Global Markets Monitor

WEDNESDAY, MAY 19, 2021

- Investors flag inflation as biggest tail risk in latest survey (link)
- S&P 500 negatively correlated with dollar in recent weeks (link)
- Flows to Latin American local debt markets remain weak (link)
- Interest rates rise in Mexico on hawkish central bank comments (link)
- Thailand announces more fiscal support to counter virus impact (link)

<u>US</u> | <u>Europe</u> | <u>Other Mature</u> | <u>Emerging Markets</u> | <u>Market Tables</u>

Global markets decline as inflation worries intensify

Trading screens are displaying a sea of red as most global markets are sharply lower, with a few exceptions like Korea. Interest rates in the US and Europe are moving higher as worries about inflation continue to spread. The resurgence of the virus in many countries also weighed on sentiment, with India reporting the highest one day death toll on record. The pessimistic mood extended to cryptocurrencies and the commodities markets, which are also being hard hit, although copper and nickel eked out fractional gains. This afternoon's FOMC minutes may assume special significance given the market's current fixation on interest rates. The biggest fear is that the recent high inflation numbers and supply disruptions could give rise to a sustained inflationary spike that forces central banks into preemptive rate hikes that derail the global recovery. Many central banks are pushing back, taking the view that these recent trends will be transitory.

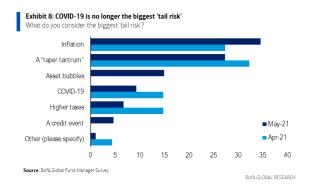
Key Global Financial Indicators

| Last updated: | Level | | C | Change from | Market Clos | е | |
|-------------------------------------|--|--------|-------|-------------|-------------|------|-----|
| 5/19/21 8:11 AM | Last 12m | Latest | 1 Day | 7 Days | 30 Days | 12 M | YTD |
| Equities | | | | 9 | % | | % |
| S&P 500 | The state of the s | 4128 | -0.9 | -1 | -1 | 41 | 10 |
| Eurostoxx 50 | Marriage Marriage | 3929 | -1.9 | 0 | -2 | 35 | 11 |
| Nikkei 225 | ~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~ | 28044 | -1.3 | 0 | -4 | 36 | 2 |
| MSCI EM | and the same of th | 54 | 1.3 | 0 | -1 | 44 | 4 |
| Yields and Spreads | | | | b | ps | | |
| US 10y Yield | | 1.65 | 1.5 | -4 | 5 | 96 | 74 |
| Germany 10y Yield | Allegan State of the State of t | -0.10 | 0.4 | 2 | 14 | 37 | 47 |
| EMBIG Sovereign Spread | man man | 330 | -1 | -2 | -7 | -224 | -20 |
| FX / Commodities / Volatility | | | | 9 | % | | |
| EM FX vs. USD, (+) = appreciation | Markey Markey Markey | 57.6 | -0.3 | 1 | 1 | 8 | -1 |
| Dollar index, (+) = \$ appreciation | Confront Con | 90.0 | 0.3 | -1 | -1 | -9 | 0 |
| Brent Crude Oil (\$/barrel) | war and a second | 67.3 | -2.1 | -3 | 0 | 94 | 30 |
| VIX Index (%, change in pp) | رئس سارساله | 23.5 | 2.2 | -4 | 6 | -7 | 1 |

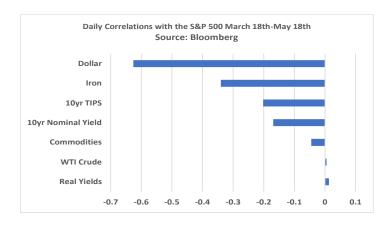
Colors denote tightening/easing financial conditions for observations greater than ±1.5 standard deviations. Data source: Bloomberg.

United States back to top

The latest Fund Manager Survey from Bank of America flags inflation risk as the biggest tail risk for markets, with the related risk of a bond market taper tantrum coming in second. The Covid crisis has fallen to fourth place. Overall, the survey is extremely bullish, with 69% predicting above trend growth with above-trend inflation and a further 19% taking the even more optimistic view that growth will be above trend while inflation stays in check. These findings reinforce the views from several analysts that markets remain very optimistic despite the recent negative surprises of very high US CPI and PPI reports from last week. They believe in the narrative from the Fed and other major central banks that the rise in inflation is likely to be temporary. Others point to the risk of a major market reversal if inflation is viewed as getting out of control.



The S&P 500 has negatively correlated with the US dollar to a significant degree in recent weeks. Bloomberg points out than a similar trend was seen last year during the strong market rally, as foreign investors took advantage of dollar selloffs to buy surging US equities, especially in the technology sector. This year the move began when the Treasury selloff accelerated and put inflation fears front and center. The biggest fear for investors is a surge in inflation that triggers preemptive rate hikes from The Fed and major central banks.



Europe back to top

Local markets are taking heavy losses, led by the DAX (-1.2%). The CAC 40 (-0.9%), EuroStoxx 600 (-1.0%), Italy's Titans 30 (-0.9%), and Spanish Ibex (0.3%) also lost ground as investors are reassessing the inflation outlook and its implication for asset valuations.

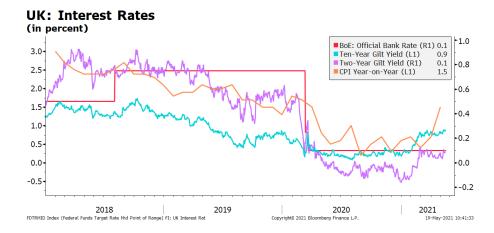
Bank stocks (+0.2%) bucked the downward trend, as a steeper yield curve would support their business models. Compared to the start of the year, the **German sovereign yield curve has steepened** 50 bps for the 10-year tenor while the very short-end of the curve has remained anchored at around -0.60%.



In its latest <u>Financial Stability Review</u>, the **ECB warns about the increasingly uneven impact of the pandemic across sectors and countries**, and that the recent rise in interest rates brings to the fore risks of asset repricing, including for non-bank entities with high duration, liquidity, and credit risks. The ECB also noted that although bank valuations have improved, profitability challenges remain and that the sovereign-bank-corporates nexus may amplify financial stability risks.

