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| | Annual data (december month) | | | Monthly data (average of daily data) | | | | | | Weekly data | | Daily data | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2021 | 2022 | 2023 | Dec 23 | Jan 24 | Feb 24 | Mar 24 | Apr 24 | May 24 | Week ending 3-May-24 | Week ending 10-May-24 | 8-May-24 | 9-May-24 | 10-May-24 | 13-May-24 | 14-May-24 | 15-May-24 | 16-May-24 |
| **Debt markets. Yields (transaction prices)** | | | | | | | | | | | | | | | | | | |
| 12-month bill yield | -0.59 | 2.47 | 3.26 | 3.26 | 3.33 | 3.39 | 3.46 | 3.43 | 3.41 | 3.44 | 3.42 | 3.43 | 3.43 | 3.40 | 3.43 | 3.40 | 3.37 | 3.39 |
| 3-year bond y¡eld | -0.46 | 2.53 | 2.77 | 2.77 | 2.74 | 2.89 | 2.97 | 3.03 | 3.07 | 3.11 | 3.04 | 3.05 | 3.04 | 3.05 | 3.10 | 3.18 | 3.04 | 3.01 |
| 5-year bond yield | -0.18 | 2.70 | 2.78 | 2.78 | 2.79 | 2.95 | 2.89 | 2.98 | 3.02 | 3.08 | 3.01 | 2.95 | 3.04 | 3.03 | 3.04 | 3.00 | 3.02 | 2.98 |
| 10-year bond yield | 0.41 | 3.11 | 3.14 | 3.14 | 3.19 | 3.27 | 3.19 | 3.28 | 3.27 | 3.34 | 3.24 | 3.23 | 3.24 | 3.26 | 3.29 | 3.27 | 3.29 | 3.22 |
| Historical volatility at 3 months of 10-year bond | 11.08 | 19.47 | 13.88 | 9.64 | 9.72 | 11.44 | 11.41 | 11.25 | 10.01 | 11.41 | 10.72 | 11.36 | 11.35 | 8.26 | 8.21 | 8.24 | 8.65 | 8.65 |
| 15-year bond yield | 0.69 | 3.41 | 3.62 | ... | 3.55 | 3.66 | 3.55 | 3.62 | 3.64 | 3.67 | 3.62 | 3.55 | 3.64 | 3.73 | 3.59 | 3.79 | 3.65 | 3.60 |
| 30-year bond yield (a) | 1.24 | 2.79 | 4.02 | 3.75 | 3.81 | 3.88 | 3.75 | 3.82 | 3.87 | 3.86 | 3.84 | 3.83 | 3.84 | 3.91 | 3.96 | 3.91 | 3.96 | 3.83 |
| Public-debt cumulative yield | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| **10-year spreads over German Bund. (REUTERS reference prices)** | | | | | | | | | | | | | | | | | | |
| Spain | 0.74 | 1.04 | 0.98 | 0.98 | 0.95 | 0.92 | 0.82 | 0.82 | 0.78 | 0.77 | 0.78 | ... | 0.79 | ... | 0.79 | 0.79 | 0.77 | ... |
| United Kingdom | 1.15 | 1.29 | 1.71 | 1.71 | 1.66 | 1.74 | 1.70 | 1.77 | 1.75 | 1.80 | 1.76 | ... | 1.71 | ... | 1.70 | 1.69 | 1.69 | ... |
| United States | 1.78 | 1.57 | 1.97 | 1.97 | 1.87 | 1.90 | 1.88 | 2.13 | 2.05 | 2.11 | 2.07 | ... | 2.06 | ... | 2.03 | 2.00 | 1.98 | ... |
| 10-year German Bund rate | -0.31 | 2.08 | 2.13 | 2.13 | 2.21 | 2.38 | 2.38 | 2.45 | 2.49 | 2.55 | 2.46 | ... | 2.48 | ... | 2.49 | 2.53 | 2.41 | ... |
| **Expected interest rates** | | | | | | | | | | | | | | | | | | |
| 10-year bond nearest month futures | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| **Euro-denominated private fixed-income market. Spreads over government bonds with the same maturity** | | | | | | | | | | | | | | | | | | |
| 3 months | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| 12 months | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| 3 years | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| 10 years | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |

a. The annual data correspond to the average of monthly data.

