

Market Comment | Peripheral yields partly reversed yesterday's decline

Global Financial Markets Unit
08 Nov 2017

- **European peripheral bond yields remained highly volatile** and partly reversed yesterday's significant fall. Meanwhile, European stocks inched down again, while the EUR appreciated slightly, amid German criticism of ECB policy ([see](#)).
- In the US, both stock and bond prices remained little changed across the board, while the **USD declined slightly on disappointment about the potential timing of US tax reform**, as some delays may be on the horizon ([see](#)). At the same time, Trump visited China to meet with its president, seeking progress on trade relations ([see](#)).
- China's trade balance ([see](#)), which declined by more than expected, did not have a significant impact on Chinese assets or commodities, which were steady during the session. Meanwhile, **Saudi Arabian shares recovered some ground** ([see](#)) as the Saudi government offered reassurances about the recent political uncertainty in the country ([see](#)). Oil prices showed greater stability during today's session, while EM currencies recovered some ground after yesterday's depreciation.

Update 18 CET 08 November 2017
Table 1

| Debt markets (10Y % changes in bp) | | | | | | |
|--|---------|--------|---------|---------|-------|--|
| Developed Markets | level | Daily | Weekly | Monthly | YTD | |
| US (2-yr) | 1.63 | 0.0 | 1.7 | 13 | 42 | |
| US | 2.31 | -0.2 | -5.9 | 5 | 13 | |
| GER (2-yr) | 0.76 | 0.0 | -1.3 | 6 | 1 | |
| Germany | 0.33 | -0.1 | -6.7 | -12 | -3 | |
| France | 0.70 | 0.8 | 6.7 | -18 | -27 | |
| Spain | 1.49 | 7.7 | 1.0 | -19 | 1 | |
| Italy | 1.75 | 4.4 | -5.8 | -37 | -15 | |
| Portugal | 2.01 | 7.7 | 9.8 | -40 | -217 | |
| Greece | 5.12 | 3.8 | -14.6 | -47 | -176 | |
| Japan (2-yr) | 0.00 | -2.3 | -5.4 | -7 | -1 | |
| Japan | 0.03 | 3.5 | -3.0 | 4 | 4 | |
| Emerging Markets | | | | | | |
| level | Daily | Weekly | Monthly | YTD | | |
| Brazil | 10.09 | 1.1 | 7.6 | 30 | -132 | |
| Chile | 4.48 | 2.4 | 0.6 | 0 | 16 | |
| Colombia | 6.70 | -1.7 | -4.2 | 23 | -39 | |
| Mexico | 7.22 | -0.1 | -2.8 | 14 | -42 | |
| Peru | 5.03 | 0.7 | -7.3 | 16 | -144 | |
| Poland | 3.40 | -1.3 | -4.7 | 9 | -32 | |
| Russia | 7.72 | 4.8 | 4.6 | 2 | -32 | |
| Turkey | 11.97 | 8.0 | 46.0 | 76 | 97 | |
| India | 6.94 | 1.3 | 4.8 | 16 | 56 | |
| Indonesia | 6.55 | 0.5 | -12.1 | 9 | -119 | |
