

DAILY REPORT

giovedì 29 luglio 2010

FINANCIAL MARKETS

EQUITY Market				COMMODITY Market			
	PX Last	Daily%Chg	Chg%YTD		PX Last	Daily%Chg	Chg%YTD
S&P500	1.106	-0,69%	-0,8%	Commodity Res. Bureau	266,16	0,64%	-6,1%
Nasdaq100	1.873	-0,86%	0,7%	WTI Crude Oil	77,08	0,12%	-2,9%
Dow Jones	10.498	-0,38%	0,7%	Gasoline	206,38	0,02%	0,6%
DJ Euro Stoxx 50	2.766	-0,12%	-6,7%	Heating Oil	200,12	0,24%	-5,6%
Amsterdam	335	-0,90%	-0,1%	Natural Gas	4,72	0,11%	-15,2%
Atene	1.688	-0,26%	-23,1%	Corn	378,50	0,60%	-8,7%
Francoforte	6.179	-0,46%	3,7%	Rice	10,06	-0,84%	-30,9%
Helsinki	6.685	0,08%	3,5%	Soybean	1014,75	0,42%	-2,4%
Londra	5.320	-0,86%	-1,7%	Wheat	621,00	0,89%	14,7%
Madrid	10.644	-0,01%	-10,9%	Gold	1.165,20	0,41%	6,3%
Milano	21.082	-0,36%	-9,3%	Silver	17,58	0,77%	4,5%
Parigi	3.670	0,11%	-6,8%	Aluminum	2.057	0,62%	-6,6%
Stoccolma	1.051	-0,80%	10,4%	Copper	7.156	1,59%	-2,7%
Zurigo	6.277	0,04%	-4,1%	Lead	2.001	2,03%	-16,9%
NIKKEI 225	9.691	-0,64%	-8,1%	Nickel	20.352	-0,69%	10,2%
Hang Seng CHINA	11.929	-0,37%	-6,8%	Tin	19.522	1,07%	15,6%
Sensex INDIA	17.925	-0,18%	2,6%	Zinc	1.934	2,38%	-23,7%
S&P/ASX Sidney	4.524	-0,13%	-7,1%	Cocoa	3.010	1,01%	-8,5%
IBOV Bovespa	66.808	0,20%	-2,6%	Coffee	167,40	2,23%	23,1%
BOND Market				World Crude Oil Market			
	PX Last	Daily%Chg	Chg%YTD		PX Last	Chg% 1m	Chg% 1yr
2Y Note USA	109,45	0,01%	2,4%	Total Demand	86,40	0,10%	2,0%
5Y Note USA	119,21	0,07%	6,3%	Total Supply	86,60	-0,70%	2,7%
10Y Note USA	122,97	0,09%	9,2%	OPEC	34,90	0,01%	2,0%
T-bond 30Y USA	127,03	0,15%	12,9%	Indicators Commodities			
Schatze 2Y Euro	109,09	0,03%	1,7%		PX Last	Daily%Chg	Chg%YTD
Bobl 5Y Euro	119,57	0,10%	4,9%	Crack Spread 3:2:1	9,16	-0,25%	18,4%
Bund 10Y Euro	127,81	0,09%	7,1%	Baltic Dry Index	1.901	1,71%	-36,7%
Buxl 30Y Euro	109,24	-0,40%	14,2%	Gold/Silver Ratio	66,40	-0,82%	
BTP 10Y ITA	113,16	-0,14%	0,1%	REAL-ESTATE Market			
Long Gilt Future	119,96	0,19%	4,9%		PX Last	Daily%Chg	Chg%YTD
JPY 10Y Bond	141,53	-0,17%		BBG Reit USA	167,4	-0,26%	14,2%
2Y Swap USA	0,79%	0,06%	-44,6%	EPRA Reit Euro-Zone	1.262	-0,68%	0,4%
2Y Swap Euro	1,46%	-0,71%	-22,3%	FTSE350 Reit UK	319	-0,94%	-8,1%
2Y Swap UK	1,48%	0,00%	-25,9%	Topix Reit Japan	711	-1,14%	-12,3%
2Y Swap Japan	0,44%	-1,67%	-4,8%	EURO: CDS Market			
FX Market					PX Last	Chg Net 5d	Chg Net YTD
	PX Last	Daily%Chg	Chg%YTD	Investment Grade	106	-9	30
Dollar Index	81,97	-0,27%	5,3%	High Vol	153	-18	43
\$-Chinese Yuan	6,78	0,02%	0,1%	Crossover	443	-39	10
Euro-Chinese Yuan	8,82	-0,12%	1,6%	U.S.A: CDS Market			
Euro-\$	1,3014	0,15%	-9,1%		PX Last	Chg Net 5d	Chg Net YTD
Euro-Gbp	0,8330	0,01%	-6,5%	Investment Grade	105	-4	20
Eur-Yen	113,47	0,18%	-17,4%	High Vol	146	-14	-1
\$-Yen	87,19	0,32%	-6,7%	High Yield	560	-22	43
Gbp-\$	1,5622	0,15%	-3,4%	Indicators Bond Market			
Euro-SwissFranc	1,3739	-0,06%	-8,0%		PX Last	Chg Net 1d	Chg Net YTD
\$-Indian Rupiah	46,64	0,27%	0,2%	Spread 2yr ITA-GER	87	2	66
				Spread 5yr ITA-GER	100	1	62
				Spread 10yr ITA-GER	123	3	48

