

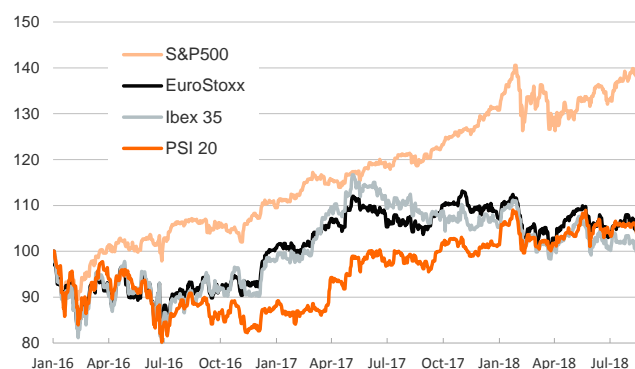
- ▶ Financial markets exhibited a pessimistic mood as stock markets suffered a broad decline across advanced and emerging economies.
- ▶ In fixed-income markets, yields on U.S. and German sovereign yields edged down and Eurozone peripheral spreads rose. In FX markets, the euro fluctuated around \$1.13-1.14.
- ▶ Among emerging-economy currencies, the Turkish lira gained after the country's banking regulator moved to deter short-selling in the currency.
- ▶ In oil markets, the barrel of Brent declined towards \$70. According to data released by the U.S. Department of Energy yesterday, U.S. crude oil inventories increased by 6.8 million barrels in the week ending on August 10.

Interest Rates (%)	8/15	8/14	Daily Change (basis points)	Weekly Change (basis points)	YTD (basis points)	YoY Change (basis points)
Eurozone						
ECB - Official Interest Rate (Refi)	0.00	0.00	0	0	0	0
Eonia	-0.36	-0.36	0	-1	-2	0
Swap Eonia (10Y)	0.65	0.67	-2	-7	-4	2
3 months (Euribor)	-0.32	-0.32	0	0	1	1
12 months (Euribor)	-0.17	-0.17	0	1	2	-1
Germany - 2-Year Bond	-0.65	-0.64	-1	-5	-2	6
Germany - 10-Year Bond	0.30	0.33	-2	-9	-12	-14
France - 10-Year Bond	0.67	0.68	-1	-6	-11	-7
Italy - 10-Year Bond	3.16	3.02	14	25	116	112
Spain - 10-Year Bond	1.45	1.41	4	4	-12	-1
Portugal - 10-Year Bond	1.85	1.82	3	8	-10	-99
Risk premium - Spain (10Y)	115	109	6	14	1	13
Risk premium - Portugal (10Y)	154	149	5	17	3	-84
US						
Fed - Upper Bound	2.00	2.00	0	0	50	75
3 months (Libor)	2.32	2.32	0	-2	63	100
12 months (Libor)	2.81	2.81	0	-2	70	107
2-Year Bond	2.61	2.64	-3	-6	73	128
10-Year Bond	2.86	2.90	-4	-10	45	64
Stock Markets	8/15	8/14	Daily Change (%)	Weekly Change (%)	YTD (%)	YoY Change (%)
CaixaBank	3.75	3.82	-1.9	-5.6	-3.7	-16.2
BPI	1.45	1.45	0.0	-0.3	23.6	35.4
Ibex 35	9387	9507	-1.3	-3.7	-6.5	-11.0
PSI 20	5417	5505	-1.6	-3.9	0.5	3.0
MIB	20906	20906	0.0	-4.1	-4.3	-4.9
DAX	12163	12359	-1.6	-3.7	-5.8	-0.8
CAC 40	5305	5403	-1.8	-3.6	-0.1	2.5
Eurostoxx50	3359	3409	-1.5	-3.9	-4.1	-3.6
FTSE 100	7498	7612	-1.5	-3.6	-2.5	0.9
S&P 500	2818	2840	-0.8	-1.4	5.4	14.2
Nasdaq	7774	7871	-1.2	-1.4	12.6	22.5
Nikkei 225	22204	22356	-0.7	-1.9	-2.5	12.5
MSCI Emerging Index	1023	1043	-1.8	-5.2	-11.7	-3.5
Shanghai	2723	2781	-2.1	-0.8	-17.7	-16.1
VIX Index	14.64	13.31	10.0	34.9	32.6	24.7
Currencies	8/15	8/14	Daily Change (%)	Weekly Change (%)	YTD (%)	YoY Change (%)
EUR/USD	1.135	1.134	0.0	-2.3	-5.5	-3.6
EUR/GBP	0.89	0.89	0.2	-0.9	0.6	-2.1
EUR/CHF	1.13	1.13	0.0	-2.3	-3.7	-0.8
USD/JPY	110.74	111.15	-0.4	-0.2	-1.7	0.5
USD/CNY	6.93	6.88	0.7	1.5	6.6	3.6
USD/MXN	19.14	18.88	1.4	3.6	-2.6	8.4
Commodities	8/15	8/14	Daily Change (%)	Weekly Change (%)	YTD (%)	YoY Change (%)
Global Commodities Index	82.2	83.8	-1.9	-3.5	-6.8	-0.5
Brent (US\$/barrel)	70.8	72.5	-2.3	-2.1	5.8	40.8
Gold (US\$/ounce)	1174.9	1194.1	-1.6	-3.2	-9.8	-8.4
Metal Index	191.0	199.2	-4.1	-6.9	-17.0	-8.2
Agricultural Index	249.9	253.2	-1.3	-3.0	-2.0	-0.9

