



# WEEKLY MARKET ANALYSIS

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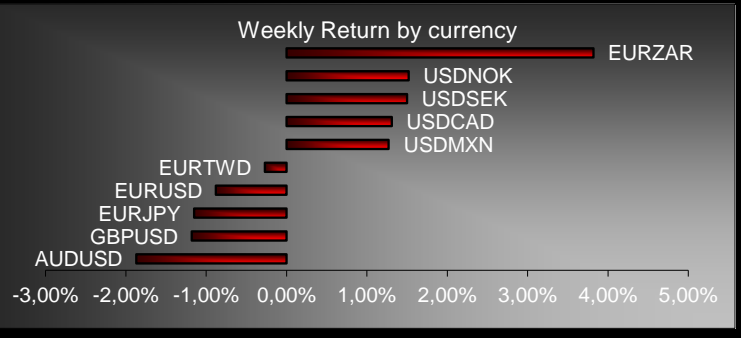
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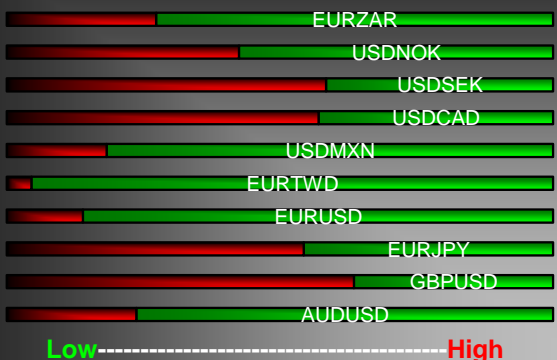
20/09/2021

## FX MARKET: Return by currency (in %)

Currencies	Spot	1W Ret.	MTD Ret.	QTD Ret.	YTD Ret.
EURZAR	17,3409	3,82%	1,09%	2,35%	-3,41%
USDNOK	8,7730	1,52%	0,87%	1,96%	2,26%
USDSEK	8,7332	1,50%	1,27%	2,13%	6,15%
USDCAD	1,2814	1,31%	1,57%	3,35%	0,70%
USDMXN	20,1255	1,27%	0,26%	0,95%	1,06%
EURTWD	32,6490	-0,27%	-0,50%	-1,48%	-5,52%
EURUSD	1,1707	-0,88%	-0,87%	-1,28%	-4,17%
EURJPY	128,4200	-1,15%	-1,16%	-2,53%	1,77%
GBPUSD	1,3675	-1,18%	-0,58%	-1,13%	0,03%
AUDUSD	0,7232	-1,87%	-1,15%	-3,55%	-6,01%



