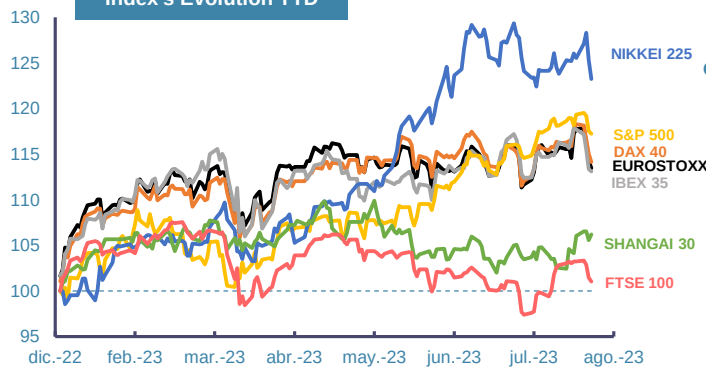
GVC INSTITUTE | ECONOMIC RESEARCH

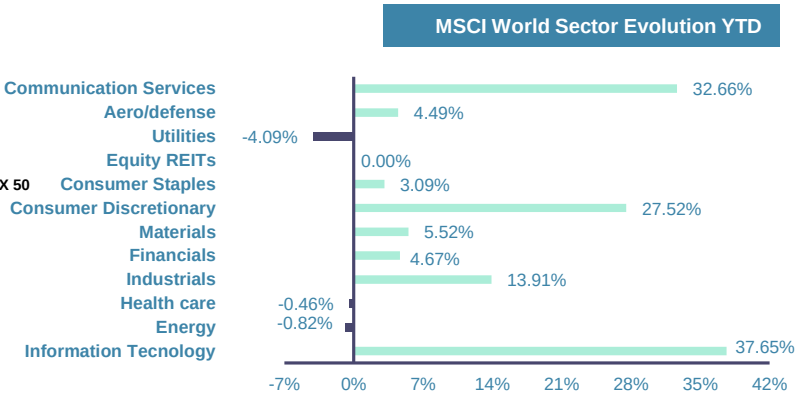
04/08/2023 8:43

DAILY REPORT

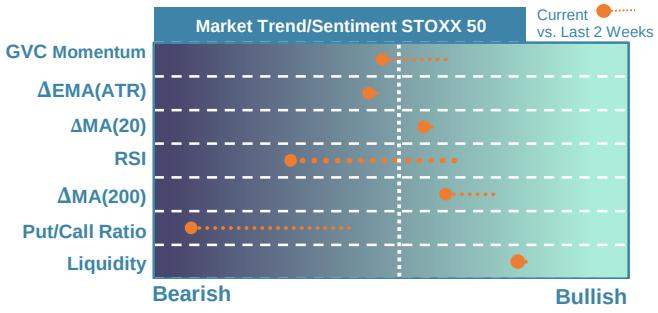
Index's Evolution YTD



MSCI World Sector Evolution YTD



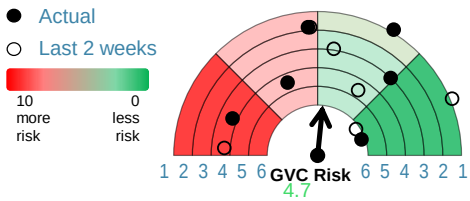
EUROPE



Market Indexs	Last	Daily Var. 22:00 PM	Future 8:43 AM	Yearly Var.
DJ Eurostoxx 50	4,304.63	-0.74%	0.63%	13.47%
DAX 40	15,893.38	-0.79%	0.46%	14.15%
CAC 40	7,260.53	-0.72%	0.48%	12.15%
FTSE 100	7,529.16	-0.43%	0.33%	1.04%
IBEX 35	9,307.10	-0.23%	0.45%	13.10%

