28-September-2023 09:39:00

	Annual data (december month)			Monthly data (average of daily data)						Weekly data		Daily data						
	2020	2021	2022	Apr 23	May 23	Jun 23	Jul 23	Aug 23	Sep 23	Week ending 15-Sep-23	Week ending 22-Sep-23	19-Sep-23	20-Sep-23	21-Sep-23	22-Sep-23	25-Sep-23	26-Sep-23	27-Sep-23
Debt markets. Yields (transaction prices)																		
12-month bill yield	-0.62	-0.59	2.47	3.22	3.24	3.53	3.73	3.63	3.74	3.70	3.78	3.78	3.79	3.80	3.81	3.81	3.80	3.80
3-year bond y¡eld	-0.53	-0.46	2.53	3.05	3.02	3.17	3.37	3.32	3.42	3.42	3.52	3.49	3.55	3.55	3.54	3.52	3.49	3.49
5-year bond yield	-0.42	-0.18	2.70	3.06	3.04	3.11	3.26	3.26	3.35	3.34	3.42	3.40	3.43	3.42	3.44	3.45	3.46	3.47
10-year bond yield	0.04	0.41	3.11	3.41	3.41	3.40	3.50	3.59	3.70	3.66	3.75	3.74	3.75	3.76	3.78	3.81	3.85	3.91
Historical volatility at 3 months of 10-year bond	10.62	11.08	19.47	20.88	13.81	11.09	12.07	12.21	12.21	12.37	12.16	12.11	12.12	12.12	12.10	11.94	11.95	12.12
15-year bond yield	0.36	0.69	3.41	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
30-year bond yield (a)	1.19	1.24	2.79	3.95	4.04	3.93	3.95	4.10	4.26	4.24	4.32	4.33	4.34	4.33	4.33	4.38	4.43	4.47
Public-debt cumulative yield	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
10-year spreads over German Bund. (REUTERS reference prices)																		
Spain	0.63	0.74	1.04	1.04	1.07	0.98	1.04	1.05	1.06	1.06	1.07	...	...	1.06	...	...	...	...
United Kingdom	0.84	1.15	1.29	1.28	1.66	1.93	1.94	1.97	1.76	1.81	1.67	...	...	1.61	...	...	...	...
United States	1.50	1.78	1.57	1.11	1.26	1.37	1.46	1.63	1.71	1.70	1.74	...	...	1.81	...	...	...	...
10-year German Bund rate	-0.59	-0.31	2.08	2.36	2.35	2.40	2.44	2.57	2.66	2.64	2.72	...	...	2.74	...	...	...	...
Expected interest rates																		
10-year bond nearest month futures	896.33	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
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.

	Annual data			Monthly data						Weekly data		Daily data						
	2020	2021	2022	Apr 23	May 23	Jun 23	Jul 23	Aug 23	Sep 23	Week ending 15-Sep-23	Week ending 22-Sep-23	19-Sep-23	20-Sep-23	21-Sep-23	22-Sep-23	25-Sep-23	26-Sep-23	27-Sep-23
National equity markets Cumulative returns over the year to date																		
Madrid Stock Exchange General Index	-15.4	7.1	-4.8	11.8	9.3	15.8	16.7	15.1	13.0	15.4	15.0	15.3	16.7	15.6	15.0	13.6	13.4	13.0
IBEX 35	-15.5	7.9	-5.6	12.3	10.0	16.6	17.2	15.5	13.4	16.0	15.5	15.8	17.2	16.0	15.5	14.1	13.8	13.4
Historical volatility at 3 months of IBEX 35	36.3	20.1	23.9	22.7	22.6	17.5	13.9	14.7	14.6	14.6	14.6	14.5	14.6	14.7	14.6	14.8	14.7	14.6
IBEX Utilities	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
IBEX Financial	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
IBEX Industrial	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
IBEX Other	-9.7	8.6	-7.4	5.2	3.1	4.5	6.9	6.4	1.7	4.8	3.7	4.7	4.6	3.8	3.7	2.4	1.7	1.7
IBEX 35 Nuevo Mercado	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
LATIBEX	-21.2	4.6	10.7	-5.6	-3.4	2.9	5.2	1.5	1.4	5.6	3.7	5.4	6.0	3.6	3.7	2.6	1.7	1.4
World equity markets Cumulative returns over the year to date																		
DJ EURO STOXX 50	-5.1	21.0	-11.7	14.9	11.2	16.0	17.9	13.3	8.9	13.2	10.9	11.8	12.7	11.0	10.9	9.9	8.8	8.9
Frankfurt Stock Exchange (Dax 30)	3.5	15.6	-12.2	13.5	12.5	16.0	18.1	14.5	9.3	14.1	11.7	12.5	13.3	11.8	11.7	10.6	9.6	9.3
Milan Stock Exchange (MIB 30)	-5.3	22.8	-12.0	12.9	10.5	16.1	22.6	20.2	16.4	20.0	19.3	19.5	21.5	21.5	19.3	18.0	18.0	16.4
London Stock Exchange (FTSE 100)	-14.3	14.3	0.9	5.6	-0.1	1.1	3.3	-1.5	1.9	3.5	3.1	...	3.8	3.0	3.1	2.3	2.3	1.9
New York Stock Exchange (DJ IA)	6.6	1.4	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
NASDAQ Composite	43.6	21.4	-33.1	16.8	23.6	31.7	37.1	30.9	25.1	31.0	26.2	...	28.7	26.3	26.2	26.8	24.8	25.1
Tokyo Stock Exchange (Nikkei 225)	16.0	4.9	-9.4	10.6	20.1	27.2	27.1	25.0	25.2	28.5	24.2	27.4	26.6	24.8	24.2	25.2	...	...
Derivatives markets																		
IBEX 35 futures. Nearest month	9 113.52	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
IBEX 35 volatilities. Nearest month	33.47	28.33	25.11	20.61	24.77	25.73	18.68	21.21	20.88	27.05	15.49	15.57	15.85	15.85	15.57	16.48	17.05	17.13
Exchange rates: level and depreciation(-)/appreciation(+) over the year to date																		
Euro/US dollar rate	1.142	1.183	1.053	1.097	1.087	1.084	1.106	1.091	1.070	1.071	1.067	1.071	1.070	1.064	1.065	1.063	1.061	1.054
Euro/US dollar. Change	9.2	-7.7	-5.8	3.0	0.2	1.9	3.3	1.9	-1.2	-0.1	-0.2	0.4	0.3	-0.3	-0.2	-0.3	-0.6	-1.2
Euro/Yen rate	121.846	129.877	138.027	146.511	148.926	153.149	155.937	157.962	157.804	157.698	157.826	158.200	158.280	157.340	157.870	158.080	157.870	157.200
Euro/Yen. Change	3.7	3.1	7.9	6.2	6.0	11.7	11.4	12.7	11.8	12.0	12.2	12.5	12.5	11.9	12.2	12.4	12.2	11.8
Euro/US dollar risk-reversal	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
One-month implied volatility	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Three-month implied volatility	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Nominal component of the index of Spain's competitiveness	78.1	78.2	77.4	78.4	78.3	78.3	78.5	78.4	78.3	78.3	78.3	78.3	78.4	78.3	78.3	78.3	78.3	78.2