| Country risk (bp, changes in bp) | | | | | | |
| Developed Markets | level | Daily | Weekly | Monthly | YTD | |
| 10-yr sovereign spread vs Germany | | | | | | |
| France | 37 | 0.0 | -2.0 | -6 | -32 | |
| Italy | 142 | 4.5 | -1.1 | -25 | 20 | |
| Portugal | 168 | 7.8 | -5.1 | -28 | -186 | |
| Spain | 116 | 7.8 | 5.7 | -7 | 0 | |
| 2-yr sovereign spread vs Germany | | | | | | |
| France | 15 | -0.2 | -1.4 | -6 | 5 | |
| Italy | 45 | 1.1 | -0.6 | -3 | -16 | |
| Portugal | 58 | 0.1 | 2.4 | -9 | -88 | |
| Spain | 42 | 2.8 | 3.3 | -3 | -6 | |
| Emerging Markets | | | | | | |
| level | Daily | Weekly | Monthly | YTD | | |
| 5-yr sovereign CDS * | | | | | | |
| Brazil | 177 | 7.4 | 7 | -8 | -95 | |
| Chile | 53 | 2.1 | 2 | -3 | -29 | |
| Colombia | 120 | 4.6 | 9 | 4 | -43 | |
| Mexico | 110 | 3.9 | 3 | 1 | -47 | |
| Peru | 74 | 2.2 | 4 | -6 | -34 | |
| Venezuela | 17,864 | 3867.8 | 11822 | 11786 | 13959 | |
| Poland | 52 | 1.3 | 2 | 4 | -23 | |
| Russia | 138 | 3.7 | 10 | 7 | -38 | |
| Turkey | 205 | 8.3 | 21 | 29 | -68 | |
| China | 58 | 1.8 | 7 | -1 | -58 | |
| India | 72 | 0.2 | 1 | -3 | -55 | |
| Indonesia | 99 | 2.2 | 5 | -2 | -57 | |
| Risk indicators | | | | | | |
| Volatility indicators (%) | level | Daily | Weekly | Monthly | YTD | |
| VIX | 10 | 0.5 | -3 | -4 | -2 | |
| VSTOXX | 12 | 2.9 | 5 | -2 | -4 | |
| EM EFT volatility Index | 17 | -1.2 | 1 | 3 | -17 | |
| Dollar/reserve volatility | 5 | -1.1 | -9 | -22 | -47 | |
| EM FX volatility Index | 8 | 1.1 | 1 | -1 | -27 | |
| Credit spread (BAA) (bps) | 191 | 0.2 | -1 | -8 | -36 | |
| US bonds volatility index | 44 | -1.9 | -11 | -20 | -42 | |
| Banking Sy CDS (bps) * | | | | | | |
| level | Daily | Weekly | Monthly | YTD | | |
| US | 50 | 1.1 | 1 | 1 | -22 | |
| EZ | 47 | 0.3 | 0 | -7 | -61 | |
| UK | 44 | 0.2 | 0 | -3 | -47 | |
| Large Spanish | 46 | 0.6 | 0 | -11 | -71 | |
| Medium Spanish | 80 | -0.3 | 1 | -6 | -71 | |
| Corporate Sy CDS (bps) * | | | | | | |
| level | Daily | Weekly | Monthly | YTD | | |
| US Non-financial | 87 | 1.1 | 1 | 1 | -22 | |
| EZ Non-financial | 59 | 0.3 | 0 | -7 | -61 | |
| UK Non-financial | 74 | 0.3 | -26 | -31 | -51 | |
| Interbank markets (% changes in bp) | | | | | | |
| level | Daily | Weekly | Monthly | YTD | | |
| EDNA Index | -0.36 | 0.00 | 0.0 | 0.0 | 0.0 | |
| Earlibor 3m | -0.33 | 0.00 | 0.0 | 0.0 | 0.0 | |
| Earlibor 12m | -0.19 | 0.00 | 0.0 | 0.0 | -0.1 | |
