

| | Annual data | | | Monthly data | | | | | | Weekly data | | Daily data | | | | | | |
|---|-------------|--------|--------|--------------|--------|--------|--------|--------|--------|-------------------------|--------------------------|------------|-----------|-----------|-----------|-----------|-----------|-----------|
| | 2017 | 2018 | 2019 | May 20 | Jun 20 | Jul 20 | Aug 20 | Sep 20 | Oct 20 | Week ending 9-Oct-20 | Week ending 16-Oct-20 | 14-Oct-20 | 15-Oct-20 | 16-Oct-20 | 19-Oct-20 | 20-Oct-20 | 21-Oct-20 | 22-Oct-20 |
| Debt markets. Yields (transaction prices) | | | | | | | | | | | | | | | | | | |
| 12-month bill yield | -0.41 | -0.32 | -0.48 | -0.23 | -0.40 | -0.45 | -0.45 | -0.46 | -0.52 | -0.49 | -0.53 | -0.54 | -0.54 | -0.54 | -0.53 | -0.54 | -0.54 | -0.54 |
| 3-year bond yield | -0.10 | -0.03 | -0.29 | -0.10 | -0.23 | -0.32 | -0.37 | -0.40 | -0.46 | -0.43 | -0.48 | -0.48 | -0.49 | -0.48 | -0.50 | -0.48 | -0.49 | -0.48 |
| 5-year bond yield | 0.31 | 0.43 | -0.05 | 0.14 | -0.06 | -0.17 | -0.20 | -0.25 | -0.29 | -0.28 | -0.32 | -0.34 | -0.34 | -0.32 | -0.32 | -0.25 | -0.30 | -0.21 |
| 10-year bond yield | 1.44 | 1.43 | 0.44 | 0.75 | 0.52 | 0.38 | 0.30 | 0.28 | 0.17 | 0.20 | 0.15 | 0.14 | 0.13 | 0.14 | 0.12 | 0.15 | 0.16 | 0.18 |
| Historical volatility at 3 months of 10-year bond | 7.55 | 6.06 | 9.33 | 23.94 | 21.74 | 15.66 | 5.68 | 4.95 | 4.59 | 4.63 | 4.59 | ... | 4.53 | 4.57 | ... | 4.59 | 4.60 | ... |
| 15-year bond yield | 1.90 | 1.95 | 0.71 | 1.08 | 0.87 | 0.71 | 0.62 | 0.61 | 0.50 | 0.54 | 0.46 | 0.44 | 0.43 | 0.44 | 0.44 | 0.49 | 0.49 | 0.51 |
| 30-year bond yield | 2.68 | 2.63 | 1.31 | 1.53 | 1.36 | 1.19 | 1.11 | 1.11 | 0.99 | 1.04 | 0.95 | 0.94 | 0.92 | 0.92 | 0.91 | 0.94 | 0.96 | 0.98 |
| Public-debt cumulative yield | 2.06 | 3.27 | - | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| 10-year spreads over German Bund. (REUTERS reference prices) | | | | | | | | | | | | | | | | | | |
| Spain | 1.10 | 1.17 | 0.72 | 1.27 | 0.94 | 0.86 | 0.79 | 0.78 | 0.75 | 0.75 | 0.72 | 0.71 | 0.79 | 0.75 | 0.77 | 0.80 | 0.80 | 0.79 |
| United Kingdom | 0.89 | 1.02 | 1.05 | 0.72 | 0.64 | 0.61 | 0.71 | 0.71 | 0.80 | 0.80 | 0.80 | 0.80 | 0.79 | 0.79 | 0.81 | 0.80 | 0.83 | 0.85 |
| United States. | 2.07 | 2.62 | 2.14 | 1.17 | 1.13 | 1.08 | 1.13 | 1.16 | 1.31 | 1.27 | 1.32 | 1.30 | 1.33 | 1.36 | 1.38 | 1.40 | 1.41 | 1.40 |
| 10-year German Bund rate | 0.35 | 0.26 | -0.27 | -0.50 | -0.40 | -0.46 | -0.45 | -0.50 | -0.56 | -0.51 | -0.57 | -0.58 | -0.63 | -0.61 | -0.61 | -0.61 | -0.60 | -0.58 |
| Expected interest rates | | | | | | | | | | | | | | | | | | |
| 10-year bond nearest month futures | 143.98 | 143.07 | 151.83 | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| Euro-denominated private fixed-income market. Spreads over government bonds with the same maturity | | | | | | | | | | | | | | | | | | |
| 3 months | 1.16 | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| 12 months | 1.23 | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| 3 years | 1.95 | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| 10 years | 1.74 | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |

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| | 2017 | 2018 | 2019 | May 20 | Jun 20 | Jul 20 | Aug 20 | Sep 20 | Oct 20 | Week ending 9-Oct-20 | Week ending 16-Oct-20 | 14-Oct-20 | 15-Oct-20 | 16-Oct-20 | 19-Oct-20 | 20-Oct-20 | 21-Oct-20 | 22-Oct-20 |
| National equity markets | | | | | | | | | | | | | | | | | | |
| Cumulative returns over the year to date | | | | | | | | | | | | | | | | | | |
| Madrid Stock Exchange General Index | 7.6 | -15.0 | 10.2 | -26.4 | -24.9 | -28.6 | -27.9 | -30.4 | -29.6 | -28.0 | -29.0 | -28.4 | -29.4 | -29.0 | -28.9 | -28.3 | -29.4 | -29.6 |
