



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

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

Market Index	Last	Daily Var. 22:00 PM	Future 8:55 AM	Yearly Var.
DJ Eurostoxx 50	4,564.11	2.20%	0.02%	0.94%
DAX 40	16,889.92	1.58%	-0.16%	0.83%
CAC 40	7,455.64	0.92%	-0.09%	-1.16%
FTSE 100	7,527.67	0.56%	-0.14%	-2.66%
IBEX 35	9,974.00	1.16%	-0.12%	-1.27%

Fixed Income	Last	Daily Var.	Bip Var.	Yearly Var.
Bond Spain 10Y	3.26	-0.40%	-1.30	8.60%
Bond Germany 10Y	2.34	-0.60%	-1.40	15.08%
Bond U.K. 10Y	4.01	0.55%	2.20	13.34%
H.Yield ICE BofA	6.39	0.58%	-	0.44%

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

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

Market Index	Last	Daily Var. 22:00 PM	Future 8:55 AM	Yearly Var.
DJ Industrial	37,806.39	-0.26%	0.27%	0.31%
S&P 500	4,868.55	0.08%	0.10%	2.07%
Nasdaq 100	17,499.30	0.55%	0.08%	4.00%
Nikkei 225	36,226.48	-0.80%	-0.14%	8.25%
Shanghai 30	2,820.77	1.80%	1.92%	-5.18%

Fixed Income	Last	Daily Var.	Bip Var.	Yearly Var.
Bond EEUU 10Y	4.18	0.98%	4.03	8.02%
Bond Japan 10Y	0.72	6.84%	4.60	15.04%
Bond China 10Y	2.52	0.32%	0.80	-2.40%
H.Yield ICE BofA	7.63	0.34%	-	3.67%

Commodities

Commodities	Last	Daily Var.	Yearly Var.
Brent Oil	80.04	0.62%	3.89%
Gold	2,013.60	-0.62%	-2.51%
CRB Index	310.77	1.05%	3.11%
Copper (USD/LBS)	3.89	2.44%	-0.12%

Currency

Currency	Last	Daily Var.	Yearly Var.
€/\$	1.09	0.29%	-1.38%
¥/\$	147.55	-0.49%	4.66%
£/€	0.85	-0.06%	-1.37%
B/\$	40,148.11	1.19%	-4.43%

Region/ Event	Relevance	Period	Previous	Forecast	Actual	Impact
Initial Jobless	★★★★	W 20 Jan	187	199.6	-	-
ECB Deposit Rate	★★★★	Jan 2024	4%	4%	-	-
ECB Refinancing Rate	★★★★	Jan 2024	4.50%	4.50%	-	-
Ifo Business Climate	★★★★	Jan 2024	86.4	86.61	-	-
Ifo Curr Conditions	★★★★	Jan 2024	88.5	88.6	-	-
Ifo Expectations	★★★★	Jan 2024	84.3	84.64	-	-
Durable Goods	★★★★	Dec 2023	5.40%	1.81%	-	-
New Home Sales-Units	★★★★	Dec 2023	0.59M	0.64M	-	-
GDP Advance	★★★★	Q4 2023	4.90%	1.83%	-	-