| Libor 3m | 1.40 | 0.01 | 0.0 | 0.1 | 0.4 | |
| Libor 12m | 1.87 | 0.00 | 0.0 | 0.1 | 0.2 | |
| Stock markets (%) | | | | | | |
| Index | level | Daily | Weekly | Monthly | YTD | |
| US indices | | | | | | |
| S&P500 | 2,559 | -1.2 | 2.5 | -1 | 14 | |
| Dow Jones | 23,545 | -0.1 | 0.5 | 3 | 18 | |
| Nikkei | 22,914 | -0.1 | 2.2 | 11 | 17 | |
| FTSE 100 | 7,530 | 0.2 | 0.6 | 0 | 5 | |
| EuroStoxx 50 | | | | | | |
| IBEX | 10,229 | 0.0 | -2.6 | 0 | 8 | |
| DAX | 13,382 | 0.0 | -0.6 | 3 | 16 | |
| CAC | 5,471 | -0.2 | 0.8 | 2 | 12 | |
| MIB | 22,831 | -0.6 | -0.7 | 2 | 16 | |
| ASE Athens | 742 | -0.9 | -3.3 | -1 | 13 | |
| MSCI Latam * | | | | | | |
| MSCI Latam * | 63,239 | -1.5 | -1.4 | -3 | 14 | |
| Ibovespa (Brazil) | 72,963 | 0.8 | -1.2 | -4 | 18 | |
| Mexbol | 48,960 | -0.1 | 1.3 | -2 | 5 | |
| MSCI EM Europe * | | | | | | |
| MSCI EM Europe * | 5,386 | -1.9 | 2.9 | 4 | 7 | |
| Pobor | 2,513 | -0.9 | -0.5 | 1 | 26 | |
| Micex (Russia) | 2,163 | 0.3 | 3.9 | 3 | -4 | |
| Ise TOI (Turkey) | 111,895 | -0.3 | -1.0 | 10 | 47 | |
| MSCI EM Asia * | | | | | | |
| MSCI EM Asia * | 925 | 0.5 | 1.7 | -4 | 33 | |
| Shanghai Com (China) | 3,415 | 0.1 | 0.6 | 1 | 8 | |
| Jakarta (Indonesia) | 6,049 | 0.0 | 0.7 | 2 | 15 | |
| Banking sector | | | | | | |
| level | Daily | Weekly | Monthly | YTD | | |
| US banks | | | | | | |
| JPM | 132.7 | -1.2 | -2.5 | -1 | 11 | |
| CB | 97.4 | -1.3 | -3.4 | 1 | 12 | |
| BoA | 72.1 | -0.9 | -2.7 | -4 | 17 | |
| Wells | 26.5 | -2.5 | -3.8 | 2 | 15 | |
| MS | 48.8 | -1.2 | -1.7 | -1 | 12 | |
| GS | 240.0 | 0.1 | -1.7 | -1 | -1 | |
| EZ banks | | | | | | |
| BNP | 111.6 | -0.3 | -2.4 | -4 | 6 | |
| Paribas | 64.8 | 0.1 | -1.7 | -5 | 3 | |
| Crédit Agricole | 14.3 | -3.2 | -4.6 | -7 | 16 | |
| Deutsche Bank | 14.7 | 1.4 | 4.0 | 3 | -10 | |
| ING | 15.8 | 0.2 | -1.2 | 0 | 13 | |
| Intesa | 2.9 | 0.3 | -0.7 | -2 | 13 | |
| SG | 44.1 | -0.2 | -7.6 | -9 | -8 | |
| Unicredit | 16.4 | 0.7 | -0.7 | -5 | 17 | |
| UK banks | | | | | | |
| RBS | 88.3 | -0.2 | 1.6 | -1 | 0 | |
| HSBC | 738.1 | 0.7 | 0.7 | -2 | 10 | |
| NBS | 275.8 | -0.2 | -3.1 | 1 | 18 | |
| Barclays | 178.5 | -1.0 | 2.5 | -5 | -24 | |
| Lloyds | 66.8 | -0.7 | -2.6 | 0 | 3 | |
| Large Spanish banks | | | | | | |
| Santander | 86.6 | -0.1 | -3.7 | -2 | 11 | |
| Banco Sabadell | 5.6 | -4.4 | -4.0 | -3 | 11 | |
| BBVA | | | | | | |
| BBVA | 7.2 | 0.1 | 3.5 | -2 | 3 | |
| Medium Spanish banks | | | | | | |