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| | Annual data | | | Monthly data | | | | | | Weekly data | | Daily data | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2021 | 2022 | 2023 | Dec 23 | Jan 24 | Feb 24 | Mar 24 | Apr 24 | May 24 | Week ending 3-May-24 | Week ending 10-May-24 | 8-May-24 | 9-May-24 | 10-May-24 | 13-May-24 | 14-May-24 | 15-May-24 | 16-May-24 |
| **National equity markets Cumulative returns over the year to date** | | | | | | | | | | | | | | | | | | |
| Madrid Stock Exchange General Index | 7.1 | -4.8 | 21.6 | 21.6 | -0.3 | -1.0 | 9.7 | 8.0 | 12.4 | 7.9 | 10.5 | 11.0 | 9.9 | 10.5 | 10.9 | 11.7 | 13.0 | 12.4 |
| IBEX 35 | 7.9 | -5.6 | 22.8 | 22.8 | -0.2 | -1.0 | 9.6 | 7.4 | 11.9 | 7.4 | 9.9 | 10.4 | 9.4 | 9.9 | 10.4 | 11.3 | 12.5 | 11.9 |
| Historical volatility at 3 months of IBEX 35 | 20.1 | 23.9 | 16.8 | 15.1 | 13.3 | 13.3 | 13.5 | 14.0 | 15.2 | 15.0 | 15.0 | 15.4 | 15.6 | 13.5 | 15.6 | 15.6 | 15.7 | 15.7 |
| IBEX Utilities | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| IBEX Financial | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| IBEX Industrial | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| IBEX Other | 8.6 | -7.4 | 5.9 | 5.9 | -41.5 | -42.2 | -0.7 | -39.1 | -34.7 | 2.8 | 5.5 | -36.7 | -36.5 | 5.5 | -35.2 | -34.8 | -34.7 | -34.7 |
| IBEX 35 Nuevo Mercado | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| LATIBEX | 4.6 | 10.7 | 10.4 | 10.4 | -0.9 | -1.1 | -4.8 | -2.3 | -4.3 | -2.3 | -0.9 | -0.9 | -1.3 | -0.9 | -0.9 | -1.5 | -4.0 | -4.3 |
| **World equity markets Cumulative returns over the year to date** | | | | | | | | | | | | | | | | | | |
| DJ EURO STOXX 50 | 21.0 | -11.7 | 19.2 | 19.2 | 2.8 | 7.9 | 12.4 | 8.8 | 12.2 | 8.8 | 12.5 | 11.4 | 11.8 | 12.5 | 12.3 | 12.4 | 12.8 | 12.2 |
| Frankfurt Stock Exchange (Dax 30) | 15.6 | -12.2 | 20.3 | 20.3 | 0.9 | 5.5 | 10.4 | 7.0 | 11.9 | 7.5 | 12.1 | 10.4 | 11.6 | 12.1 | 11.9 | 11.7 | 12.6 | 11.9 |
| Milan Stock Exchange (MIB 30) | 22.8 | -12.0 | 26.2 | 26.2 | 1.3 | 7.3 | 14.5 | 11.2 | 16.7 | 10.8 | 14.2 | 12.5 | 13.1 | 14.2 | 14.7 | 15.8 | 16.5 | 16.7 |
| London Stock Exchange (FTSE 100) | 14.3 | 0.9 | 1.2 | 1.2 | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| New York Stock Exchange (DJ IA) | 1.4 | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| NASDAQ Composite | 21.4 | -33.1 | 44.0 | 44.0 | - | 3.5 | ... | 8.8 | 8.4 | 3.5 | 8.4 | ... | 8.4 | ... | 8.4 | 8.4 | 8.4 | 8.4 |
| Tokyo Stock Exchange (Nikkei 225) | 4.9 | -9.4 | 28.2 | 28.2 | 8.4 | 17.0 | 20.6 | 14.8 | 14.6 | 14.3 | 14.2 | 14.2 | 13.8 | 14.2 | 14.1 | 14.6 | ... | ... |
| **Derivatives markets** | | | | | | | | | | | | | | | | | | |
| IBEX 35 futures. Nearest month | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| IBEX 35 volatilities. Nearest month | 28.33 | 25.11 | 22.54 | 27.64 | 19.49 | 19.00 | 20.58 | 21.36 | 19.79 | 18.95 | 19.29 | 19.88 | 19.11 | 18.59 | 20.26 | 21.31 | 21.98 | 20.98 |
| **Exchange rates: level and depreciation(-)/appreciation(+) over the year to date** | | | | | | | | | | | | | | | | | | |
| Euro/US dollar rate | 1.183 | 1.053 | 1.081 | 1.090 | 1.091 | 1.079 | 1.087 | 1.073 | 1.078 | 1.072 | 1.076 | 1.074 | 1.073 | 1.078 | 1.080 | 1.080 | 1.083 | 1.087 |
| Euro/US dollar. Change | -7.7 | -5.8 | 3.6 | 3.6 | -1.9 | -2.0 | -2.2 | -3.0 | -1.7 | -2.8 | -2.5 | -2.8 | -2.9 | -2.5 | -2.3 | -2.3 | -2.0 | -1.7 |
| Euro/Yen rate | 129.877 | 138.027 | 151.990 | 157.213 | 159.458 | 161.377 | 162.773 | 165.030 | 167.149 | 166.513 | 166.898 | 167.150 | 167.320 | 167.870 | 168.250 | 168.890 | 168.430 | 168.330 |
| Euro/Yen. Change | 3.1 | 7.9 | 11.1 | 11.1 | 2.5 | 4.0 | 4.6 | 7.6 | 7.7 | 5.3 | 7.4 | 6.9 | 7.0 | 7.4 | 7.6 | 8.0 | 7.7 | 7.7 |
| Euro/US dollar risk-reversal | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| One-month implied volatility | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| Three-month implied volatility | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| Nominal component of the index of Spain's competitiveness | 78.2 | 77.4 | 78.3 | 78.3 | 78.3 | 78.3 | 78.4 | 78.4 | 78.6 | 78.5 | 78.5 | 78.6 | 78.5 | 78.6 | 78.6 | 78.6 | 78.6 | 78.6 |