

	Annual data			Monthly data						Weekly data		Daily data						
	2007	2008	2009	Oct 09	Nov 09	Dec 09	Jan 10	Feb 10	Mar 10	Week ending 5-Mar-10	Week ending 12-Mar-10	8-Mar-10	9-Mar-10	10-Mar-10	11-Mar-10	12-Mar-10	15-Mar-10	16-Mar-10
Debt markets. Yields																		
12-month bill yield	4.03	2.09	0.88	0.86	0.85	0.88	0.81	0.83	0.71	0.68	0.66	0.66	...	...	...	...	...	0.84
3-year bond yield	4.01	3.07	2.02	1.92	1.93	2.02	2.16	2.23	1.92	1.91	1.91	1.86	2.01	1.90	1.89	2.02	1.84	1.92
5-year bond yield	4.12	3.46	2.73	2.75	2.69	2.73	2.91	2.91	2.77	2.73	2.78	2.78	2.73	2.77	2.80	2.84	2.80	2.77
10-year bond yield	4.35	3.86	3.80	3.77	3.79	3.80	3.99	3.98	3.83	3.82	3.82	3.79	3.81	3.80	3.86	3.89	3.83	3.87
Historical volatility at 3 months of 10-year bond	5.15	7.39	8.87	6.46	6.11	5.82	6.65	9.81	9.87	9.88	9.88	9.90	9.91	9.91	9.83	9.82	9.81	9.81
15-year bond yield	4.04	4.03	4.24	4.22	4.24	4.24	4.45	4.51	4.39	4.39	4.38	4.37	4.37	4.37	4.38	4.41	4.40	4.42
30-year bond yield	4.68	5.05	4.58	4.54	4.35	4.58	4.80	4.78	4.74	4.72	4.76	4.77	4.78	4.75	4.72	4.75	4.76	4.79
Public-debt cumulative yield	2.04	9.30	4.78	4.65	5.20	4.78	0.05	0.67	1.25	1.16	1.11	1.16	1.05	1.07	1.14	1.11	1.18	1.25
10-year spreads over German Bund																		
Spain	0.10	0.79	0.59	0.53	0.51	0.59	0.69	0.78	0.68	0.68	0.65	0.61	0.69	0.66	0.67	0.68	0.67	0.70
United Kingdom	0.51	0.30	0.64	0.33	0.46	0.64	0.71	0.88	0.95	0.96	0.97	0.96	0.96	0.94	0.99	0.97	0.93	0.92
United States	-0.13	-0.62	0.36	0.15	0.14	0.36	0.46	0.52	0.56	0.52	0.58	0.56	0.60	0.62	0.59	0.58	0.58	0.57
10-year German Bund rate	4.25	3.06	3.23	3.24	3.28	3.23	3.30	3.19	3.15	3.13	3.17	3.18	3.13	3.14	3.19	3.20	3.16	3.16
Expected interest rates																		
10-year bond nearest month futures	97.87	97.23	101.03	101.94	101.87	101.55	100.26	100.56	101.71	101.77	101.74	101.69	101.89	101.84	101.62	101.76	101.66	101.46
Euro-denominated private fixed-income market. Spreads over government bonds with the same maturity																		
3 months	1.04	1.45	0.49	0.47	0.48	0.49	0.53	0.48	0.47	0.47	0.47	0.47	...	0.46	0.47	0.52	...	...