| Cabobank | 75.3 | 0.0 | -3.5 | -2 | 3 | |
| Celabank | 4.0 | 0.4 | 2.6 | -4 | 21 | |
| Sabobal | 1.7 | 0.3 | -4.5 | 0 | 21 | |
| Bankinter | 7.7 | -0.1 | -3.8 | -3 | 2 | |
| Banque | 3.9 | -0.7 | -3.2 | -2 | 4 | |
| Currencies (% red for currency depreciation) | | | | | | |
| Developed | level | Daily | Weekly | Monthly | Year | |
| EURUSD | | | | | | |
| EURUSD | 1.16 | 0.1 | -0.2 | -1.2 | 11 | |
| GBPUSD | 1.31 | -0.4 | -1.0 | -0.2 | 6 | |
| USD JPY | 113.60 | -0.4 | 0.5 | 0.8 | -3 | |
| DOY | 94.86 | -0.1 | 0.0 | -1.3 | 8 | |
| Emerging | | | | | | |
| level | Daily | Weekly | Monthly | Year | | |
| USDARS (Argentina) | | | | | | |
| USDARS (Argentina) | 17.55 | 0.6 | 0.4 | -0.6 | -9 | |
| USDRL (Brazil) | | | | | | |
| USDRL (Brazil) | 3.28 | 0.5 | 0.3 | 2.1 | -1 | |
| USDCLP (Chile) | | | | | | |
| USDCLP (Chile) | 632.51 | 0.3 | 0.4 | 0.1 | 6 | |
| USDCOP (Colombia) | | | | | | |
| USDCOP (Colombia) | 3014 | 0.8 | 1.7 | 2.0 | -1 | |
| USDMXN (Mexico) | | | | | | |
| USDMXN (Mexico) | 19.07 | 0.4 | 0.0 | -2.1 | 11 | |
| USDPEN (Peru) | | | | | | |
| USDPEN (Peru) | 3.24 | 0.0 | 0.2 | 0.9 | 4 | |
| LACI | | | | | | |
| LACI | 63.90 | 0.6 | 0.4 | -1.5 | 4 | |
| USDPLN (Poland) | | | | | | |
| USDPLN (Poland) | 3.65 | 0.3 | -0.2 | 0.3 | 12 | |
| USDRL (Russia) | | | | | | |
| USDRL (Russia) | 59.17 | 0.3 | -1.7 | -1.5 | 2 | |
| USDTRY (Turkey) | | | | | | |
| USDTRY (Turkey) | 3.86 | 0.7 | -1.2 | -4.3 | 8 | |
| USDCNY (China) | | | | | | |
| USDCNY (China) | 6.63 | 0.2 | -0.4 | 0.0 | 4 | |
| USDINR (India) | | | | | | |
| USDINR (India) | 64.96 | 0.1 | -0.6 | 0.6 | 5 | |
| USDIDR (Indonesia) | | | | | | |
| USDIDR (Indonesia) | 13,514 | 0.0 | 0.5 | 0.0 | 1 | |
| ADXY | 107.8 | 0.2 | -0.1 | 0.5 | 4 | |
| Commodities (%) | | | | | | |
| level | Daily | Weekly | Monthly | Year | | |
| Brent | | | | | | |
| Brent | 63.7 | 0.0 | 5.2 | 14 | 13 | |
| WTX | 57 | -0.4 | 4.9 | 15 | 7 | |
| Copper | 310 | 0.5 | -1.1 | 3 | 22 | |
| Gold | 1286 | 0.9 | 0.8 | 0 | 11 | |
| S&P Spot commodity * | | | | | | |
| S&P Spot commodity * | 428 | -0.4 | 3.0 | 9 | 8 | |
| S&P Brent Spot * | 542 | -1.0 | 5.2 | 14 | 13 | |
| S&P Metals Spot * | 374 | -1.9 | 2.0 | 1 | 23 | |
| S&P Agricultural * | 281 | 0.3 | 1.2 | 1 | -7 | |

| Debt markets (10Y, %, changes in bp) | | | | | |
|--|---------|--------|---------|---------|-------|
| Developed Markets | level | Daily | Weekly | Monthly | YTD |