United Kingdom

UK inflation data released today showed a pick-up in headline CPI to 1.5% y/y in April, from 0.7% previously. Core inflation came in at 1.3% y/y from 1.1% previously. In testimony to the House of Lords, BOE governor Bailey remarked that the Bank thinks that "inflation could go above target a bit temporarily" due to a "strong shift in energy prices."



Other Mature Markets

back to top

Japan

Equities fell -0.7% with machinery underperforming. Japan's final industrial production for March was revised down to 1.7% m/m compared with 2.2% previously. Nomura Holdings Inc. will book a \$600 mn loss this quarter after unwinding all of its positions relating to Archegos Capital Management. This will be around \$30 mn greater than previously estimated, according to Bloomberg. The bank said that it will improve risk management and will refrain from areas within prime brokerage that involve lending using stocks as collateral.

Emerging Markets back to top

EMEA stocks and currencies were weaker. Asian equities fell -0.5%, driven by losses in South Asia. Asian bond yields were relatively stable, except for **Thailand** bond yields (+5.1bps) on reports that the government is planning to borrow THB700 bn (\$22 bn) to fund various measures to counter the impact from the ongoing virus outbreak. The borrowing would be on top an ongoing THB1 tn debt plan and is scheduled to be completed before September 30, 2022. Mexico did well although most Latin American markets were lower.

Key Emerging Market Financial Indicators

| Last updated: | Lev | el | | Cha | ange | | |
|---------------------------------|--|-------|-------|---------------|---------------|-------|------|
| 5/19/21 8:17 AM | Last 12m | index | 1 Day | 7 Days | 30 Days | 12 M | YTD |
| Major EM Benchmarks | | | | (| % | | % |
| MSCI EM Equities | Manufacture and a series | 53.61 | -1.0 | 0 | -1 | 44 | 4 |
| MSCI Frontier Equities | | 31.76 | -0.1 | 0 | 3 | 39 | 12 |
| EMBIG Sovereign Spread (in bps) | marken market | 330 | -1 | -2 | -7 | -224 | -20 |
| EM FX vs. USD | Mark market grant grant | 57.59 | -0.3 | 1 | 1 | 8 | -1 |
| Major EM FX vs. USD | • | | %, | (+) = EM curr | ency apprecia | ition | |
| China Renminbi | and the same of th | 6.44 | -0.2 | 0 | 1 | 10 | 1 |
| Indonesian Rupiah | man man | 14290 | -0.1 | -1 | 2 | 3 | -2 |
| Indian Rupee | and a second | 73.17 | -0.2 | 0 | 2 | 3 | 0 |
| Argentine Peso | | 94.17 | 0.0 | 0 | -1 | -28 | -11 |
| Brazil Real | January may me the same | 5.28 | -0.4 | 0 | 5 | 9 | -2 |
| Mexican Peso | markenson | 19.89 | -0.2 | 1 | 0 | 19 | 0 |
| Russian Ruble | market and a second | 73.71 | -0.1 | 1 | 4 | -2 | 0 |
| South African Rand | and and a second | 14.04 | -0.3 | 1 | 1 | 31 | 5 |
| Turkish Lira | and the same | 8.42 | -0.8 | 0 | -4 | -20 | -12 |
| EM FX volatility | many | 9.24 | 0.0 | -0.2 | -0.6 | -2.0 | -1.5 |

 $Colors \ denote \ tightening/easing \ financial \ conditions \ for \ observations \ greater \ than \ \pm 1.5 \ standard \ deviations. \ Data \ source: \ Bloomberg$

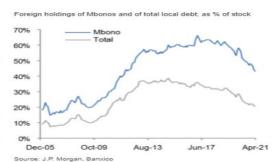
Latin American Local Markets

Despite the stabilization of US interest rates and stronger local currencies, flows in local currency debt remain lackluster. Peru and Mexico continued to see outflows in April, while Brazil has only seen inflows in short term bonds. One exception in April was Colombia, with foreigners adding risk despite the political uncertainty around the tax reform. JP Morgan analysts highlight that the current weak external demand for local bonds coupled with heightened political risks (e.g. Peru/Chile/Mexico near term elections, protests in Colombia) and pension fund withdrawals (e.g. in Chile see LHS chart) are putting more risk premium in local bonds and have led some governments to rely on more hard currency issuance. For example, Chile had plans to issue only \$1 bn in hard currency, but they are tracking \$7.7 bn. Peru, issued \$5 bn in this year, considerably above the \$0.7 bn in the budget law. Colombia also updated its issuance forecasts from \$6.5 bn to \$10 bn. Mexico has remained more conservative both in terms of issuance and fiscal spending while Brazil has been issuing mostly short term local debt, as there is limited appetite for longer duration.

Exhibit 11: Pension funds withdrawal bills highlights

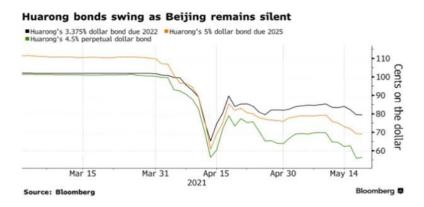
| | 1st bill | 2nd bill | 3rd bill |
|--------------------------|-----------|-----------|----------|
| AUM outflows (USDbn) | 21 | 16 | 20 |
| AUM (USDbn) | 217 | 209 | 212 |
| AUM outflows (%AUM) | 1096 | 8% | 9% |
| Withdrawal amount | 10% | 1096 | 10% |
| Affiliates affected (mm) | 10.5 | 7.8 | 10.5 |
| Date | 30-Jul-20 | 10-Dec-20 | May-21 |
| Offshore assets (% AUM) | 44% | 4996 | 49% |
| Treasury bonds (%AUM) | 1996 | 1896 | 17% |
| BTP bonds (%AUM) | 796 | 6% | 6% |

Source: J.P. Morgan, Superintendencia



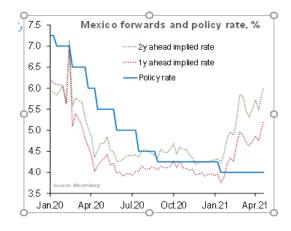
China

The Biden administration is reportedly planning to delay the deadline on a new US investment ban in certain Chinese companies by two weeks until June 11, according to Bloomberg. Biden's government has been examining former President Trump's executive order that was issued in November to ban US investments in Chinese companies owned or controlled by the military. Bloomberg also reported that the US is not looking to change its policy but seeks to maintain the ban in a manner that is legally sound and can be sustained over the long-term. **Separately, Huarong bonds are facing volatility on conflicting news reports.** The volatility started on May 12 when various reports said that the authorities had urged Huarong to solve its issues on its own and the Chinese government is 'strongly committed' to making sure both foreign and domestic bondholders do not receive full repayment of their principal. That said, the company has continued to repay its maturing bonds on time and has also reached funding agreements with state-owned banks to ensure it is able repay its debt through at least end-August, when it also aims to finalize its 2020 annual results, according to Bloomberg.



