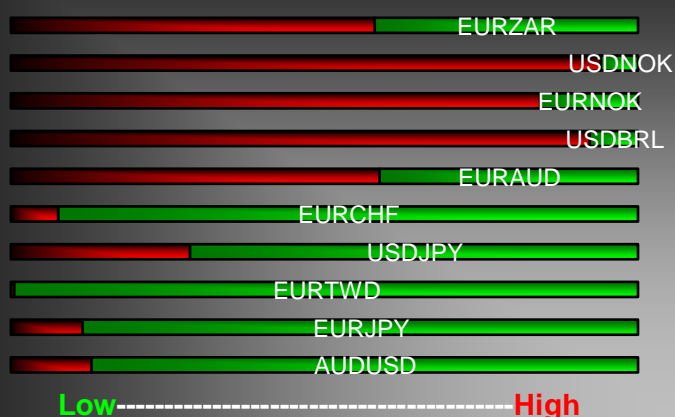
23/09/2019

FX MARKET: Return by currency (in %)

Currencies	Spot	1W Ret.	MTD Ret.	QTD Ret.	YTD Ret.
EURZAR	16,4138	1,82%	-1,62%	2,45%	-0,33%
USDNOK	9,1002	1,77%	-0,27%	6,65%	5,21%
EURNOK	9,9907	1,55%	-0,31%	3,01%	0,87%
USDBRL	4,1470	1,47%	0,04%	7,72%	7,03%
EURAUD	1,6219	1,18%	-0,59%	0,11%	-0,25%
EURCHF	1,0864	-0,49%	-0,23%	-2,17%	-3,48%
USDJPY	107,3400	-0,58%	1,00%	-0,47%	-2,11%
EURTWD	34,0488	-0,75%	-1,71%	-3,73%	-3,22%
EURJPY	117,8400	-0,80%	0,87%	-3,93%	-6,19%
AUDUSD	0,6769	-1,39%	0,53%	-3,58%	-3,89%



