



EUROPE

Market Trend/Sentiment STOXX 50

Current vs. Last 2 Weeks

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

Bearish Bullish

Market Index	Last	Daily Var. 22:00 PM	Future 8:00 AM	Yearly Var.
DJ Eurostoxx 50	4,480.32	0.71%	0.11%	-0.91%
DAX 40	16,683.36	0.77%	0.10%	-0.41%
CAC 40	7,413.25	0.56%	0.00%	-1.72%
FTSE 100	7,487.71	0.35%	0.23%	-3.17%
IBEX 35	9,968.10	1.11%	0.00%	-1.33%

Fixed Income	Last	Daily Var.	Bip Var.	Yearly Var.
Bond Spain 10Y	3.20	-1.20%	-3.90	6.73%
Bond Germany 10Y	2.26	-2.04%	-4.70	11.29%
Bond U.K. 10Y	3.91	-0.59%	-2.30	10.37%
H.Yield ICE BofA	6.39	0.81%	-	1.39%

Key Risk Indicators Market

● Actual
○ Last 2 weeks

10 more risk (red) to 0 less risk (green)

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 Trend/Sentiment S&P 500

Current vs. Last 2 Weeks

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

Bearish Bullish

Market Index	Last	Daily Var. 22:00 PM	Future 8:00 AM	Yearly Var.
DJ Industrial	38,001.81	0.36%	-0.02%	0.83%
S&P 500	4,850.43	0.22%	0.05%	1.69%
Nasdaq 100	17,330.38	0.10%	0.12%	3.00%
Nikkei 225	36,546.95	1.62%	-0.19%	9.21%
Shanghai 30	2,756.34	-2.68%	3.25%	-7.35%

Fixed Income	Last	Daily Var.	Bip Var.	Yearly Var.
Bond EEUU 10Y	4.10	-0.93%	-3.84	6.04%
Bond Japan 10Y	0.65	-1.66%	-1.10	4.48%
Bond China 10Y	2.50	-0.32%	-0.80	-3.18%
H.Yield ICE BofA	7.62	1.05%	-	4.22%

Key Risk Indicators Market

● Actual
○ Last 2 weeks

10 more risk (red) to 0 less risk (green)

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

Commodities

Commodities	Last	Daily Var.	Yearly Var.
Brent Oil	80.06	1.91%	3.92%
Gold	2,021.91	-0.26%	-2.11%
CRB Index	306.05	0.64%	1.54%
Copper (USD/LBS)	3.76	-0.61%	-3.26%

Currency

Currency	Last	Daily Var.	Yearly Var.
€/\$	1.09	-0.14%	-1.40%
¥/\$	148.15	0.00%	5.08%
£/€	0.86	-0.27%	-1.22%
B/\$	39,549.58	-4.95%	-5.86%

Region/ Event	Relevance	Period	Previous	Forecast	Actual	Impact
Consumer Confid. Flash	★★★★	Jan 2024	-15	-14.19	-	-