| US (2-yr) | 1.63 | 0.0 | 1.7 | 13 | 42 |
| US | 2.31 | -0.2 | -5.9 | -5 | -13 |
| GER (2-yr) | 0.76 | 0.0 | -1.1 | -6 | 1 |
| Germany | 0.33 | -0.1 | -4.7 | -12 | -3 |
| France | 0.70 | 0.8 | -6.7 | -18 | -27 |
| Spain | 1.49 | 7.7 | 1.0 | -19 | 1 |
| Italy | 1.75 | 4.4 | -5.8 | -37 | -15 |
| Portugal | 2.01 | 7.7 | 9.8 | -40 | -217 |
| Greece | 5.12 | 3.8 | -14.6 | -47 | -176 |
| Japan (2-yr) | 0.20 | -2.3 | -5.4 | -7 | -1 |
| Japan | 0.03 | -3.5 | -3.0 | -4 | -4 |
| Emerging Markets | | | | | |
| level | Daily | Weekly | Monthly | YTD | |
| Brazil | 10.09 | 1.1 | 7.6 | 30 | -132 |
| Chile | 4.48 | 2.4 | -0.3 | 0 | 16 |
| Colombia | 6.70 | -1.7 | -4.2 | 23 | -39 |
| Mexico | 7.22 | -0.1 | -2.8 | 14 | -42 |
| Peru | 5.03 | 0.7 | -7.3 | 16 | -144 |
| Poland | 3.40 | -1.3 | -4.7 | -9 | -32 |
| Russia | 7.72 | 4.9 | 4.6 | 2 | -72 |
| Turkey | 11.87 | 8.0 | 16.0 | 76 | 97 |
| India | 6.94 | 1.3 | 4.8 | 16 | 56 |
| Indonesia | 6.65 | 0.5 | 12.1 | 9 | -119 |
| Country risk (bp, changes in bp) | | | | | |
| Developed Markets | level | Daily | Weekly | Monthly | YTD |
| 10-yr sovereign spread vs Germany | | | | | |
| France | 37 | 0.9 | -2.0 | -6 | -32 |
| Italy | 142 | 4.5 | -1.1 | -25 | -20 |
| Portugal | 168 | 7.8 | -5.1 | -28 | -186 |
| Spain | 116 | 7.8 | 5.7 | -7 | 0 |
| 2-yr sovereign spread vs Germany | | | | | |
| France | 15 | -0.2 | -1.4 | -6 | 5 |
| Italy | 45 | 1.1 | -0.6 | -3 | -16 |
| Portugal | 58 | 0.1 | -2.4 | -9 | -88 |
| Spain | 42 | 2.8 | 3.3 | -3 | 6 |
| Emerging Markets | | | | | |
| level | Daily | Weekly | Monthly | YTD | |
| 5-yr sovereign CDS * | | | | | |
| Brazil | 177 | 7.4 | 7 | -8 | -95 |
| Chile | 53 | 2.1 | 2 | -3 | -29 |
| Colombia | 120 | 4.6 | 9 | 4 | -43 |
| Mexico | 110 | 3.9 | 3 | 1 | -47 |
| Peru | 74 | 2.2 | 4 | -6 | -34 |
| Venezuela | 17,864 | 3867.8 | 11822 | 11786 | 13959 |
| Poland | 52 | 1.5 | 2 | 4 | -23 |
| Russia | 138 | 3.7 | 10 | 7 | -38 |
| Turkey | 205 | 8.3 | 21 | 29 | -68 |
| China | 58 | 1.8 | 7 | -1 | -58 |
| India | 72 | 0.2 | 1 | -3 | -55 |
| Indonesia | 99 | 2.2 | 5 | -2 | -57 |
| Risk indicators | | | | | |
| level | Daily | Weekly | Monthly | YTD | |
| Volatility indicators (%) | | | | | |
| VIX | 10 | 0.5 | -3 | -4 | -2 |
| VSTOXX | 12 | 2.3 | 5 | -2 | -4 |
| EM EFT volatility Index | 17 | -1.2 | 1 | 3 | -17 |
| Dollar/euro volatility | 5 | -1.1 | -9 | -22 | -47 |
| EM FX volatility index | 8 | 1.1 | 1 | -1 | -27 |
