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# Daily Report – Global markets

**STOCK EXCHANGE**

	Close	Daily chg. (%)	Weekly chg. (%)
DJIA	15 420	↓ -0,04	↓ -1,23
S&P500	1 689	↓ -0,12	↓ -1,04
Nasdaq100	3 126	↑ 0,24	↓ -0,55
Russell2000	1 054	↑ 0,50	↓ -0,88
Stoxx600	306	↑ 0,05	↑ 0,44
DAX	8 359	↑ 0,25	↓ -0,47
FTSE 100	6 574	↓ -0,14	↓ -0,68
CAC40	4 072	↓ -0,12	↑ 0,54
ATX	2 482	↑ 0,37	↑ 2,51
IBEX35	8 718	↓ -0,20	↑ 1,83
Nikkei 225	13 843	↑ 2,39	↓ -3,87
Hang Seng	22 271	↑ 2,13	↑ 0,22
SSEC	2 101	↑ 2,39	↑ 2,48
SENSEX	18 947	↑ 0,84	↓ -1,23
RTS	1 327	↑ 0,06	↓ -0,52
Bovespa	50 299	↑ 0,85	↑ 3,85

**FX MARKET**

	Close	Daily chg. (%)	Weekly chg. (%)
EUR/USD	1,3309	↑ 0,08	↑ 0,03
EUR/CHF	1,2329	↑ 0,15	↑ 0,11
USD/GBP	1,5460	↓ -0,01	↑ 0,74
USD/JPY	97,45	↑ 0,58	↓ -0,30
AUD/USD	0,9131	↓ -0,19	↑ 1,61
USD/CAD	1,0303	↓ -0,02	↓ -0,68

**RISK INDICATORS**

	Close	Daily chg (bp)	Weekly chg (bp)
VIX	12,8	↓ -0,6	↑ 1,0
EMBI+ Spread	287	↑ 12	↑ 30
CDS 5Y PIIS	221	↓ 0	↓ -2
CDS 5Y Italy	198	↓ 0	↓ -3
CDS 5Y Belg.	34	↑ 0	↓ -1
iTraxx 5Y EU	95,3	↓ 0	↑ 1
US TED Spread	20,7	↓ 0	↓ -1

Source: Reuters, OTP Research

**Summary**

- In the absence of market-moving macroeconomic publications, advanced economies' key indices changed little on Monday. With no clear guidance, European and American indices closed mixed.
- Asian indices saw meaningful gains this morning.
- There was little change in the EUR/USD, it hugged the 1.33 line.

With no market-moving macroeconomic publications, advanced markets' indices saw moderate changes on Monday. Stock prices were driven by individual corporate news, and lacking a clear guidance, Europe's and America's indices closed mixed. In the USA, the tech sector was a strong performer – Apple's stock increased in value following a victory in a patent case against Samsung, and BlackBerry's share price benefited from news on setting up a committee to explore strategic opportunities.

The EUR/USD did not change much, the cross stayed close to the 1.33 line.

This morning, Asian indices achieved significant gains.

**GOV'T BOND MARKET**

	Yield (%)	Daily chg (bp)	Weekly chg (bp)
US 2Y	0,31	↑ 0	↑ 1
US 10Y	2,63	↑ 5	↓ -1
JP 2Y	0,11	→ 0	↓ -1
JP 10Y	0,76	↓ -1	↓ -3
GER 2Y	0,16	↓ -2	↑ 1
GER 10Y	1,68	↓ -3	↑ 3

**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	0,26	→ 0	↓ 0
US 2Y Swap	0,47	↑ 1	↑ 0
US 5Y Swap	1,53	↑ 1	↓ -2
EUR 3M Euribor	0,23	↓ 0	↓ 0
EUR 2Y Swap	0,56	↑ 0	↓ -1
EUR 5Y Swap	1,20	↓ 0	↓ -2
GB 3M Libor	0,51	→ 0	↑ 0
GB 2Y Swap	0,75	→ 0	↓ -1
GB 5Y Swap	1,53	↓ -2	↓ -3
JP 3M Libor	0,16	→ 0	↓ 0
JP 2Y Swap	0,24	↓ -1	↓ -1
JP 5Y Swap	0,39	↓ -2	↓ -3
CHF 3M Libor	0,02	→ 0	→ 0
CHF 2Y Swap	0,18	↑ 2	↓ -1
CHF 5Y Swap	0,70	↑ 2	↓ -1

**COMMODITIES**

	Close	Daily chg. (%)	Weekly chg. (%)
Oil Brent	109,1	↑ 0,13	↑ 0,86
Gold	1 334	↓ -0,16	↑ 4,08

Source: Reuters, OTP Research

Today's important publications include inflation data, industrial output statistics from the euro zone, the ZEW index from Germany and retail sales data from the USA.

	COUNTRY	DATE	INDICATOR	FACT	CONSENSUS	PREVIOUS
Monday	JP	Q2	GDP Q2 (qoq, annualised, preliminary)	2,6	3,6	4,1
	CH	Jul	Retail sales (y-o-y, %)	2,3	-	1,5
	US	Jul	Federal budget (bn USD)	-97,6	-96,0	116,5
Tuesday	UK	Jul	CPI (y-o-y, %)		2,8	2,9
	EZ	Jul	Industrial production (m-o-m, %)		0,8	-0,3
	DE	Aug	ZEW Economic sentiment index (point)		40,0	36,3
	US	Jul	Retail sales (m-o-m, %)		0,3	0,4

Source: Reuters, OTP Research

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