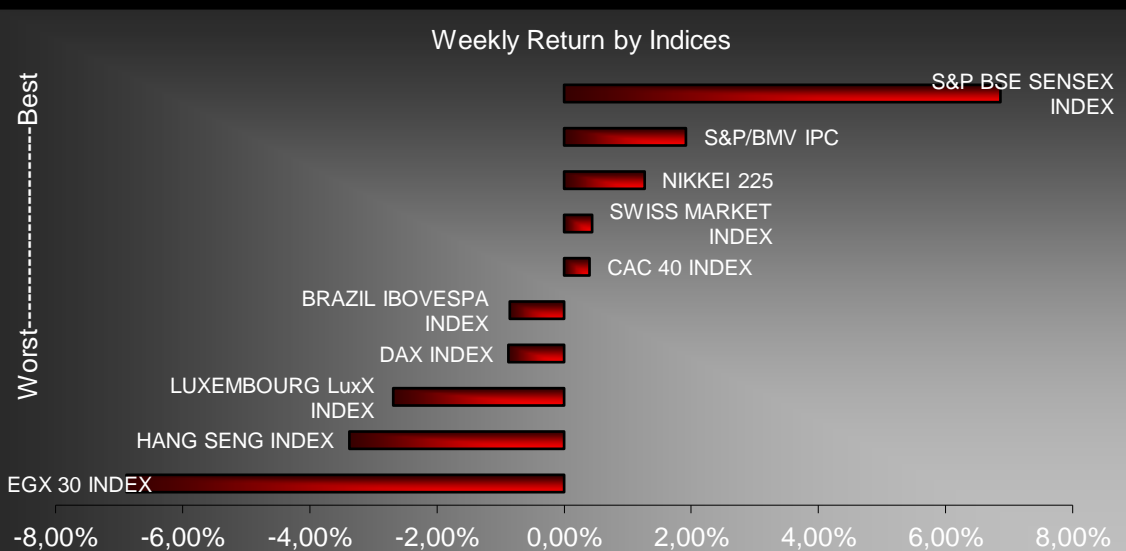
Actual Spot with annual High/Low



Countries	GDP	CPI	Unemploy	Curr Acc Bal	Budget Bal	Central Bk
US	2,00	1,70	3,70	-2,50	-3,97	2,00%
Brazil	1,01	3,43	8,20	-1,06	-6,84	5,50%
Mexico	-0,82	3,16	3,71	-1,71	-1,70	8,00%
UK	1,20	1,70	3,80	-4,40	-1,27	0,75%
France	1,40	1,30	8,50	-0,53	-3,80	0,00%
Germany	0,40	1,00	3,00	7,11	1,70	0,00%
Italy	-0,10	0,50	9,90	2,47	-2,10	0,00%
Spain	2,30	0,40	13,90	0,93	-2,50	0,00%
Portugal	1,80	-0,10	6,30	-1,01	-0,50	0,00%
Switzerland	0,30	0,30	2,30	10,67	1,62	-0,75%
Greece	1,90	0,10	15,70	-2,46	1,10	0,00%
Japan	1,30	0,30	2,20	3,40	-2,54	¥80T
Australia	1,40	1,60	5,30	1,20	-0,01	1,00%
China	6,20	2,80	3,61	1,34	-4,17	13,00%

EQUITY MARKET: Return by Indices

Indices	Value	1W Ret.
S&P BSE SENSEX INDEX	39.163,73	6,86%
IBEX 35 INDEX	9.075,80	0,26%
Euro Stoxx 50 Pr	3.527,28	0,25%
NIKKEI 225	22.079,09	1,27%
CAC 40 INDEX	5.624,61	0,40%
DAX INDEX	12.271,94	-0,88%
FTSE 100 INDEX	7.291,71	-0,12%
SWISS MARKET INDEX	9.963,89	0,44%
S&P 500 INDEX	2.992,07	-0,23%
HANG SENG INDEX	26.222,40	-3,38%
DOW JONES INDUS. AVC	26.935,07	-0,56%
S&P/NZX 50 Index Gross	10.873,33	-0,68%
S&P/BMV IPC	43.559,45	1,92%
BRAZIL IBOVESPA INDE	104.817,40	-0,85%
LUXEMBOURG LuxX INDI	1.301,16	-2,69%
EGX 30 INDEX	13.882,78	-6,88%



RATE MARKET

EURO SWAPS (3M)		Europe Countries		United Kingdom	
Tenor	Mid Yield	Cash Market		Cash Market	
1Y	-0,466	3M Euribor	-0,393	1M libor	0,715
2Y	-0,505	6M Euribor	-0,358	2M libor	0,74675
3Y	-0,514	12M Euribor	-0,298	3M libor	0,77625
4Y	-0,505	EONIA	-0,458	6M libor	0,84863
5Y	-0,4845	EURONIA	-0,5582	UK base	0,75
6Y	-0,454	1W Repo	0	sonia O/N	0,7093
7Y	-0,4144	Active Futures		Active Futures	
8Y	-0,364	2Y schatz	112,25	3M 1st	99,215
9Y	-0,3081	5Y bobl	135,45	3M 2nd	99,28
10Y	-0,2535	10Y bund	174,42	Long gilt	133,36
15Y	-0,0112	30Y bund	218,56	3M euribor	100,44
20Y	0,1145	3M libor	99,215	10Y bund	174,42
25Y	0,1571	3M euribor	100,44	3M euro\$	98,025
30Y	0,1596	euro\$	98,025		

United States			
Cash Market		Active Futures	
1M libor	2,0365	5 Year	119,03125
3M libor	2,13463	10 Year	130,203125
6M libor	2,07038	Long Bond	162,03125
1Y libor	2,065	5Y Swap	99,765625
FED funds	1,85	10Y Swap	98,75
1W Repo	2,25	30Y Swap	135,78125

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