Mexico

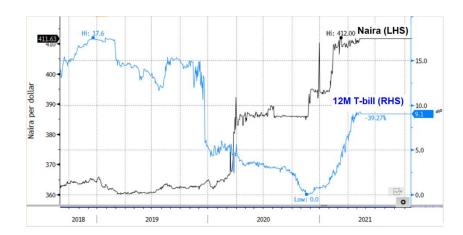
Two year swap rates rose by 7 bps to 5.3% following comments by the Deputy Governor Espinosa that the central bank may need to raise rates before the Fed. The swap curve is now pricing 200 bps of hikes over the next 2 years, an almost 40 bps increase since the higher than expected CPI release in the US last week. Local stocks saw a decent rally yesterday despite the weakness in other Latin American bourses as well as US stocks.



Nigeria

The naira depreciated as the central bank appeared to take steps to unify its multiple exchange rates, measures that are viewed as negative for the currency. The local interbank exchange rate depreciated from 380 to 411 naira per dollar (-8%) on Friday and has remained at that level this week. Contacts noted that the adjustment of the onshore interbank rate to the Investors and Exporters Window

rate (411 \$/NGN) is likely to be the next step in exchange rate policy unification. The Central Bank of Nigeria has stopped publishing the official exchange rate level on its website since the middle of last week. Contacts note that investors have welcomed the recent steps towards currency liberalization and normalization of domestic interest rates. That said, the official rate is still seen as overvalued compared to the parallel market rate (480 \$/NGN), while domestic interest rates do not appear to fully incorporate inflation risks (inflation is at over 18% yoy) or the legacy of past currency market disruptions.



List of GMM Contributors

Global Markets Analysis Division, MCM Department

Nassira Abbas

Deputy Division Chief

Antonio Garcia-Pascual

Deputy Division Chief

Evan Papageorgiou

Deputy Division Chief

Jose Abad

Financial Sector Expert

Sergei Antoshin

Senior Economist

John Caparusso

Senior Financial Sector Expert

Liumin Chen

Research Assistant

Yingyuan Chen

Financial Sector Expert

Han Teng Chua Economic Analyst

Fabio Cortés

Senior Economist

Reinout De Bock

Economist

Mohamed Diaby

Economist (EP)

Dimitris Drakopoulos

Financial Sector Expert

Deepali Gautam

Research Officer

Rohit Goel

Financial Sector Expert

Sanjay Hazarika

Senior Financial Sector Expert

Frank Hespeler

Senior Financial Sector Expert

Henry Hoyle

Financial Sector Expert

Phakawa Jeasakul

Senior Economist

Sonia Meskin

Financial Sector Expert

Natalia Novikova

IMF Resident Representative in

Singapore

Dmitri Petrov

Financial Sector Expert

Thomas Piontek

Financial Sector Expert

Patrick Schneider

Research Officer

Juan Solé

Senior London Representative

Jeffrey Williams

Senior Financial Sector Expert

Dmitry Yakovlev

Senior Research Officer

Akihiko Yokoyama

Senior Financial Sector Expert

Xingmi Zheng

Research Assistant

Disclaimer: This is an internal document produced by the Global Markets Analysis Division (GA) of the Monetary and Capital Markets Department. It reflects GA staff's interpretation and analysis of market views and developments. Market views presented may or may not reflect a consensus of market participants. GA staff do not independently verify the accuracy of all data and events presented in this document.

Global Financial Indicators

| Last updated: | Leve | | | | ange | | |
|---|--|--------|-------|------------|---------------|---------|------|
| 5/19/21 8:15 AM | Last 12m | Latest | 1 Day | 7 Days | 30 Days | 12 M | YTD |
| Equities | | | | | % | | % |
| United States | | 4112 | -0.9 | 1 | -1 | 41 | 9 |
| Europe | Mary Mary Mary | 3929 | -1.9 | 0 | -2 | 35 | 11 |
| Japan | Samuel Commence | 28044 | -1.3 | 0 | -4 | 36 | 2 |
| China | and the same of the same | 3511 | -0.5 | 1 | 1 | 22 | 1 |
| Asia Ex Japan | The state of the s | 92 | 1.4 | 0 | -2 | 41 | 3 |
| Emerging Markets | · Andrew Andrew | 54 | 1.3 | 0 | -1 | 44 | 4 |
| Interest Rates | | | | basis | points | | |
| US 10y Yield | de la companya de la | 1.65 | 1.5 | -4 | 5 | 96 | 74 |
| Germany 10y Yield | duran marchan | -0.10 | 0.4 | 2 | 14 | 37 | 47 |
| Japan 10y Yield | and market | 0.08 | -0.6 | 0 | -1 | 8 | 6 |
| UK 10y Yield | and the same | 0.88 | 0.8 | -1 | 12 | 63 | 68 |
| Credit Spreads | | | | | points | | |
| US Investment Grade | money and | 94 | 0.6 | 0 | -1 | -99 | -1 |
| US High Yield | mana | 342 | 0.5 | 5 | 7 | -372 | -38 |
| Europe IG | Mary Museum | 53 | 1.1 | 1 | 3 | -30 | 5 |
| Europe HY | many | 261 | 5.3 | 1 | 15 | -230 | 20 |
| Exchange Rates | | | | | % | | |
| USD/Majors | and the same of th | 89.98 | 0.3 | -1 | -1 | -9 | 0 |
| EUR/USD | المركبة المركبة المركبة المركبة | 1.22 | -0.1 | 1 | 1 | 12 | 0 |
| USD/JPY EM/USD | Jane of the same | 109.1 | 0.2 | 0 | 1 | 1 | 6 |
| | Marine 44 | 57.6 | -0.3 | 1 | 1 % | 8 | -1 |
| Commodities Brent Crude Oil (\$/barrel) | سيغر | 67 | -2.1 | -3 | 0 | 94 | 30 |
| , , | A CONTRACTOR OF THE PARTY OF TH | _ | | | | | |
| Industrials Metals (index) | | 158 | -2.1 | -2 | 7 | 62 | 19 |
| Agriculture (index) | | 58 | -1.3 | -5 | 9 | 67 | 21 |
| Implied Volatility | | | | | % | | |
| VIX Index (%, change in pp) | بالاسالساليس | 23.5 | 2.2 | -4.1 | 6.2 | -7.0 | 0.8 |
| US 10y Swaption Volatility | wanter there | 70.9 | -0.1 | -2.1 | -6.8 | 5.7 | 10.8 |
| Global FX Volatility | when | 7.2 | 0.0 | -0.2 | -0.1 | -1.5 | -0.9 |
| EA Sovereign Spreads | | | 10-Ye | ear spread | vs. German | y (bps) | |
| Greece | framer | 120 | 1.7 | 4 | 5 | -113 | 0 |
| Italy | Manage of the same | 122 | 1.0 | 7 | 20 | -88 | 11 |
| Portugal | manne | 72 | 1.1 | 2 | 7 | -51 | 12 |
| Spain | Mundamen | 71 | 0.9 | 3 | 6 | -39 | 10 |

