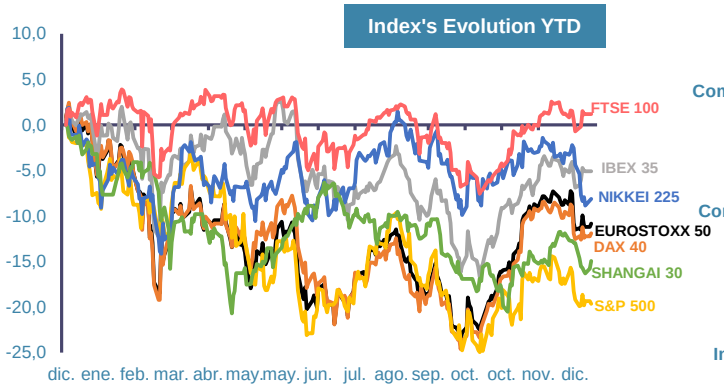
GVC INSTITUTE ECONOMIC RESEARCH

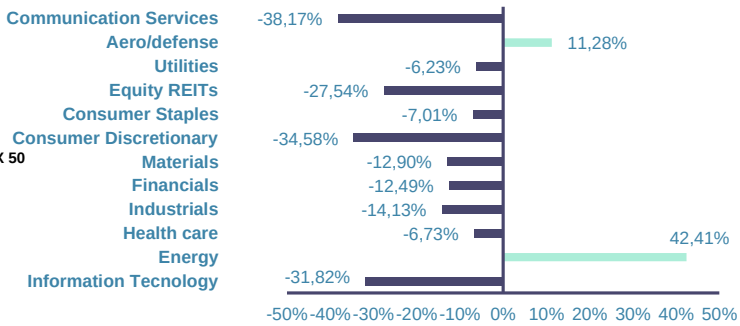
28/12/2022 8:53

DAILY REPORT

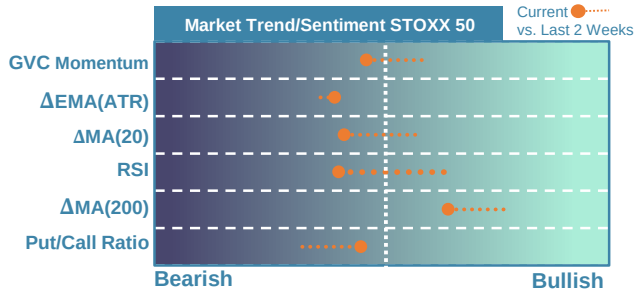
Index's Evolution YTD



MSCI World Sector Evolution YTD



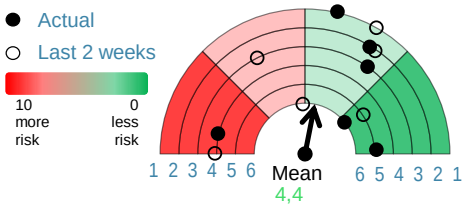
EUROPE



Market Indexs	Last	Daily Var. 22:00 PM	Future 8:53 AM	Yearly Var.
DJ Eurostoxx 50	3.832,89	0,42%	-0,08%	-10,83%
DAX 40	13.995,10	0,39%	0,01%	-11,90%
CAC 40	6.550,66	0,70%	-0,07%	-8,42%
FTSE 100	7.473,01	0,00%	0,52%	1,20%
IBEX 35	8.270,10	0,01%	-0,01%	-5,09%

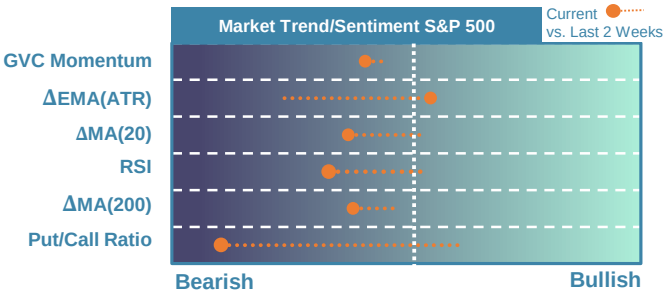
Fixed Income	Last	Daily Var.	Bip Var.	Yearly Var.
Bond Spain 10Y	3,57	2,88%	10,00	500,34%
Bond Germany 10Y	2,51	5,06%	12,10	1.503,91%
Bond U.K. 10Y	3,63	0,00%	0,00	273,87%
High yield (C.S.)	31,30	10,13%	287,80	790,53%

Key Risk Indicators Market



1- GVC Risk
2- VIX Eurostoxx50
3- €/$ Volatility
4- Spread 2Y-10Y
5- Risk premium (Spain/Germany)
6- Brent Volatility

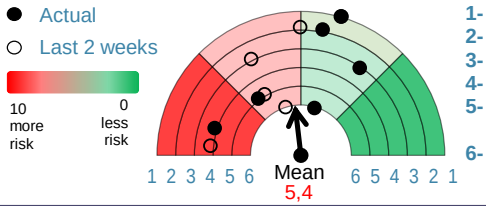
EEUU & ASIA



Market Index	Last	Daily Var. 22:00 PM	Future 8:53 AM	Yearly Var.
DJ Industrial	33.241,56	0,11%	0,23%	-8,52%
S&P 500	3.829,25	-0,40%	0,23%	-19,66%
Nasdaq 100	10.822,51	-1,48%	0,17%	-33,69%
Nikkei 225	26.340,50	0,16%	0,19%	-8,14%
Shanghai 30	3.095,57	0,98%	2,11%	-14,95%

Fixed Income	Last	Daily Var.	Bip Var.	Yearly Var.
Bond EEUU 10Y	3,86	2,96%	11,10	157,54%
Bond Japan 10Y	0,46	3,81%	1,70	561,43%
Bond China 10Y	2,91	0,76%	2,20	4,38%
High yield (C.S.)	21,08	0,06%	1,32	379,90%

Key Risk Indicators Market



1- GVC Risk
2- VIX S&P500
3- ¥/$ Volatility
4- Spread 2Y-10Y
5- Risk premium (USA/Germany)
6- West Texas Volatility

Commodities	Last	Daily Var.	Yearly Var.
Brent Oil	84,33	0,49%	8,42%
Gold	1.823,91	1,43%	0,08%
CRB Index	302,00	0,18%	22,26%
Copper (USD/LBS)	3,84	0,83%	-13,97%

Currency	Last	Daily Var.	Yearly Var.
€/$	1,06	0,34%	-6,35%
¥/$	133,35	0,38%	15,80%
£/€	0,89	0,70%	5,54%
B/$	16.693	-0,83%	-63,99%

Region/ Event	Relevance	Period	Previous	Forecast	Actual	Impact
Pending Sales Change (M.M)	★★	Nov 2022	-4,6	-0,71	-	-

research@gvcinstitute.com