| Credit spread (BAA) (bps) | 191 | 0.2 | -1 | -8 | -36 |
| US bonds volatility index | 44 | -1.9 | -11 | -20 | -42 |
| Banking by CDS (bps) * | | | | | |
| level | Daily | Weekly | Monthly | YTD | |
| US | 50 | 1.1 | 1 | 1 | 22 |
| EZ | 47 | 0.3 | 0 | -7 | -61 |
| UK | 44 | 0.2 | 0 | -3 | -47 |
| Large Spanish | 46 | 0.6 | 0 | -11 | -71 |
| Medium Spanish | 80 | -0.3 | 1 | -6 | -71 |
| Corporate by CDS (bps) * | | | | | |
| level | Daily | Weekly | Monthly | YTD | |
| US Non-financial | 87 | 1.1 | 1 | 1 | -22 |
| EZ Non-financial | 59 | 0.3 | 0 | -7 | -61 |
| UK Non-financial | 74 | 0.3 | -0.6 | -31 | -51 |
| Interbank markets (% , changes in bp) | | | | | |
| level | Daily | Weekly | Monthly | YTD | |
| EONIA Index | -0.36 | 0.00 | 0.0 | 0.0 | 0.0 |
| Euribor 3m | -0.33 | 0.00 | 0.0 | 0.0 | 0.0 |
| Euribor 12m | -0.19 | 0.00 | 0.0 | 0.0 | -0.1 |
| Libor 3m | 1.40 | 0.01 | 0.0 | 0.1 | 0.4 |
| Libor 12m | 1.87 | 0.00 | 0.0 | 0.1 | 0.2 |
| Stock markets (%) | | | | | |
| level | Daily | Weekly | Monthly | YTD | |
| Main indices | | | | | |
| S&P500 | 2,589 | -0.1 | 0.4 | 2 | 14 |
| Dow Jones | 23,945 | -0.1 | 0.5 | 3 | 18 |
| Nikkei | 22,914 | -0.1 | 2.2 | 11 | 17 |
| FTSE 100 | 7,530 | 0.2 | 0.6 | 0 | 5 |
| EuroStoxx 50 | 3,655 | -0.1 | -1.1 | 1 | -10 |
| IBEX | 10,229 | 0.0 | -2.6 | 0 | 8 |
| DAX | 13,382 | 0.0 | -0.6 | 3 | 16 |
| CAC | 5,471 | -0.2 | 0.8 | 2 | 12 |
| MBI | 22,831 | -0.6 | -0.7 | 2 | 16 |
| ASE Athens | 742 | -0.9 | -3.3 | -1 | 13 |
| MSCI Latam * | 83,229 | -1.5 | -1.4 | -3 | 14 |
| Ibovespa (Brazil) | 72,963 | 0.8 | -1.2 | -4 | 18 |
| Hang Seng | 49,960 | -0.1 | 1.3 | 2 | 5 |
| MSCI EM Europe * | 5,386 | 1.9 | 2.9 | 4 | 7 |
| Poland | 2,513 | -0.9 | -0.5 | 1 | 26 |
| Moscow (Russia) | 2,163 | 0.3 | 3.9 | 3 | 4 |
| Ise 100 (Turkey) | 111,895 | -0.3 | -1.0 | 10 | 47 |
| MSCI EM Asia * | 928 | 0.5 | 1.7 | 4 | 33 |
| Shanghai Com (China) | 3,415 | 0.1 | 0.6 | 1 | 8 |
| Jakarta (Indonesia) | 6,049 | 0.0 | 0.7 | 2 | 15 |
| Banking sector | | | | | |
| level | Daily | Weekly | Monthly | YTD | |
| US banks | | | | | |
| JPM | 132.7 | -1.2 | -2.5 | -1 | 11 |
| CB | 97.4 | -1.3 | -3.4 | 1 | 12 |
| BoA | 72.1 | -0.9 | -2.7 | -4 | 17 |
| MS | 26.5 | -2.5 | -3.8 | 2 | 15 |
| GS | 48.8 | -1.2 | -1.7 | -1 | 12 |
| WFC | 240.0 | 0.1 | -1.7 | -1 | 1 |
| EZ banks | 111.6 | -0.3 | -2.4 | -4 | 6 |
| BNP | 64.8 | 0.1 | -1.7 | -5 | 3 |
| Credit Agricole | 14.3 | -3.2 | -4.6 | -7 | 16 |