HOT-NEWSFLOW

- 1) BN 7:37 *CAP GEMINI RAISES 2010 OPERATING MARGIN FORECAST TO ABOVE 6.5%
- 2) BN 7:33 *STATOIL 2Q NET NK3.6 BLN; ANALYST EST. NK11.1 BLN :STL NO
- 3) BN 7:32 *BAYER CONFIRMS FULL-YEAR FORECAST :BAYN GR
- 4) BN 7:32 *BAYER 2Q NET INCOME EU525 MLN; ANALYST ESTIMATE EU776 MLN
- 5) BN 7:31 *SOLVAY 2Q EBIT EX-ITEMS EU183 MLN; ANALYST EST. EU132.1 MLN
- 6) BN 7:30 *TSMC SECOND-QUARTER NET NT\$40.3 BLN; ANALYST EST. NT\$36.5 BLN
- 7) BN 7:30 *FRANCE TELECOM TO PAY EU1.40/SHARE ANNUAL DIVIDEND THROUGH 2012
- 8) BN 7:29 *SANOFI 2Q ADJ NET INCOME EU2.48 BLN; ANALYST EST EU2.31 BLN
- 9) BN 7:23 *TELEFONICA 2Q NET EU2.12 BLN; ANALYST ESTIMATE EU1.94 BLN
- 10) BN 7:04 *BASF 2Q NET EU1.18 BLN; ANALYST EST. EU1.07 BLN :BAS GR
- 11) BN 7:02 *MERCK KGAA 2Q CORE EPS EU1.44 SHR; ANALYST EST EU1.36 :MRK GR
- 12) BN 6:59 *HYUNDAI MOTOR 2Q NET 1.39 TLN WON; ANALYST EST. 1.13 TLN WON
- 13) BN 5:59 *FITCH DOWNGRADES VIETNAM TO 'B+'; OUTLOOK STABLE
- 14) BN 7/28 *AVIS SUBMITS BID FOR DOLLAR THRIFTY AT \$46.50 A SHARE :CAR US
- 15) BN 7/28 *SANOFI BOARD SAID TO SUPPORT GENZYME BID OF UP TO \$70/SHARE
- 16) BN 7/28 *NEW ZEALAND RAISES KEY INTEREST RATE TO 3.00% FROM 2.75%
- 17) BN 7/28 *VETERANS AFFAIRS TO INVESTIGATE FALLEN SOLDIERS' DEATH BENEFITS
- 18) BN 7/28 *VISA 3Q EPS 97C, EST. 93C :V US
- 19) BN 7/28 *FED: MANUFACTURING EXPANDED, WHILE SOME DISTRICTS NOTED SLOWING
- 20) BN 7/28 *FED'S BEIGE BOOK SAYS ECONOMIC RECOVERY SLOWED IN SOME AREAS

WORLD

- 5) ⑥ Sanofi-Aventis Board Is Said to Support Genzyme Bid of Up to \$18.7 Billion
- 6) ⑥ Panasonic Said to Plan Bid for Rest of Sanyo, Electric Units; Shares Drop
- 7) ⑥ Most Asian Stocks Drop, Yen Advances on Concern Economic Growth May Slow
- 8) ⑥ Taiwan Semiconductor Profit Rises 65% on Phone, Computer Component Demand
- 9) ⑥ Kazakhstan Turns to Sukuk After Eurobond Offering Dropped: Islamic Finance
- 10) ⑥ Volatility Trade Buffett Embraced Backfires for Wall Street Hedge Experts
- 11) ⑥ BP May Sell Venezuela Oil Stakes to Its Russian Venture TNK-BP, PDVSA Says
- 12) ⑥ Portugal Telecom Squeezes \$2.3 Billion Out of Alierta to Close Vivo Deal
- 13) ⑥ Sprecher Turns Collapse Into ICE \$10 Trillion Swaps Empire CME Must Resist
- 14) ⑥ Russia Sells Longest-Maturity Ruble Bonds Since September as Yields Recede
- 15) ⑥ Jobless Make California Court Companies From Korea to Croatia as Employers
- 16) ⑥ Fallen Soldiers' Families Denied Cash Payout as Life Insurers Boost Profit

ITALY

- 4) NS5 7:56 La Stampa: Cattedre ai parenti, a Torino il Politecnico vara il
- 5) NS5 7:52 Milano Finanza: I tagli Telecom finiscono in cedola
- 6) NS5 7:52 Milano Finanza: Verdini attacca, la mia banca è sana
- 7) NYT 7:41+World Briefing | Europe: Italy: Austerity Package Wins Vote of
- 8) NS5 7:38 Milano Finanza: Eni ed Enel zavorrano il semestre Cdp
- 9) NS5 7:38 Milano Finanza: B. Akros, boom dell'attività su titoli esteri
- 10) NS5 7:38 Milano Finanza: Impregilo sfreccia sulle autostrade colombiane
- 11) NS5 7:06 Milano Finanza: Sciopero a oltranza a Piaggio Aero
- 12) NS5 7:06 Milano Finanza: La crisi mina i conti Finmeccanica
- 13) NS5 7:06 Milano Finanza: Dalla Banca Mondiale 45 milioni per Piaggio
- 14) NS5 7:06 Milano Finanza: Un falso problema il nodo delle quote in Bankita
- 15) NS5 6:57 La Stampa: Da Fini offerta di pace a Berlusconi "Dopo il conflit
- 16) NS5 6:56 La Stampa: Berlusconi: ormai per Fini è tardi
- 17) NS5 6:51 Milano Finanza: Frattini alla guida del Comitato Olimpico Roma 2
- 18) NS5 6:51 Milano Finanza: Google vorace adesso incombe su Facebook
- 19) NS5 6:35 Milano Finanza: Rcs torna al profitto e lievita in borsa
- 20) NS5 6:35 Milano Finanza: Eni replica l'acconto da 50 cent