

FUNZIONE FINANZA PROPRIETARIA

WEEKLY REPORT

lunedì 15 gennaio 2018

FINANCIAL MARKETS

	PX Last	CHG_PCT_5D	CHG_PCT_1M	CHG_PCT_YTD	CHG_PCT_1YR	Volatility 30d	RSI 14d
Bond Market							
Future US 10 YRS	122,94	-0,47%	-1,2%	-0,9%	-	3%	33
Future UK 10 YRS	123,60	-0,84%	-0,9%	-1,2%	-	6%	40
Future GER 10 YRS	160,38	-0,75%	-1,8%	-0,8%	-	4%	32
Future ITA 10 YRS	136,32	0,10%	-1,6%	0,1%	-	6%	44
Future JAP 10 YRS	150,48	-0,16%	-0,3%	-0,2%	-	1%	38
Equity Market							
MSCI WORLD	2.185	1,33%	4,8%	3,9%	22,2%	5%	89
MSCI USA	2.651	1,56%	4,1%	4,2%	22,4%	6%	83
MSCI EUROPE	135	0,34%	2,6%	2,4%	8,5%	8%	65
MSCI EURO AREA	131	0,37%	2,5%	3,4%	12,5%	9%	63
MSCI ASIA PACIFIC	181	0,90%	6,4%	4,1%	28,9%	8%	81
MSCI EMERGING MARKETS	1.208	0,60%	8,0%	4,3%	34,8%	10%	76
MSCI AMERICA LATINA	2.987	0,60%	10,0%	5,6%	23,2%	16%	71
S&P500	2.786	1,57%	4,1%	4,2%	22,5%	6%	83
NASDAQ COMPOSITE	7.261	1,74%	4,7%	5,2%	30,3%	9%	79
DOW JONES	25.803	2,01%	4,7%	4,4%	29,8%	6%	86
DJ EUROSTOXX50	3.613	0,14%	1,5%	3,1%	8,7%	12%	57
DAX (Germany)	13.245	-0,56%	1,1%	2,5%	13,9%	12%	55
CAC (France)	5.517	0,85%	3,1%	3,8%	12,1%	11%	63
FTSEMIB (Italy)	23.430	2,93%	6,0%	7,2%	20,1%	15%	71
IBEX (Spain)	10.462	0,49%	3,1%	4,2%	10,0%	11%	65
FTSE (United Kingdom)	7.779	0,70%	3,8%	1,2%	6,0%	7%	72
NIKKEI (Japan)	23.654	-0,26%	5,2%	4,2%	23,0%	15%	67
SHANGHAI SHENZEN (China)	4.225	2,08%	6,1%	4,8%	27,3%	13%	70
SENSEX (India)	34.592	1,28%	4,2%	2,4%	28,0%	8%	71
BOVESPA (Brazil)	79.349	0,35%	9,3%	3,9%	24,7%	15%	70
MICEX (Russia)	2.262	2,49%	6,1%	7,8%	3,6%	14%	76
FX Market							
Dollar Index	90,97	-1,06%	-3,3%	-1,4%	-10,2%	6%	27
EURO-\$	1,2202	1,44%	3,9%	1,7%	15,1%	7%	71
EURO-GBP	0,8889	0,27%	0,7%	0,0%	0,9%	5%	53
EURO-YEN	135,50	-0,38%	2,2%	0,0%	10,5%	8%	56
GBP-\$	1,3728	1,16%	3,2%	1,7%	14,1%	7%	71
-\$-YEN	111,06	-1,76%	-1,6%	-1,7%	-3,0%	6%	30
Commodity Market							
CRB Index	196,06	1,35%	6,2%	1,1%	0,8%	10%	70
CRUDE OIL WTI	64,30	4,65%	12,3%	6,5%	22,9%	18%	79
GOLD	1.334,90	0,95%	7,0%	2,5%	12,2%	8%	77
Corporate Bond Market							
Emissioni in USD	OAS*						
Investment Grade	95	-	-	-	-	-	-
High Yield	333	-	-	-	-	-	-
Emissioni in EURO	OAS*						
Investment Grade	82	-	-	-	-	-	-
High Yield	263	-	-	-	-	-	-
*OAS = spread vs tassi governativi di riferimento							
Real Estate Market							
US REIT	272	-2,95%	-6,2%	-5,0%	-1,0%	11%	25
EURO REIT	2.209	-2,13%	0,1%	-1,6%	9,9%	11%	47