Colors denote tightening/easing financial conditions for observations greater than ±1.5 standard deviations. Data source: Bloomberg.

back to top

Emerging Market Financial Indicators

| Series Charge (monitor) Ch | Last updated: | | E | xchange | Rates | | | | Loc | al Currer | ncy Bond | Yields (| GBLEM) | | |
|--|--|--|--|---|---|--|--|---|--|---|---|--|---|--|--|
| No. Companies | • | Leve | | konungo | | e (in %) | | | | | | | | nts) | |
| China | | | | 1 Dov | T. Carlotte | | 12 M | VTD | | | | | | | VTD |
| Chris | 0.19 AW | Last 12111 | | | | | | לוו | Last 12111 | | 1 Day | 7 Days | 30 Days | IZ IVI | ווט |
| Indonesia 14290 | Ohina | and a | | + | • • | | | 4 | | • | 0.0 | 4 | 4 | C F | - |
| India | | 2 400 | | | | | | | Sales Contraction of the Contrac | | | | | | |
| Philippines | | Mr. mary | | | | | | | ~~~~~ | | | | | | |
| Trailerind | India | " manual | /3 | -0.2 | 0.4 | 2 | 3 | 0 | | 6.3 | 1.3 | 1 | -9 | 11 | 35 |
| Malaysia | Philippines | egomes-male | 48 | -0.1 | -0.1 | 1 | 6 | 0 | The state of the s | 4.3 | 0.3 | 11 | 29 | -17 | 68 |
| Argenifine | Thailand | ~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~ | | | | | | | ~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~ | | | | | | |
| Brazil | Malaysia | money and | | | | | | | ~~~~ | | | | | | |
| Chile | Argentina | | 94 | 0.0 | -0.2 | -1 | -28 | -11 | my m | 45.8 | -11.3 | -33 | -50 | 226 | -1037 |
| Colombia | Brazil | mount | 5.28 | -0.4 | 0.5 | 5 | 9 | -2 | | 8.4 | 11.4 | 24 | 34 | 246 | 281 |
| Mexico 19.89 -0.2 1.4 0 19 0 -0.6 6.8 -0.5 2 34 63 125 Peru 3.7 -0.7 -0.8 -2 -8 -3 -3 -4.9 4.1 12 18 66 1322 Ulugiay √1 44 0.1 -0.4 0 0 -4 7.6 115 27 26 354 38 Hungary √2 287 -0.1 3.1 4 12 3 -2.4 1.1 38 48 91 91 Poland 3.70 0.0 2.0 2 13 1 -1 1.3 -3.5 14 45 35 66 Romania 4.0 -0.1 1.2 1 10 -1 2.7 0.0 7 3 -128 2.2 Russia 73.7 -0.1 1.2 4 -2 0 0 6.8 0.6 6 10 155 106 South Africa 14.0 -0.3 0.6 1 31 5 9.9 -1.2 10 6 17 25 Turkey 8.42 -0.8 0.1 -4 -20 -12 Us (DXY; 5y UST) 90 0.2 -0.8 -1 -9 0 0 0.83 1.0 -4 0 50 47 Equity Market 10ay 7.0 2 30 Days 12.M YID China 5172 -0.3 3 2 31 -1 109 1 12 11 110 1 1 1 12 11 110 1 1 1 12 11 110 1 1 1 1 | Chile | warn | 713 | 0.6 | -1.4 | -2 | 15 | 0 | January Marie | 3.8 | 0.2 | 20 | 37 | 128 | 100 |
| Peru 3, 3, 7 | Colombia | monthy | 3657 | 0.8 | 1.3 | -1 | 5 | -6 | war war war and the same of th | 6.7 | -3.2 | -18 | 56 | 116 | 164 |
| Uruguay 1 | Mexico | montheman | 19.89 | -0.2 | 1.4 | 0 | 19 | 0 | and the same | 6.8 | -0.5 | 2 | 34 | 63 | 125 |
| Pulmary | Peru | Mummun | 3.7 | -0.7 | -0.8 | -2 | -8 | -3 | - manual mark | 4.9 | 4.1 | 12 | 18 | 65 | 132 |
| Polarid 3,70 0,0 2,0 2 13 1 1,3 -3,5 14 45 35 66 | Uruguay | when | 44 | 0.1 | -0.4 | 0 | 0 | -4 | | 7.6 | 11.6 | 27 | 26 | -354 | 38 |
| Romania 4.0 -0.1 1.2 1 100 -1 2.7 0.0 7 3 1-128 -2 Russia 73.7 -0.1 1.2 4 -2 0 6.8 0.6 6 10 155 108 Russia 73.7 -0.1 1.2 4 -2 0 6.8 0.6 6 10 155 108 South Africa 14.0 -0.3 0.6 1 31 5 90 1.2 10 6 1.7 25 Turkey 8.42 -0.8 0.1 -4 -20 1.12 17.6 0.1 6 19 585 453 US (DXY; 5y UST) 90 0.2 -0.8 -1 -9 0 0 0.83 1.0 -4 0 50 47 | Hungary | 12 Mayan My | 287 | -0.1 | 3.1 | 4 | 12 | 3 | Lowerman | 2.4 | 1.1 | 38 | 48 | 91 | 91 |
| Russia | Poland | mana | 3.70 | 0.0 | 2.0 | 2 | 13 | 1 | mu | 1.3 | -3.5 | 14 | 45 | 35 | 66 |
| South Africa | Romania | manne | 4.0 | -0.1 | 1.2 | 1 | 10 | -1 | | 2.7 | 0.0 | 7 | 3 | -128 | -2 |
