

## WEEKLY REPORT

lunedì 6 febbraio 2012

### Newsflow

- **FX: l'euro-\$ chiude l'ottava laterale**
- **SX5E, in rialzo, scommette su istituzioni**
- **S&P500: si muove in rialzo coi payrolls**
- **USA: non-farm-payrolls a +243mila**
- **Euro: gli spreads si restringono**
- **Prosegue la corsa rialzista dell'oro**

### FOCUS

WEEKLY	lun 30	mar 31	mer 1	gio 2	ven 3		
<b>Bond-Market</b>						Performance	Yield
Schatz 2 Y	110,41	110,43	110,40	110,34	110,35	-0,02%	0,20%
Bobl 5 Y	125,48	125,62	125,41	125,27	124,98	-0,18%	0,86%
Bund 10 Y	139,67	139,72	139,24	139,08	138,32	-0,41%	1,91%
Buxl 30 Y	127,06	127,08	126,90	126,36	125,28	-0,16%	2,53%
Btp fut 10 Y	98,70	99,41	101,84	102,31	101,63	1,61%	5,70%
T-bond fut 2 Y	110,40	110,38	110,37	110,37	110,33	-0,06%	0,23%
T-bond fut 5 Y	123,97	124,05	124,00	124,05	123,71	-0,15%	0,77%
T-bond fut 10 Y	132,03	132,25	131,98	132,17	131,33	-0,30%	1,92%
T-bond fut 30 Y	158,72	159,97	157,88	158,06	154,63	-1,30%	3,11%
						Performance	
<b>Equity-Market</b>						Weekly	Year-to-date
S&P500	1.313	1.312	1.324	1.326	1.345	2,17%	6,94%
Dow Jones	12.654	12.633	12.716	12.705	12.862	1,59%	5,28%
Nasdaq100	2.465	2.468	2.488	2.496	2.529	2,74%	11,54%
Nikkei	8.793	8.803	8.810	8.877	8.832	-0,11%	5,60%
Eurostoxx50	2.405	2.417	2.471	2.478	2.515	3,22%	8,57%
FTSEMIB (Italia)	15.753	15.828	16.265	16.277	16.440	3,09%	8,95%
Dax (Germania)	6.444	6.459	6.617	6.656	6.767	3,91%	14,72%
Cac (Francia)	3.266	3.299	3.367	3.377	3.428	3,29%	8,48%
FTSE (UK)	5.671	5.682	5.791	5.796	5.901	2,92%	5,90%
SMI (Svizzera)	5.971	5.970	6.070	6.064	6.153	1,99%	3,66%
Bovespa (Brasile)	62.770	63.072	64.567	64.593	65.217	3,68%	14,91%
Micex Russia	1.496	1.514	1.539	1.542	1.565	3,77%	11,51%
Hang Seng China	11.146	11.299	11.254	11.583	11.606	2,37%	16,50%
Sensex India	16.863	17.194	17.301	17.432	17.605	2,67%	14,69%
<b>FX-Market</b>						Weekly	Year-to-date
Eur-\$	1,3144	1,3084	1,3161	1,3144	1,3158	-0,47%	-1,88%
\$-Jpy	76,35	76,27	76,20	76,22	76,60	-0,13%	0,08%
<b>Commodity-Market</b>						Weekly	Year-to-date
CRB Index	313,9	312,3	311,5	310,9	314,2	-1,13%	2,92%
Crude-Oil Nymex	98,78	98,48	97,61	96,36	97,84	-1,73%	0,74%
Gold	1.731,0	1.737,8	1.747,1	1.756,8	1.737,9	0,33%	10,56%
<b>Corporate-Market</b>						Weekly	Year-to-date
Itraxx Crossover Euro	470,3	457,9	428,0	423,3	397,7	-10,93%	-31,17%
<b>Real-Estate-Market</b>						Weekly	Year-to-date
Euro-REIT	1.267	1.272	1.299	1.296	1.303	1,65%	7,00%
USA-REIT	201,3	202,2	204,1	204,4	207,6	2,16%	9,11%