



### EUROPE

**Market Trend/Sentiment STOXX 50** Current vs. Last 2 Weeks

GVC Momentum: ΔEMA(ATR), ΔMA(20), RSI, ΔMA(200), Put/Call Ratio, Liquidity

Market Index	Last	Daily Var. 22:00 PM	Future 8:14 AM	Yearly Var.
DJ Eurostoxx 50	4,212.59	-1.48%	-0.21%	11.04%
DAX 40	15,571.86	-1.33%	-0.30%	11.84%
CAC 40	7,213.90	-1.59%	0.00%	11.43%
FTSE 100	7,678.62	-0.69%	-0.17%	3.04%
IBEX 35	9,548.90	-1.00%	-0.17%	16.04%

Fixed Income	Last	Daily Var.	Bip Var.	Yearly Var.
Bond Spain 10Y	3.81	1.49%	5.60	4.39%
Bond Germany 10Y	2.75	1.63%	4.40	7.22%
Bond U.K. 10Y	4.30	2.06%	8.70	17.28%
H.Yield ICE BofA	384.74	-0.13%	-	6.67%

**Key Risk Indicators Market**

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

GVC Risk: 3.7

### EEUU & ASIA

**Market Trend/Sentiment S&P 500** Current vs. Last 2 Weeks

GVC Momentum: ΔEMA(ATR), ΔMA(20), RSI, ΔMA(200), Put/Call Ratio, Liquidity

Market Index	Last	Daily Var. 22:00 PM	Future 8:14 AM	Yearly Var.
DJ Industrial	34,070.42	-1.08%	0.18%	2.79%
S&P 500	4,330.00	-1.64%	0.21%	12.78%
Nasdaq 100	14,694.24	-1.84%	0.26%	34.32%
Nikkei 225	32,418.31	-1.37%	-0.65%	24.82%
Shanghai 30	3,084.70	-0.77%	1.51%	-0.15%

Fixed Income	Last	Daily Var.	Bip Var.	Yearly Var.
Bond EEUU 10Y	4.49	2.64%	11.50	17.10%
Bond Japan 10Y	0.76	4.57%	3.30	80.62%
Bond China 10Y	2.68	-0.26%	-0.70	-7.18%
H.Yield ICE BofA	1,490.54	-0.56%	-	6.34%

**Key Risk Indicators Market**

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

GVC Risk: 3.7

Commodities	Last	Daily Var.	Yearly Var.
Brent Oil	93.30	-0.25%	8.60%
Gold	1,919.86	-1.31%	5.74%
CRB Index	321.90	-0.87%	6.83%
Copper (USD/LBS)	3.68	-2.09%	-3.33%

Currency	Last	Daily Var.	Yearly Var.
€/€	1.07	-0.01%	-0.41%
¥/\$	147.57	-0.46%	12.42%
£/€	0.87	0.35%	-2.21%
B/\$	26,564	-2.10%	60.21%

Region/ Event	Relevance	Period	Previous	Forecast	Actual	Impact
Retail Sales (Y.Y)	★★★★	Aug 2023	-3.20%	-1.31%	-1.40%	Low
Composite PMI	★★★★	Sep 2023	46	46.1	-	-
Composite PMI	★★★★	Sep 2023	44.6	44.78	-	-
GDP (f.) (Y.Y)	★★★★	Q2 2023	1.80%	1.80%	-	-
S&P Global Comp. PMI	★★★★	Sep 2023	46.7	46.48	-	-
Composite PMI	★★★★	Sep 2023	48.6	48.81	-	-
S&P Global Mfg. PMI	★★★★	Sep 2023	47.9	47.95	-	-
S&P Global Svcs. PMI	★★★★	Sep 2023	50.5	50.68	-	-