| Turkey | Russia | hammed hammer | 73.7 | -0.1 | 1.2 | 4 | -2 | 0 | | 6.8 | 0.6 | 6 | 10 | 155 | 108 |
| Charge (in %) Change (in % | South Africa | and an amount | 14.0 | -0.3 | 0.6 | 1 | 31 | 5 | hyperson promotion | 9.9 | -1.2 | 10 | 6 | -17 | 25 |
| Equity Markets Change (in %) Level Change (in basis points) Level Last 12m | Turkey | ~~~~~~~ | 8.42 | -0.8 | 0.1 | -4 | -20 | -12 | سلسسي | 17.6 | -0.1 | 6 | 19 | 585 | 453 |
| Level Change (in %) Level Last 12m Latest 1 Day 7 Days 30 Days 12 M YTD Last 12m Latest 1 Day 7 Days 30 Days 12 M YTD Dasis points | US (DXY; 5y UST) | manuman | 90 | 0.2 | -0.8 | -1 | -9 | 0 | Annual Parket | 0.83 | 1.0 | -4 | 0 | 50 | 47 |
| Last 12m | | / 4,000 | | | | | | | | | | | | | |
| China | | | ı | Equity Ma | rkets | | | | | Bond Spre | ads on USE | Debt (EN | ИВIG) | | |
| China 5172 -0.3 3 2 31 -1 199 0 -2 -9 30 -9 Indonesia 5761 -1.3 -3 -5 27 -4 158 0 -9 -25 -5 -29 India 49903 -0.6 2 5 62 5 161 -2 -5 -2 -140 10 Philippines 6246 0.0 -1 -4 12 -13 83 0 -9 -17 13 -22 Malaysia 1581 -0.7 0 -2 10 -3 113 0 -2 -3 9 3 Argentina 56079 0.0 10 17 42 9 1459 0 19 8 -570 91 Brazil 122980 0.0 0 2 52 3 253 0 0 -16 58 3 Chile 4144 0.0 8 -17 11 -1 126 0 -6 -16 -14 -18 Colombia 1268 0.0 -2 -3 19 -12 207 0 -4 -15 44 2 Mexico 49789 0.0 0 4 39 13 348 0 -9 -34 55 -12 Peru 21684 0.0 4 6 40 4 133 0 -4 -3 22 1 Hungary 45050 -1.8 2 6 27 7 665 0 -6 -15 -42 -31 Poland 62785 -0.8 1 5 37 10 -22 0 -4 -11 -54 -21 Russia 3643 -1.2 0 2 34 11 10 -12 159 0 -5 -3 19 -7 South Africa 65961 -1.9 -2 -3 27 11 357 0 -4 -35 25 -23 Turkey 1460 0.0 1 6 43 -1 421 0 -5 -47 34 -24 Ukraine 529 0.0 0 0 6 6 479 0 12 -21 127 -12 | | Level | | Equity Ma | | e (in %) | | | | Bond Spre | | | | s) | |
| Indonesia 5761 -1.3 -3 -5 27 -4 158 0 -9 -25 -5 -29 India 49903 -0.6 2 5 62 5 161 -2 -5 -2 -140 10 Philippines 6246 0.0 -1 -4 12 -13 483 0 -9 -17 13 -22 Malaysia 1581 -0.7 0 -2 10 -3 113 0 -2 -3 9 3 Argentina 56079 0.0 10 17 42 9 1459 0 19 8 -570 91 Brazil 122980 0.0 0 2 52 3 | | | | | Chang | | 12 M | YTD | Level | | Cl | nange (in | basis points | | YTD |
| India 49903 -0.6 2 5 62 5 161 -2 -5 -2 -140 10 Philippines 6246 0.0 -1 -4 12 -13 83 0 -9 -17 13 -22 Malaysia 1581 -0.7 0 -2 10 -3 113 0 -2 -3 9 3 Argentina 56079 0.0 10 17 42 9 1459 0 19 8 -570 91 Brazil 122980 0.0 0 2 52 3 -253 0 0 -16 58 3 Chile 4144 0.0 -8 -17 11 -1 126 0 -6 -16 -14 -18 Colombia 1268 0.0 -2 -3 19 -12 207 0 -4 -15 44 2 Mexico 49789 0.0 0 4 39 13 348 0 -9 -34 55 -12 Peru 21684 0.0 4 6 40 4 133 0 -4 -3 22 1 Hungary 45050 -18 2 6 27 7 65 0 -6 -15 -42 -31 Poland 62785 -0.8 1 5 37 10 -22 0 -4 -11 -54 -21 Romania 11639 0.0 -1 5 39 19 182 1 2 -12 -158 -21 Russia 3643 -1.2 0 2 34 11 159 0 -5 -3 19 -7 South Africa 65961 -1.9 -2 -3 27 11 357 0 -4 -35 25 -23 Turkey 1460 0.0 1 6 43 -1 479 0 12 -21 127 -12 | | | | | Chang | | 12 M | YTD | Level Last 12m | Latest | Cl | nange (in | basis points | | YTD |
| Philippines 6246 0.0 -1 -4 12 -13 83 0 -9 -17 13 -22 Malaysia 1581 -0.7 0 -2 10 -3 113 0 -2 -3 9 3 Argentina 56079 0.0 10 17 42 9 1459 0 19 8 -570 91 Brazil 122980 0.0 0 2 52 3 253 0 0 -16 58 3 Chile 4144 0.0 8 -17 11 -1 126 0 -6 -16 -14 -18 Colombia 1268 0.0 -2 -3 19 -12 207 0 -4 -15 44 2 Mexico 49789 0.0 0 4 6 40 4 133 0 -4 -3 22 1 Hungary 45050 -1.8 2 6 27 7 65 0 -6 -15 -42 -31 Poland 62785 -0.8 1 5 37 10 -22 0 -4 -11 -54 -21 Russia 3643 -1.2 0 2 34 11 -2 -22 0 -4 -11 -54 -21 Russia 65961 -1.9 -2 -3 27 11 -357 0 -4 -35 25 -23 Turkey 1460 0.0 1 6 43 -1 -1 421 0 -5 -47 34 -24 Ukraine 529 0.0 0 0 6 6 6 479 0 12 -21 127 -12 | China | | Latest | 1 Day | Chango 7 Days | 30 Days | | | Level Last 12m | Latest | CH 1 Day | nange (in 7 Days | basis points 30 Days | 12 M | |