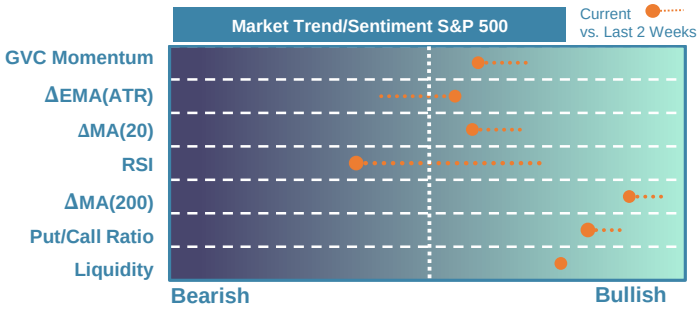
Fixed Income	Last	Daily Var.	Bip Var.	Yearly Var.
Bond Spain 10Y	3.62	1.15%	4.10	-0.77%
Bond Germany 10Y	2.55	1.88%	4.70	-0.31%
Bond U.K. 10Y	4.47	1.52%	6.70	21.86%
H.Yield ICE BofA	380.43	-0.15%	-	5.48%

Key Risk Indicators Market



1- VVIX Eurostoxx50
2- Fixed Income Volatility (MOVE)
3- €/$ Volatility
4- Spread 2Y-10Y
5- Risk premium (Spain/Germany)
6- Brent Volatility

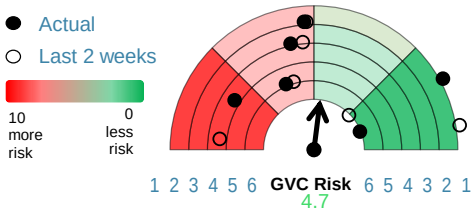
EEUU & ASIA



Market Index	Last	Daily Var. 22:00 PM	Future 8:43 AM	Yearly Var.
DJ Industrial	35,215.89	-0.19%	0.24%	6.24%
S&P 500	4,501.89	-0.25%	0.46%	17.25%
Nasdaq 100	15,353.54	-0.11%	0.68%	40.35%
Nikkei 225	32,192.75	-1.68%	-0.09%	23.24%
Shanghai 30	3,280.46	0.58%	1.21%	6.19%

Fixed Income	Last	Daily Var.	Bip Var.	Yearly Var.
Bond EEUU 10Y	4.19	2.90%	11.80	9.30%
Bond Japan 10Y	0.65	3.69%	2.30	54.79%
Bond China 10Y	2.68	-0.89%	-2.40	-7.25%
H.Yield ICE BofA	1,484.36	-0.26%	-	5.90%

Key Risk Indicators Market



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

Commodities	Last	Daily Var.	Yearly Var.
Brent Oil	85.14	2.33%	-0.90%
Gold	1,936.25	0.09%	6.64%
CRB Index	311.24	0.73%	3.29%
Copper (USD/LBS)	3.91	1.47%	2.61%

Currency	Last	Daily Var.	Yearly Var.
€/$	1.09	0.07%	2.26%
¥/$	142.50	-0.55%	8.55%
£/€	0.86	-0.02%	-2.94%
B/$	29,202	0.19%	76.12%

Region/ Event	Relevance	Period	Previous	Forecast	Actual	Impact
Non-Farm Payrolls	★★★	Jul 2023	209,000	205,200	-	-
Unemployment Rate	★★★	Jul 2023	3.60%	3.58%	-	-
Average Earnings (Y.Y)	★★★	Jul 2023	4.40%	4.22%	-	-
Industrial Output (Y.Y)	★★	Jun 2023	-0.10%	-1.39%	-	-
Industrial Output (Y.Y)	★★	Jun 2023	-3.70%	-1.85%	-	-
Retail Sales (Y.Y)	★★	Jun 2023	-2.90%	-1.40%	-	-
Unemployment Rate	★★★	Jul 2023	3.60%	3.58%	-	-
Retail Sales (M.M)	★★	Jun 2023	0%	0.17%	-	-
S&P Global/CIPS Cons PMI	★★	Jul 2023	48.9	48.27	-	-

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