

## WEEKLY REPORT

lunedì 26 luglio 2010

### Newsflow

- **FX: l'euro-\$ chiude laterale**
- **Conto alla rovescia per gli stress test**
- **WS passa al setaccio le trimestrali**
- **Lavoro e "mattoni" preoccupano la Fed**
- **Tasso Euribor 3-mesi ai massimi 11mesi**
- **Cina supera USA nel consumo energia**

### FOCUS

WEEKLY	lun 19	mar 20	mer 21	gio 22	ven 23		
<b>Bond-Market</b>						Performance	Yield
Schatze 2 Y	109,14	109,23	109,33	109,39	109,30	0,07%	0,76%
Bobl 5 Y	119,93	120,08	120,22	120,23	119,96	-0,23%	1,69%
Bund 10 Y	128,73	128,90	128,91	128,69	128,33	-0,64%	2,73%
Buxl 30 Y	111,18	111,46	111,48	111,08	110,72	-0,88%	3,39%
Btp fut 10 Y	114,84	115,29	115,40	115,42	115,42	0,61%	4,02%
T-bond fut 2 Y	109,47	109,51	109,55	109,52	109,48	0,01%	0,58%
T-bond fut 5 Y	119,02	119,19	119,34	119,23	118,98	-0,09%	1,72%
T-bond fut 10 Y	123,03	123,23	123,50	123,17	122,67	-0,43%	2,98%
T-bond fut 30 Y	127,59	127,97	128,84	128,09	127,16	-0,73%	4,00%
						Performance	
<b>Equity-Market</b>						Weekly	Year-to-date
S&P500	1.071	1.083	1.070	1.094	1.103	3,55%	-1,12%
Dow Jones	10.154	10.230	10.121	10.322	10.425	3,24%	-0,03%
Nasdaq100	1.819	1.841	1.817	1.863	1.875	3,99%	0,01%
Nikkei	chiuso	9.300	9.279	9.221	9.431	0,24%	-9,89%
Eurostoxx50	2.635	2.627	2.640	2.714	2.719	2,78%	-8,29%
FTSEMIB (Italia)	20.118	19.985	20.138	20.694	20.604	2,20%	-11,37%
Dax (Germania)	6.009	5.967	5.990	6.142	6.166	2,09%	3,51%
Cac (Francia)	3.486	3.468	3.494	3.601	3.607	3,05%	-8,37%
FTSE (UK)	5.148	5.139	5.215	5.314	5.313	2,98%	-1,85%
SMI (Svizzera)	6.157	6.123	6.133	6.194	6.201	0,27%	-5,27%
Bovespa (Brasile)	63.297	64.463	64.477	65.748	66.323	6,39%	3,94%
Micex Russia	1.337	1.329	1.355	1.381	1.381	4,02%	-13,00%
Hang Seng China	11.311	11.507	11.690	11.755	11.916	4,34%	-21,78%
Sensex India	17.928	17.878	17.977	18.113	18.131	0,98%	3,63%
<b>FX-Market</b>						Weekly	Year-to-date
Eur-\$	1,2942	1,2880	1,2754	1,2893	1,2909	-0,16%	-9,75%
\$-Jpy	86,69	87,51	87,05	86,95	87,46	1,03%	-6,36%
<b>Commodity-Market</b>						Weekly	Year-to-date
CRB Index	261,2	261,5	261,5	266,9	266,6	1,68%	-5,91%
Crude-Oil Nymex	76,54	77,44	76,56	79,30	78,98	3,91%	-0,48%
Gold	1.181,9	1.191,7	1.191,8	1.195,6	1.187,8	-0,03%	8,70%
<b>Corporate-Market</b>						Weekly	Year-to-date
Itraxx Crossover Euro	507,4	502,0	488,4	481,1	474,3	-5,52%	9,72%
<b>Real-Estate-Market</b>						Weekly	Year-to-date
Euro-REIT	1.182	1.186	1.209	1.235	1.251	6,02%	-0,46%
USA-REIT	156,4	159,5	155,8	162,0	163,6	6,12%	11,58%