| Malaysia 1581 -0.7 0 -2 10 -3 113 0 -2 -3 9 3 Argentina 56079 0.0 10 17 42 9 1459 0 19 8 -570 91 Brazil 122980 0.0 0 2 52 3 253 0 0 -16 58 3 Chile 4144 0.0 -8 -17 11 -1 126 0 -6 -16 -14 -18 Colombia 1268 0.0 -2 -3 19 -12 207 0 -4 -15 44 2 Mexico 49789 0.0 0 4 39 13 348 0 -9 -34 55 -12 Peru 21684 0.0 4 6 40 4 133 0 -4 -3 22 1 Hungary 45050 -1.8 2 6 27 7 65 0 -6 -15 -42 -31 Poland 62785 -0.8 1 5 37 10 -22 0 -4 -11 -54 -21 Romania 11639 0.0 -1 5 39 19 182 1 2 -12 -158 -21 Russia 3643 -1.2 0 2 34 11 159 0 -5 -3 19 -7 South Africa 65961 -1.9 -2 -3 27 11 357 0 -4 -35 25 -23 Turkey 1460 0.0 1 6 43 -1 421 0 -5 -47 34 -24 Ukraine 529 0.0 0 0 0 6 6 6 479 0 12 -21 127 -12 | China Indonesia | | Latest 5172 | 1 Day | Change 7 Days 3 | 30 Days | 31 | -1 | Level Last 12m | Latest nts 199 | 1 Day | 7 Days | basis points 30 Days | 12 M 30 | -9 |
| Argentina Argent | | | 5172 5761 | 1 Day -0.3 -1.3 | 7 Days 3 -3 | 30 Days 2 -5 | 31 27 | -1 -4 | Level Last 12m | Latest nts 199 158 | 0 0 | 7 Days -2 -9 | 30 Days -9 -25 | 30 -5 | -9 -29 |
| Brazil 122980 0.0 0 2 52 3 253 0 0 -16 58 3 Chile 4144 0.0 -8 -17 11 -1 126 0 -6 -16 -14 -18 Colombia 1268 0.0 -2 -3 19 -12 207 0 -4 -15 44 2 Mexico 49789 0.0 0 4 39 13 348 0 -9 -34 55 -12 Peru 21684 0.0 4 6 40 4 133 0 -4 -3 22 1 Hungary 45050 -1.8 2 6 27 7 65 0 -6 -15 -42 -31 Poland 62785 -0.8 1 5 37 10 -22 0 -4 -11 -54 -21 Romania 11639 0.0 -1 5 39 19 182 1 2 -12 -158 -21 Russia 3643 -1.2 0 2 34 11 159 0 -5 -3 19 -7 South Africa 65961 -1.9 -2 -3 27 11 357 0 -4 -35 25 -23 Turkey 1460 0.0 1 6 43 -1 421 0 -5 -47 34 -24 Ukraine 529 0.0 0 0 6 6 6 479 0 12 -21 127 -12 | Indonesia | | 5172 5761 49903 | -0.3 -1.3 -0.6 | 7 Days 3 -3 2 | 30 Days 2 -5 5 | 31 27 62 | -1 -4 5 | Level Last 12m | Latest 199 158 161 | 0 0 0 -2 | 7 Days -2 -9 -5 | 30 Days -9 -25 -2 | 30 -5 -140 | -9 -29 10 |
| Chile 4144 0.0 -8 -17 11 -1 126 0 -6 -16 -14 -18 Colombia 1268 0.0 -2 -3 19 -12 207 0 -4 -15 44 2 Mexico 49789 0.0 0 4 39 13 348 0 -9 -34 55 -12 Peru 21684 0.0 4 6 40 4 133 0 -4 -3 22 1 Hungary 45050 -1.8 2 6 27 7 65 0 -6 -15 -42 -31 Poland 62785 -0.8 1 5 37 10 -22 0 -4 -11 -54 -21 Romania 11639 0.0 -1 5 39 19 182 1 2 -12 -158 -21 Russia 3643 -1.2 0 2 34 11 159 0 -5 -3 19 -7 South Africa 65961 -1.9 -2 -3 27 11 357 0 -4 -35 25 -23 Turkey 1460 0.0 1 6 43 -1 421 0 -5 -47 34 -24 Ukraine 529 0.0 0 0 6 6 6 479 0 12 -21 127 -12 | Indonesia India | | 5172 5761 49903 6246 | -0.3 -1.3 -0.6 0.0 | 7 Days 3 -3 2 -1 | 2 -5 5 -4 | 31 27 62 12 | -1 -4 5 -13 | Level Last 12m | Latest 199 158 161 83 | 0 0 0 -2 0 | -2 -9 -5 | -9 -25 -2 -17 | 30 -5 -140 13 | -9 -29 10 -22 |