| IBEX 35 | 7.4 | -15.0 | 11.8 | -25.7 | -24.3 | -28.0 | -27.0 | -29.7 | -28.8 | -27.2 | -28.3 | -27.6 | -28.6 | -28.3 | -28.2 | -27.5 | -28.7 | -28.8 |
| Historical volatility at 3 months of IBEX 35 | 15.8 | 15.5 | 22.2 | 65.4 | 48.0 | 37.5 | 21.6 | 27.3 | 23.4 | 23.6 | 23.2 | ... | 23.5 | 23.3 | ... | 23.3 | 23.3 | ... |
| IBEX Utilities | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| IBEX Financial | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| IBEX Industrial | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| IBEX Other | 4.0 | -13.7 | 8.4 | -25.7 | -25.6 | -26.4 | -24.8 | -25.3 | -25.2 | -23.6 | -24.4 | ... | -24.5 | -24.4 | ... | -25.1 | -25.2 | ... |
| IBEX 35 Nuevo Mercado. | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| LATIBEX | 9.0 | 10.3 | 16.3 | -42.2 | -38.6 | -35.2 | -39.2 | -43.1 | -40.6 | -41.0 | -40.8 | ... | -41.3 | -40.8 | ... | -41.2 | -40.6 | ... |
| World equity markets | | | | | | | | | | | | | | | | | | |
| Cumulative returns over the year to date | | | | | | | | | | | | | | | | | | |
| DJ EURO STOXX 50 | 6.5 | -14.3 | 24.8 | -18.6 | -13.6 | -15.2 | -12.6 | -14.7 | -15.1 | -12.6 | -13.3 | ... | -14.8 | -13.3 | ... | -13.8 | -15.1 | ... |
| Frankfurt Stock Exchange (Dax 30) | 12.5 | -18.3 | 25.5 | -12.5 | -7.1 | -7.1 | -2.3 | -3.7 | -5.2 | -1.5 | -2.6 | ... | -4.1 | -2.6 | ... | -3.9 | -5.2 | ... |
| Milan Stock Exchange (MIB 30) | 13.6 | -16.1 | 28.3 | -21.9 | -17.3 | -18.2 | -15.6 | -18.9 | -17.1 | -16.6 | -18.9 | -16.1 | -16.6 | -18.9 | -18.9 | -17.6 | -17.1 | -17.1 |
| London Stock Exchange (FTSE 100) | 3.8 | -9.0 | 12.1 | -19.4 | -18.2 | -21.8 | -20.9 | -22.2 | -23.3 | -20.2 | -21.5 | -21.3 | -22.7 | -21.5 | -22.0 | -21.9 | -23.4 | -23.3 |
| New York Stock Exchange (DJ IA) | 25.1 | -5.6 | 22.3 | -11.0 | -10.3 | -7.8 | 0.4 | -3.8 | -0.8 | -0.4 | -0.2 | ... | -0.1 | -0.2 | ... | -1.2 | -0.8 | ... |
| NASDAQ Composite | 28.2 | -3.9 | 35.2 | 5.8 | 12.1 | 19.8 | 30.3 | 24.5 | 28.2 | 29.1 | 30.1 | 31.2 | 30.6 | 30.1 | 27.9 | 28.4 | 28.0 | 28.2 |
| Tokyo Stock Exchange (Nikkei 225) | 19.1 | -12.1 | 18.2 | -7.5 | -5.8 | -8.2 | -2.2 | -2.0 | -0.1 | -0.2 | -1.0 | -0.1 | -0.6 | -1.0 | 0.1 | -0.4 | -0.1 | ... |
| Derivatives markets | | | | | | | | | | | | | | | | | | |
| IBEX 35 futures. Nearest month | 10 240.25 | 9 575.87 | 9 153.47 | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| IBEX 35 volatilities. Nearest month | 19.07 | 17.68 | 17.54 | 30.31 | 40.67 | 32.08 | 27.43 | 28.84 | 24.50 | 22.97 | 24.74 | ... | 27.35 | 27.35 | ... | 24.43 | 26.16 | ... |
| Exchange rates: level and depreciation(-)/appreciation(+) over the year to date | | | | | | | | | | | | | | | | | | |
| Euro/US dollar rate | 1.129 | 1.181 | 1.119 | 1.090 | 1.125 | 1.146 | 1.182 | 1.179 | 1.177 | 1.178 | 1.177 | 1.175 | 1.170 | 1.174 | 1.179 | 1.181 | 1.185 | ... |
| Euro/US dollar. Change | 13.8 | -4.5 | -1.9 | -0.9 | -0.3 | 5.5 | 6.3 | 4.2 | 5.5 | 5.0 | 4.5 | 4.6 | 4.1 | 4.5 | 4.9 | 5.1 | 5.5 | ... |
| Euro/Yen rate | 126.696 | 130.396 | 122.006 | 116.867 | 121.121 | 122.380 | 125.326 | 124.501 | 124.199 | 124.529 | 124.007 | 123.700 | 123.150 | 123.590 | 124.110 | 124.790 | 124.270 | ... |
| Euro/Yen. Change | 9.4 | -6.8 | -3.1 | -2.2 | -1.0 | 1.9 | 3.7 | 1.5 | 1.9 | 2.5 | 1.4 | 1.4 | 1.0 | 1.4 | 1.8 | 2.3 | 1.9 | ... |
| Euro/US dollar risk-reversal | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| One-month implied volatility | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| Three-month implied volatility. | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... | ... |
| Nominal component of the index of Spain's competitiveness | 77.9 | 78.6 | 77.9 | 77.7 | 78.1 | 78.3 | 78.6 | 78.6 | 78.6 | 78.6 | 78.6 | 78.5 | 78.5 | 78.6 | 78.6 | 78.7 | 78.6 | ... |