| Deutsche Bank | 14.7 | 1.4 | 4.0 | -3 | -10 |
| ING | 15.8 | 0.2 | -1.2 | 0 | 13 |
| Intesa | 2.9 | 0.3 | -0.7 | -2 | 13 |
| SG | 44.1 | -0.2 | -7.6 | -9 | -8 |
| Unicredit | 16.4 | 0.7 | -0.7 | -5 | 17 |
| UK banks | 88.3 | -0.2 | -1.6 | -1 | 0 |
| HSBC | 738.1 | 0.7 | 0.7 | -2 | 10 |
| RBS | 275.8 | -0.2 | -3.1 | 1 | 18 |
| Barclays | 179.5 | -1.0 | -2.5 | 5 | 24 |
| Lloyds | 66.8 | -0.7 | -2.6 | 0 | 3 |
| Large Spanish banks | 86.6 | -0.1 | 3.7 | -2 | 11 |
| Santander | 5.6 | -0.4 | 4.0 | -3 | 11 |
| BBVA | 7.2 | 0.1 | -3.5 | 0 | 11 |
| Medium Spanish banks | 75.3 | 0.0 | -3.5 | -2 | 3 |
| Cajabank | 4.0 | 0.4 | 2.6 | -4 | 21 |
| Sabadell | 1.7 | 0.3 | -4.5 | 0 | 21 |
| Bankinter | 7.7 | -0.1 | -3.8 | -3 | 2 |
| Bankia | 3.9 | -0.7 | -3.2 | -2 | 4 |
| Currencies (% , red for currency depreciation) | | | | | |
| Developed | level | Daily | Weekly | Monthly | Year |
| EURUSD | | | | | |
| EURUSD | 1.16 | 0.1 | -0.2 | -1.2 | 11 |
| GBPUSD | 1.31 | -0.4 | -1.0 | -0.2 | 6 |
| USDJPY | 113.60 | 0.4 | 0.5 | 0.8 | -3 |
| USDY | 94.86 | -0.1 | 0.0 | -1.3 | 8 |
| Emerging | | | | | |
| level | Daily | Weekly | Monthly | Year | |
| USDARS (Argentina) | 17.55 | 0.6 | 0.4 | -0.6 | -9 |
| USD BRL (Brazil) | 3.26 | 0.5 | 0.3 | -2.1 | -1 |
| USD CUP (Cuba) | 632.51 | 0.3 | 0.4 | 0.1 | 6 |
| USDCOP (Colombia) | 3014 | 0.8 | 1.7 | -2.0 | -1 |
| USDMXN (Mexico) | 19.07 | 0.4 | 0.0 | -2.1 | 11 |
| USD PEN (Peru) | 3.24 | 0.0 | 0.2 | 0.9 | 4 |
| LACI | 63.90 | 0.6 | 0.4 | -1.5 | 4 |
| USD PLN (Poland) | 3.65 | 0.3 | -0.2 | 0.3 | 12 |
| USD RUB (Russia) | 59.17 | 0.3 | -1.7 | -1.5 | 2 |
| USD TRY (Turkey) | 3.86 | 0.7 | -1.2 | -4.3 | -8 |
| USDCNY (China) | 6.63 | 0.2 | 0.4 | 0.0 | 4 |
| USD INR (India) | 64.96 | 0.1 | -0.6 | 0.6 | 5 |
| USD IDR (Indonesia) | 13,514 | 0.0 | 0.5 | 0.0 | -1 |
| ADXY | 102.8 | 0.2 | -0.1 | 0.5 | 4 |
| Commodities (%) | | | | | |
| level | Daily | Weekly | Monthly | Year | |
| Brent | | | | | |
| Brent | 63.7 | 0.0 | 5.2 | 14 | 13 |
| WTI | 57 | -0.4 | 4.9 | 15 | 7 |
| Copper | 310 | 0.5 | -1.1 | 3 | 22 |
| Gold | 1286 | 0.9 | 0.9 | 0 | 11 |
| S&P Spot commodity * | 428 | -0.4 | 3.0 | 9 | 8 |
| S&P Brent Spot * | 542 | -1.0 | 5.2 | 14 | 13 |
| S&P Metals Spot * | 374 | -1.9 | -2.0 | 1 | 23 |
| S&P Agricultural * | 281 | 0.3 | 1.2 | 1 | -7 |

Source: Bloomberg, Datastream and Haver

* With one day delay

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Table 1