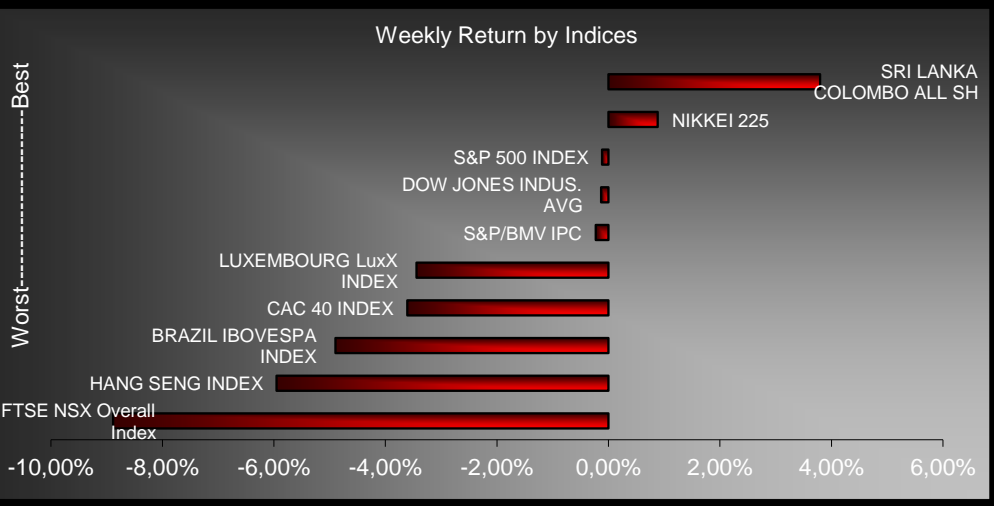
Actual Spot with annual High/Low



Countries	GDP	CPI	Unemploy	Curr Acc Bal	Budget Bal	Central Bk
US	6,60	5,30	5,20	-3,16	-11,72	0,25%
Brazil	12,42	9,68	8,20	-1,33	-6,88	5,25%
Mexico	19,56	5,59	4,38	-0,33	-2,48	4,50%
UK	22,20	3,20	4,60	-3,22	-11,26	0,10%
France	18,70	2,40	8,00	-1,24	-3,80	0,00%
Germany	9,40	3,40	3,60	7,42	-4,20	0,00%
Italy	17,30	2,50	9,30	3,21	-9,50	0,00%
Spain	19,80	3,30	14,30	2,13	-11,00	0,00%
Portugal	15,50	1,30	6,70	-0,75	-5,70	0,00%
Switzerland	7,70	0,90	2,90	4,61	-2,59	-0,75%
Greece	16,40	1,20	13,60	-6,78	-9,70	0,00%
Japan	1,90	-0,30	2,80	3,86	-10,06	¥80T
Australia	9,60	3,80	4,50	3,30	-0,09	0,10%
China	7,90	0,80	3,86	2,00	-6,17	12,00%

## EQUITY MARKET: Return by Indices

Indices	Value	1W Ret.
SRI LANKA COLOMBO A	8.801,95	3,80%
IBEX 35 INDEX	8.587,00	-2,60%
Euro Stoxx 50 Pr	4.049,67	-3,34%
NIKKEI 225	30.500,05	0,88%
CAC 40 INDEX	6.436,04	-3,61%
DAX INDEX	15.175,94	-3,35%
FTSE 100 INDEX	6.870,53	-3,12%
SWISS MARKET INDEX	11.762,21	-2,81%
S&P 500 INDEX	4.432,99	-0,11%
HANG SENG INDEX	24.099,14	-5,95%
DOW JONES INDUS. AVI	34.584,88	-0,13%
S&P/NZX 50 Index Gross	13.178,58	-0,42%
S&P/BMV IPC	51.307,71	-0,23%
BRAZIL IBOVESPA INDE	111.439,40	-4,90%
LUXEMBOURG LuxX IND	1.629,16	-3,44%
FTSE NSX Overall Index	1.407,85	-8,88%



## RATE MARKET

EURO SWAPS (3M)		Europe Countries		United Kingdom	
Tenor	Mid Yield	Cash Market		Cash Market	
1Y	-0,5307	3M Euribor	-0,548	1M libor	0,0465
2Y	-0,4847	6M Euribor	-0,526	2M libor	0,05575
3Y	-0,4282	12M Euribor	-0,49	3M libor	0,07088
4Y	-0,3647	€STR	-0,567	6M libor	0,109
5Y	-0,3008	EURONIA	-0,5776	UK base	0,1
6Y	-0,2352	1W Repo	0	sonia O/N	0,0502
7Y	-0,1685	Active Futures		Active Futures	
8Y	-0,1006	2Y schatz	112,27	3M 1st	99,865
9Y	-0,0325	5Y bobl	135,41	3M 2nd	99,665
10Y	0,0316	10Y bund	171,53	Long gilt	127,31
15Y	0,288	30Y bund	207,66	3M euribor	100,54
20Y	0,404	3M libor	99,865	10Y bund	171,53
25Y	0,428	3M euribor	100,54	3M euro\$	99,82
30Y	0,4094	euro\$	99,82		

United States			
Cash Market		Active Futures	
1M libor	0,0835	5 Year	123,398438
3M libor	0,12388	10 Year	133,015625
6M libor	0,15225	Long Bond	163,28125
1Y libor	0,22438	5Y Swap	100,953125
FED funds	0,07	10Y Swap	102,609375
1W Repo	0,045	30Y Swap	107,09375

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