| Colombia 1268 0.0 -2 -3 19 -12 207 0 -4 -15 44 2 Mexico 49789 0.0 0 4 39 13 348 0 -9 -34 55 -12 Peru 21684 0.0 4 6 40 4 133 0 -4 -3 22 1 Hungary 45050 -1.8 2 6 27 7 65 0 -6 -15 -42 -31 Poland 62785 -0.8 1 5 37 10 -22 0 -4 -11 -54 -21 Romania 11639 0.0 -1 5 39 19 182 1 2 -12 -158 -21 Russia 3643 -1.2 0 2 34 11 159 0 -5 -3 19 -7 South Africa 65961 -1.9 -2 -3 27 11 357 0 -4 -35 25 -23 Turkey 1460 0.0 1 6 43 -1 421 0 -5 -47 34 -24 Ukraine 529 0.0 0 0 6 6 6 479 0 12 -21 127 -12 | Indonesia India Philippines | | 5172 5761 49903 6246 1581 | -0.3 -1.3 -0.6 0.0 | 7 Days 3 -3 2 -1 0 | 2 -5 5 -4 -2 | 31 27 62 12 10 | -1 -4 5 -13 | Level Last 12m | Latest 199 158 161 83 113 | 0 0 0 -2 0 | -2 -9 -5 -9 | -9 -25 -2 -17 | 30 -5 -140 13 9 | -9 -29 10 -22 3 |
| Mexico 49789 0.0 0 4 39 13 348 0 -9 -34 55 -12 Peru 21684 0.0 4 6 40 4 133 0 -4 -3 22 1 Hungary 45050 -1.8 2 6 27 7 65 0 -6 -15 -42 -31 Poland 62785 -0.8 1 5 37 10 -22 0 -4 -11 -54 -21 Romania 11639 0.0 -1 5 39 19 182 1 2 -12 -158 -21 Russia 3643 -1.2 0 2 34 11 159 0 -5 -3 19 -7 South Africa 65961 -1.9 -2 -3 27 11 357 0 -4 -35 25 -23 Turkey 1460 0.0 1 6 43 -1 421 0 -5 -47 34 -24 Ukraine 529 0.0 0 0 6 6 6 479 0 12 -21 127 -12 | Indonesia India Philippines Malaysia | | 5172 5761 49903 6246 1581 56079 | -0.3 -1.3 -0.6 0.0 -0.7 | 7 Days 3 -3 2 -1 0 | 2 -5 5 -4 -2 17 | 31 27 62 12 10 42 | -1 -4 5 -13 -3 | Level Last 12m | Latest nts 199 158 161 83 113 1459 | 0 0 0 -2 0 0 | -2 -9 -5 -9 -2 | -9 -25 -2 -17 -3 | 30 -5 -140 13 9 -570 | -9 -29 10 -22 3 |
| Peru 21684 0.0 4 6 40 4 133 0 -4 -3 22 1 Hungary 45050 -1.8 2 6 27 7 65 0 -6 -15 -42 -31 Poland 62785 -0.8 1 5 37 10 -22 0 -4 -11 -54 -21 Romania 11639 0.0 -1 5 39 19 182 1 2 -12 -158 -21 Russia 3643 -1.2 0 2 34 11 159 0 -5 -3 19 -7 South Africa 65961 -1.9 -2 -3 27 11 357 0 -4 -35 25 -23 Turkey 1460 0.0 1 6 43 -1 421 0 -5 -47 34 -24 Ukraine 529 0.0 0 0 6 6 6 479 0 12 -21 127 -12 | Indonesia India Philippines Malaysia Argentina | | 5172 5761 49903 6246 1581 56079 122980 | -0.3 -1.3 -0.6 0.0 -0.7 0.0 0.0 | 7 Days 3 -3 2 -1 0 10 0 | 2 -5 5 -4 -2 17 2 | 31 27 62 12 10 42 52 | -1 -4 5 -13 -3 9 | Level Last 12m | 199 158 161 83 113 1459 253 | 0 0 0 -2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | -2 -9 -5 -9 -2 | -9 -25 -2 -17 -3 8 -16 | 30 -5 -140 13 9 -570 58 | -9 -29 10 -22 3 91 3 |
| Hungary 45050 -1.8 2 6 27 7 65 0 -6 -15 -42 -31 Poland 62785 -0.8 1 5 37 10 -22 0 -4 -11 -54 -21 Romania 11639 0.0 -1 5 39 19 182 1 2 -12 -158 -21 Russia 3643 -1.2 0 2 34 11 159 0 -5 -3 19 -7 South Africa 65961 -1.9 -2 -3 27 11 357 0 -4 -35 25 -23 Turkey 1460 0.0 1 6 43 -1 421 0 -5 -47 34 -24 Ukraine 529 0.0 0 0 6 6 6 479 0 12 -21 127 -12 | Indonesia India Philippines Malaysia Argentina Brazil | | 5172 5761 49903 6246 1581 56079 122980 4144 | -0.3 -1.3 -0.6 0.0 -0.7 0.0 0.0 | Change 7 Days 3 -3 2 -1 0 10 0 -8 | 2 -5 5 -4 -2 17 2 -17 | 31 27 62 12 10 42 52 11 | -1 -4 5 -13 -3 9 3 -1 | Level Last 12m | 199 158 161 83 113 1459 253 126 | 0 0 0 -2 0 0 0 | -2 -9 -5 -9 -2 19 0 -6 | -9 -25 -2 -17 -3 8 -16 -16 | 30 -5 -140 13 9 -570 58 -14 | -9 -29 10 -22 3 91 3 -18 |
| Poland 62785 -0.8 1 5 37 10 -22 0 -4 -11 -54 -21 Romania 11639 0.0 -1 5 39 19 182 1 2 -12 -158 -21 Russia 3643 -1.2 0 2 34 11 159 0 -5 -3 19 -7 South Africa 65961 -1.9 -2 -3 27 11 357 0 -4 -35 25 -23 Turkey 1460 0.0 1 6 43 -1 421 0 -5 -47 34 -24 Ukraine 529 0.0 0 0 6 6 6 479 0 12 -21 127 -12 | Indonesia India Philippines Malaysia Argentina Brazil Chile | | 5172 5761 49903 6246 1581 56079 122980 4144 1268 | -0.3 -1.3 -0.6 0.0 -0.7 0.0 0.0 0.0 | Change 7 Days 3 -3 2 -1 0 10 -8 -2 | 2 -5 5 -4 -2 17 2 -17 -3 | 31 27 62 12 10 42 52 11 | -1 -4 5 -13 -3 9 3 -1 -12 | Level Last 12m | Latest nts 199 158 161 83 113 1459 253 126 207 | 0 0 0 -2 0 0 0 0 | -2 -9 -5 -9 -2 19 0 -6 -4 | -9 -25 -2 -17 -3 8 -16 -16 -15 | 30 -5 -140 13 9 -570 58 -14 44 | -9 -29 10 -22 3 91 3 -18 2 |