Note (*): one more day for Asian stock markets

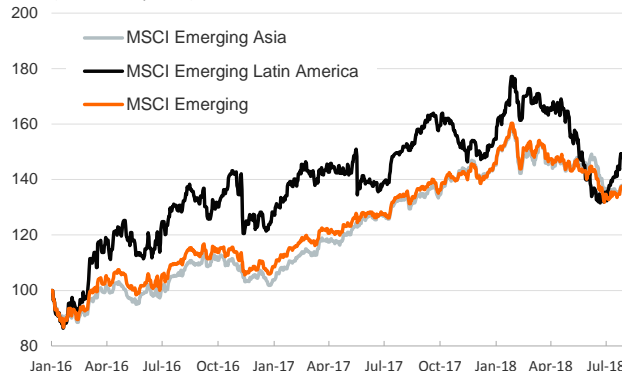
Main advanced stock markets

Index (100=January 2016)



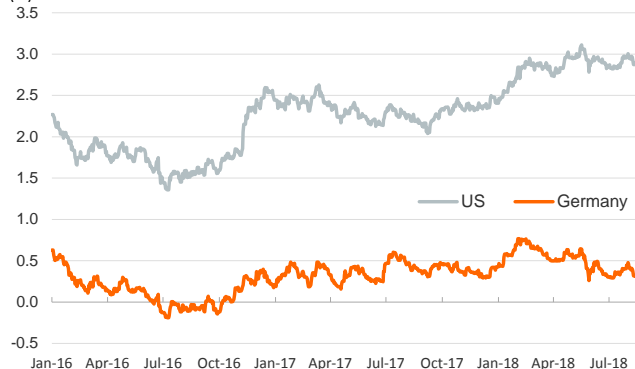
Emerging economies stock markets

Index (100=January 2016)



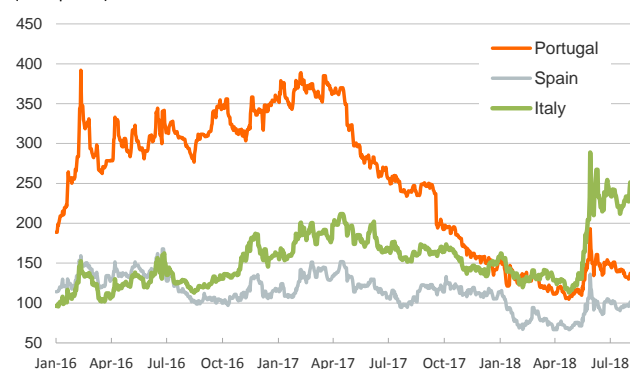
Yield on 10-year public debt: U.S. and Germany

(%)



Risk Premium on 10-year debt: Italy, Spain and Portugal

(basis points)



Exchange rate: EUR/USD

(Dollars per euro)



Exchange rate: emerging economies index

(Index (100= January 2016))



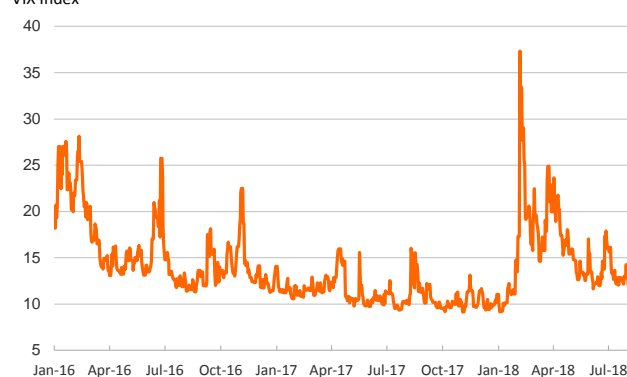
Brent oil price

(US\$/barrel)



Implied volatility on US stock markets

VIX Index



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