

- ▶ In yesterday's mixed trading session, the Eurostoxx50 posted a 0.3% loss and European sovereign bond yields edged up as data showed a deterioration of consumer confidence in the euro area. In particular, the index published by the European Commission fell from -13.9 in September to -15.5 in October.
- ▶ In Germany, bond yields edged up and the DAX fell 0.1% following a deterioration in consumer confidence: Germany's forward-looking confidence index for November fell to -3.1, from -1.7 in October.
- ▶ On the other side of the Atlantic, the S&P 500 rose and the U.S. Treasury yield curve steepened after lawmakers signalled fresh optimism over a government stimulus bill and U.S. unemployment data was positive. Initial jobless claims came in at around 800,000 for the week, their lowest level since early March.
- ▶ Energy stocks gained as the price of Brent climbed 1.8% to reach \$42.5.

Interest Rates (%)	10/22	10/21	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	-0.47	-0.47	0	0	-2	-1
Swap Eonia (10Y)	-0.31	-0.33	2	6	-34	-16
3 months (Euribor)	-0.51	-0.51	0	0	-13	-11
12 months (Euribor)	-0.47	-0.47	0	0	-22	-18
Germany - 2-Year Bond	-0.77	-0.77	1	0	-16	-11
Germany - 10-Year Bond	-0.57	-0.59	2	4	-38	-17
France - 10-Year Bond	-0.29	-0.31	2	4	-40	-19
Spain - 10-Year Bond	0.22	0.20	2	7	-25	-3
Portugal - 10-Year Bond	0.20	0.18	2	6	-24	0
Italy - 10-Year Bond	0.80	0.78	2	11	-61	-13
Risk premium - Spain (10Y)	79	79	0	3	14	15
Risk premium - Portugal (10Y)	77	77	-1	1	14	18
Risk premium - Italy (10Y)	137	137	0	6	-23	4

US

Fed - Upper Bound	0.25	0.25	0	0	-150	-175
3 months (Libor)	0.21	0.21	0	-1	-170	-173
12 months (Libor)	0.33	0.33	0	-2	-167	-161
2-Year Bond	0.15	0.15	0	1	-142	-143
10-Year Bond	0.86	0.82	4	13	-106	-90

Stock Markets	10/22	10/21	Daily Change (%)	Weekly Change (%)	YTD (%)	YoY Change (%)
---------------	-------	-------	------------------	-------------------	---------	----------------

CaixaBank	1.69	1.68	0.5	1.6	-39.6	-34.6
Ibex 35	6797	6812	-0.2	-0.3	-28.8	-27.6
PSI 20	4118	4139	-0.5	-1.8	-21.0	-18.6
MIB	19077	19086	0.0	0.1	-18.8	-14.6
DAX	12543	12558	-0.1	-1.3	-5.3	-2.0
CAC 40	4851	4854	-0.1	0.3	-18.8	-14.2
Eurostoxx50	3171	3181	-0.3	-0.7	-15.3	-12.1
FTSE 100	5786	5777	0.2	-0.8	-23.3	-20.3
S&P 500	3453	3436	0.5	-0.9	6.9	14.9
Nasdaq	11506	11485	0.2	-1.8	28.2	41.7
Nikkei 225	23474	23639	-0.7	-0.1	-0.8	3.8
MSCI Emerging Index	1137	1138	-0.1	1.4	2.0	10.2
MSCI Emerging Asia	633	635	-0.3	1.2	11.9	22.1
MSCI Emerging Latin America	1981	1956	1.3	3.7	-32.1	-28.6
Shanghai	3313	3325	-0.4	-0.6	8.6	12.6
VIX Index	28.11	28.65	-1.9	4.2	104.0	100.6

Currencies	10/22	10/21	Daily Change (%)	Weekly Change (%)	YTD (%)	YoY Change (%)
------------	-------	-------	------------------	-------------------	---------	----------------

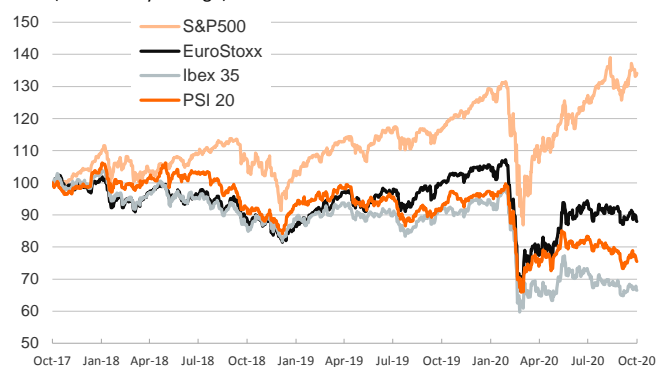
EUR/USD	1.182	1.186	-0.4	0.9	5.4	6.2
EUR/GBP	0.90	0.90	0.1	-0.4	6.8	4.8
EUR/CHF	1.07	1.07	-0.2	0.1	-1.2	-2.8
USD/JPY	104.86	104.59	0.3	-0.6	-3.5	-3.5
USD/CNY	6.69	6.65	0.5	-0.6	-4.0	-5.4
USD/MXN	20.98	21.11	-0.6	-1.4	10.9	9.8

