

Headquarter Treasury Sales

Head of Sales

Marius George Ionescu

+40755 000 437

marius.ionescu@otpbank.ro

Alina Elena Vrabioiu

+4021 307 58 17

alina.vrabioiu@otpbank.ro

Tania Fantana

+4021 307 58 17

tania.fantana@otpbank.ro

Alexandru Tibuleac

+4021 307 58 17

alexandru.tibuleac@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

+40755 000 474

radu.oprea@otpbank.ro



Daily Report – Global markets

STOCK EXCHANGE

	Close	Daily chg. (%)	Weekly chg. (%)
DJIA	16 010	↑ 0,69	↑ 0,84
S&P500	1 796	↑ 0,81	↑ 0,29
Nasdaq100	3 403	↑ 1,06	↓ -0,36
Russell2000	1 120	↑ 1,80	↑ 0,74
Stoxx600	322	↓ -0,15	↓ 0,00
DAX	9 196	↓ -0,07	↑ 0,51
FTSE 100	6 681	↑ 0,00	↓ -0,52
CAC40	4 254	↓ -0,34	↓ -0,70
ATX	2 630	↑ 0,85	↑ 0,83
IBEX35	9 599	↑ 0,42	↓ -1,13
Nikkei 225	15 382	↑ 0,10	↑ 1,42
Hang Seng	23 698	↑ 0,50	↑ 2,89
SSEC	2 196	↓ -0,45	↑ 2,81
SENSEX	20 372	↑ 0,71	↓ -0,13
RTS	1 426	↓ -1,47	↓ -0,60
Bovespa	52 688	↓ -0,65	↓ -1,43

FX MARKET

	Close	Daily chg. (%)	Weekly chg. (%)
EUR/USD	1,3486	↑ 0,04	↓ -0,07
EUR/CHF	1,2315	↑ 0,07	↓ -0,25
USD/GBP	1,6198	↑ 0,58	↑ 0,49
USD/JPY	100,97	↓ -0,18	↑ 0,79
AUD/USD	0,9204	↓ -0,31	↓ -1,75
USD/CAD	1,0534	↑ 0,17	↑ 0,92

RISK INDICATORS

	Close	Daily chg (bp)	Weekly chg (bp)
VIX	12,7	↓ -0,7	↑ 0,3
EMBI+ Spread	287	↓ -6	↓ -5
CDS 5Y PIIS	176	↑ 1	↓ 0
CDS 5Y Italy	161	↑ 1	↓ -3
CDS 5Y Belg.	26	↑ 1	↑ 0
iTraxx 5Y EU	81,2	↓ -1	↓ -3
US TED Spread	16,3	→ 0	↓ 0

Source: Reuters, OTP Research

Summary

- Ukraine has suspended the preparations for signing its association agreement with the European Union, in accordance with Prime Minister Mikola Azarov's order issued on Thursday.
- American indices rose yesterday; the Dow Jones closed at the new record high above 16,000, on the back of better-than-expected labour market statistics.
- After the encouraging close in the USA, Asia's stock markets fared well too, and Europe's indices are also seen in the positive territory this morning.

US indices saw gains yesterday, with the Dow Jones hitting a record high above 16,000, on the heels of better-than-expected labour market statistics. Stock prices were driven chiefly by macroeconomic data; none of the really big companies came up with earnings reports yesterday.

After the favourable close in the USA, Asia also fared well and most of Europe's stock indices are seen in the positive territory this morning.

Ukraine has suspended the preparations for signing its association agreement with the European Union, in line with Prime Minister Mikola Azarov's Thursday order.

The dollar's weakening pushed the EUR/USD near 1.35 on Thursday, and the pair surpassed that level this morning.

GOV'T BOND MARKET

	Yield (%)		Daily chg (bp)		Weekly chg (bp)
US 2Y	0,27	↓	0	↓	-2
US 10Y	2,78	↓	-3	↑	9
JP 2Y	0,10	↑	0	↑	0
JP 10Y	0,64	↑	3	↑	3
GER 2Y	0,12	↓	-1	↑	4
GER 10Y	1,78	↑	4	↑	5

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	0,24	↓	0	↓	0
US 2Y Swap	0,37	↑	2	↓	-1
US 5Y Swap	1,42	↑	0	↑	1
EUR 3M Euribor	0,22	↓	0	→	0
EUR 2Y Swap	0,42	↓	-1	↓	-1
EUR 5Y Swap	1,07	↓	-2	↑	0
GB 3M Libor	0,52	→	0	→	0
GB 2Y Swap	0,80	↓	-1	↓	-3
GB 5Y Swap	1,73	↓	-1	↓	-3
JP 3M Libor	0,14	↓	0	↓	0
JP 2Y Swap	0,18	↓	-1	↓	-3
JP 5Y Swap	0,33	↓	-1	↓	-3
CHF 3M Libor	0,02	↓	0	↓	0
CHF 2Y Swap	0,07	↓	0	↓	0
CHF 5Y Swap	0,58	↓	-2	↓	-2

COMMODITIES

	Close		Daily chg. (%)		Weekly chg. (%)
Oil Brent	109,9	↓	-0,21	↑	1,24
Gold	1 245	↑	0,18	↓	-3,49

Source: Reuters, OTP Research

Markit's purchasing managers' indices, published yesterday, have mostly beaten expectations, as did this morning's release of Germany's IFO business climate index for November.

	COUNTRY	DATE	INDICATOR	FACT	CONSENSUS	PREVIOUS
Thursday	CN	Nov	HSBC BMI (points)	50,4	-	50,9
	DE	Nov	Markit Mfg BMI (points)	52,5	52,0	51,7
	EZ	Nov	Markit Mfg BMI (points)	51,50	51,50	51,30
	US	Nov	Markit Mfg BMI (points)	54,3	52	52
	EZ	Nov	Consumer confidence index (points)	-15,4	-14,0	-14,5
Friday	DE	Nov	IFO business climate index (point)	109,3	107,7	107,4

Source: Reuters, OTP Research

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

FX/FI Strategist
Levente Pápa
papal@otpbank.hu
+36 1 354 7490

Fundamental Analyst
Bálint Szaniszló
szaniszlob@otpbank.hu
+36 1 374 7271

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