12 months	0.85	1.52	0.55	0.56	0.57	0.55	0.61	0.59	0.70	0.74	0.75	0.75	...	...	...	...	...	0.57
3 years	0.57	0.71	1.15	1.45	1.37	1.15	1.04	0.85	1.03	1.03	1.05	1.10	0.90	1.05	1.10	0.97	1.12	1.05
10 years	0.59	1.04	1.30	1.27	1.33	1.30	1.13	1.06	1.16	1.15	1.18	1.21	1.16	1.18	1.17	1.15	1.16	1.14

	Annual data			Monthly data						Weekly data		Daily data						
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National equity markets																		
Cumulative returns over the year to date																		
Madrid Stock Exchange General Index	5.6	-40.6	27.2	22.4	24.5	27.2	-8.1	-13.5	-7.7	-7.9	-7.5	-7.4	-8.1	-7.1	-7.8	-7.5	-8.5	-7.7
IBEX 35	7.3	-39.4	29.8	24.1	26.6	29.8	-8.3	-13.5	-7.4	-7.7	-7.2	-7.2	-7.8	-6.9	-7.5	-7.2	-8.2	-7.4
Historical volatility																		
at 3 months of IBEX 35	18.1	36.2	29.6	20.8	21.6	21.8	20.5	25.3	26.5	26.3	26.8	26.9	26.9	26.9	26.4	26.3	26.4	26.5
IBEX Utilities . . . . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
IBEX Financial . . . . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
IBEX Industrial . . . . .	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
IBEX Other	-10.4	-46.5	13.8	12.1	10.7	13.8	1.5	-3.0	-0.4	0.5	-0.6	0.1	-1.1	-0.4	-0.8	-0.6	-0.6	-0.4
IBEX 35 Nuevo Mercado.	-6.0	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
LATIBEX	58.6	-52.0	97.2	75.3	91.2	97.2	-5.4	-0.7	6.0	4.3	5.9	3.8	5.4	6.8	6.2	5.9	5.4	6.0
World equity markets																		
Cumulative returns over the year to date																		
DJ EURO STOXX 50	6.8	-44.3	21.0	11.9	14.1	21.0	-6.4	-8.0	-2.0	-3.0	-2.3	-2.9	-2.9	-1.9	-2.4	-2.3	-3.2	-2.0
Frankfurt Stock Exchange (Dax 30)	22.3	-40.4	23.8	12.6	17.0	23.8	-5.9	-6.0	0.2	-1.3	-0.2	-1.4	-1.2	-0.3	-0.5	-0.2	-0.9	0.2
Milan Stock Exchange (MIB 30)	-6.5	-48.4	15.9	9.9	9.3	15.9	-5.8	-9.4	-2.7	-4.2	-2.9	-3.7	-3.8	-2.6	-3.0	-2.9	-3.8	-2.7
London Stock Exchange (FTSE 100)	3.8	-31.3	22.1	13.8	17.1	22.1	-4.1	-1.1	3.8	3.5	3.9	3.6	3.5	4.2	3.8	3.9	3.3	3.8
New York Stock Exchange (DJ IA)	6.4	-33.8	18.8	10.7	17.9	18.8	-3.5	-1.0	2.5	1.3	1.9	1.2	1.3	1.3	1.8	1.9	2.1	2.5
NASDAQ Composite	9.8	-40.5	43.9	29.7	36.0	43.9	-5.4	-1.4	4.8	2.5	4.3	3.2	3.2	4.0	4.3	4.3	4.1	4.8
Tokyo Stock Exchange (Nikkei 225)	-11.1	-42.1	19.0	13.3	5.5	19.0	-3.3	-4.0	1.7	-1.7	1.9	0.4	0.2	0.2	1.1	1.9	1.9	1.7
Derivatives markets																		
IBEX 35 futures. Nearest month	14 816.53	11 863.65	9 964.34	11 594.45	11 738.80	11 810.08	11 688.08	10 439.13	10 896.42	10 681.90	11 065.00	11 078.50	11 008.00	11 119.50	11 038.50	11 080.50	10 967.50	11 055.00
IBEX 35 volatilities. Nearest month	24.50	35.33	34.25	29.27	29.68	31.15	22.03	30.22	25.56	26.70	24.79	26.14	25.25	24.24	24.60	23.72	24.59	24.64
Exchange rates: level and depreciation(-)/appreciation(+) over the year to date																		
Euro/US dollar rate	1.371	1.471	1.395	1.482	1.493	1.460	1.427	1.366	1.365	1.357	1.365	1.366	1.356	1.361	1.366	1.377	1.371	1.372
Euro/US dollar. Change	11.8	1.1	3.5	6.3	7.9	3.5	-3.1	-5.8	-4.7	-5.7	-4.4	-5.2	-5.9	-5.5	-5.2	-4.4	-4.9	-4.7
Euro/Yen rate	161.261	152.389	130.337	134.044	132.950	131.204	130.327	123.150	122.853	120.876	123.390	123.480	121.720	123.160	123.840	124.570	124.300	124.220
Euro/Yen. Change	5.1	-3.9	5.6	6.8	2.9	5.6	-5.3	-9.2	-6.7	-8.8	-6.5	-7.3	-8.6	-7.5	-7.0	-6.5	-6.7	-6.7
Euro/US dollar risk-reversal	-0.02	-0.38	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
One-month implied volatility	6.38	9.67	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Three-month implied volatility	6.31	9.50	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Nominal component of the index of Spain's competitiveness	78.7	80.2	80.3	81.0	80.9	80.7	80.2	79.6	79.8	79.7	79.8	79.8	79.7	79.8	79.8	79.9	79.9	79.8