Commodities	10/22	10/21	Daily Change (%)	Weekly Change (%)	YTD (%)	YoY Change (%)
-------------	-------	-------	------------------	-------------------	---------	----------------

Global Commodities Index	73.8	74.1	-0.4	0.5	-8.7	-6.5
Brent (US\$/barrel)	42.5	41.7	1.7	-1.6	-35.7	-30.6
Gold (US\$/ounce)	1904.1	1924.3	-1.1	-0.2	25.5	27.6
Metal Index	213.1	214.3	-0.5	2.5	10.1	8.0
Agricultural Index	287.5	285.9	0.5	1.7	7.6	14.7

Main advanced stock markets

Index (100=Three years ago)



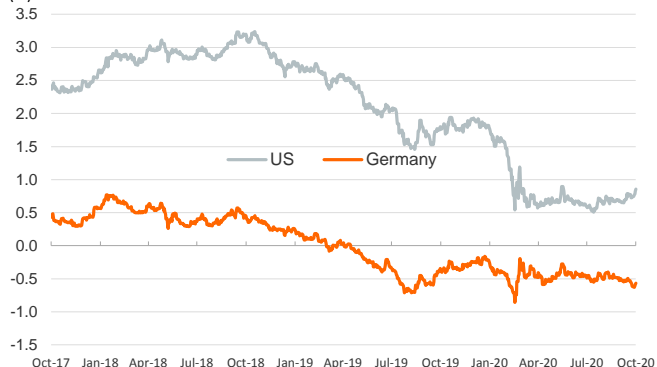
Emerging economies stock markets

Index (100=Three years ago)



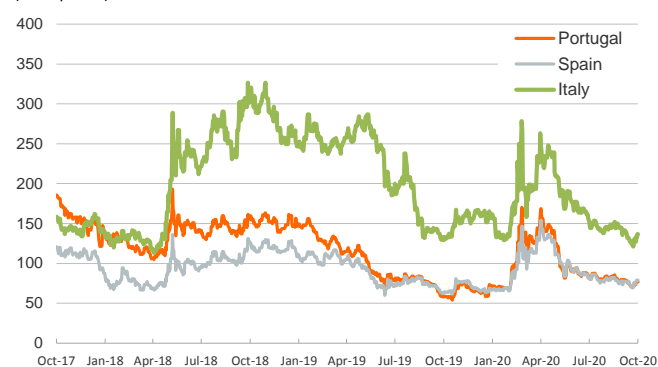
Yield on 10-year public debt: U.S. and Germany

(%)



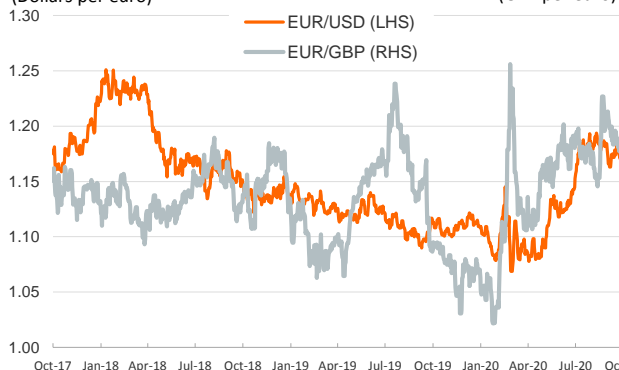
Risk Premium on 10-year debt: Italy, Spain and Portugal

(basis points)



Exchange rate: Advanced-economy currencies

(Dollars per euro)



Exchange rate: emerging economies index

(Index (100=Three years ago))



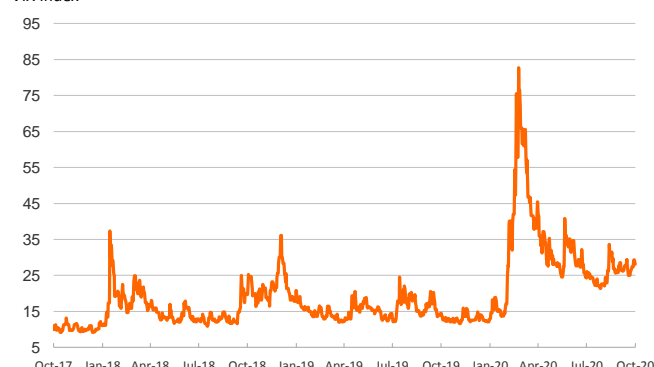
Brent oil price

(US\$/barrel)



Implied volatility on US stock markets

VIX Index



Notice regarding publication of the Banco BPI "Daily Report".

Daily Report – Financial Markets is a publication of Banco BPI prepared by its Research and Economic Analysis Department that contains information and opinions that come from sources considered reliable, but Banco BPI does not guarantee the accuracy of the same and is not responsible for errors or omissions contained therein. This document has a purely informative purpose, for which reason Banco BPI is not responsible in any case for the use made of it. Opinions and estimates are specific to the area and may be subject to change without notice.