| Romania 11639 0.0 -1 5 39 19 182 1 2 -12 -158 -21 Russia 3643 -1.2 0 2 34 11 159 0 -5 -3 19 -7 South Africa 65961 -1.9 -2 -3 27 11 357 0 -4 -35 25 -23 Turkey 1460 0.0 1 6 43 -1 421 0 -5 -47 34 -24 Ukraine 529 0.0 0 0 6 6 6 479 0 12 -21 127 -12 | Indonesia India Philippines Malaysia Argentina Brazil Chile Colombia | | 5172 5761 49903 6246 1581 56079 122980 4144 1268 49789 | -0.3 -1.3 -0.6 0.0 -0.7 0.0 0.0 0.0 0.0 | Change 7 Days 3 -3 2 -1 0 10 0 -8 -2 0 | 2 -5 5 -4 -2 17 2 -17 -3 4 | 31 27 62 12 10 42 52 11 19 | -1 -4 5 -13 -3 9 3 -1 -12 13 | Level Last 12m | Latest 199 158 161 83 113 1459 253 126 207 348 | 0 0 0 -2 0 0 0 0 0 | -2 -9 -5 -9 -2 19 0 -6 -4 -9 | -9 -25 -2 -17 -3 -3 -16 -16 -15 -34 | 30 -5 -140 13 9 -570 58 -14 44 55 | -9 -29 10 -22 3 91 3 -18 2 |
| Russia 3643 -1.2 0 2 34 11 159 0 -5 -3 19 -7 South Africa 65961 -1.9 -2 -3 27 11 357 0 -4 -35 25 -23 Turkey 1460 0.0 1 6 43 -1 421 0 -5 -47 34 -24 Ukraine 529 0.0 0 0 6 6 6 479 0 12 -21 127 -12 | Indonesia India Philippines Malaysia Argentina Brazil Chile Colombia Mexico | | 5172 5761 49903 6246 1581 56079 122980 4144 1268 49789 21684 | -0.3 -1.3 -0.6 0.0 -0.7 0.0 0.0 0.0 0.0 | Change 7 Days 3 -3 2 -1 0 10 0 -8 -2 0 4 | 2 -5 5 -4 -2 17 2 -17 -3 4 6 | 31 27 62 12 10 42 52 11 19 39 40 | -1 -4 5 -13 -3 9 3 -1 -12 13 4 | Level Last 12m | Latest 199 158 161 83 113 1459 253 126 207 348 133 | 0 0 0 -2 0 0 0 0 0 0 | -2 -9 -5 -9 -2 19 0 -6 -4 -9 -4 | -9 -25 -2 -17 -3 8 -16 -16 -15 -34 -3 | 30 -5 -140 13 9 -570 58 -14 44 55 22 | -9 -29 10 -22 3 91 3 -18 2 -12 |
| South Africa 65961 -1.9 -2 -3 27 11 -357 0 -4 -35 25 -23 Turkey 1460 0.0 1 6 43 -1 -24 Ukraine 529 0.0 0 0 6 6 479 0 12 -21 127 -12 | Indonesia India Philippines Malaysia Argentina Brazil Chile Colombia Mexico Peru | | 5172 5761 49903 6246 1581 56079 122980 4144 1268 49789 21684 45050 | -0.3 -1.3 -0.6 0.0 -0.7 0.0 0.0 0.0 0.0 0.0 | Change 7 Days 3 3 -3 2 -1 0 10 0 -8 -2 0 4 2 | 2 -5 -5 -4 -2 17 -3 4 6 6 6 | 31 27 62 12 10 42 52 11 19 39 40 | -1 -4 5 -13 -3 9 3 -1 -12 13 4 | Level Last 12m | Latest nts 199 158 161 83 113 1459 253 126 207 348 133 65 | 0 0 0 -2 0 0 0 0 0 0 0 0 | -2 -9 -5 -9 -2 19 0 -6 -4 -9 -4 -6 | -9 -25 -2 -17 -3 8 -16 -16 -15 -34 -3 -15 | 30 -5 -140 13 9 -570 58 -14 44 55 22 | -9 -29 10 -22 3 91 3 -18 2 -12 1 |
| Turkey 1460 0.0 1 6 43 -1 -421 0 -5 -47 34 -24 Ukraine 529 0.0 0 0 6 6 1 -47 127 -12 | Indonesia India Philippines Malaysia Argentina Brazil Chile Colombia Mexico Peru Hungary | | 5172 5761 49903 6246 1581 56079 122980 4144 1268 49789 21684 45050 62785 | 1 Day -0.3 -1.3 -0.6 0.0 -0.7 0.0 0.0 0.0 0.0 0.0 -1.8 -0.8 | Change 7 Days 3 3 -3 2 -1 0 10 0 -8 -2 0 4 2 1 | 2 -5 5 -4 -2 17 2 -17 -3 4 6 6 5 5 | 31 27 62 12 10 42 52 11 19 39 40 27 | -1 -4 5 -13 -3 9 3 -1 -12 13 4 7 | Level Last 12m | Latest nts 199 158 161 83 113 1459 253 126 207 348 133 65 -22 | 0 0 0 -2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | -2 -9 -5 -9 -2 19 0 -6 -4 -9 -4 -6 -4 | -9 -25 -2 -17 -3 -3 -16 -16 -15 -34 -3 -15 -11 | 30 -5 -140 13 9 -570 58 -14 44 55 22 -42 -54 | -9 -29 10 -22 3 91 3 -18 2 -12 1 -31 -21 |
| Ukraine 529 0.0 0 0 6 6 1 479 0 12 -21 127 -12 | Indonesia India Philippines Malaysia Argentina Brazil Chile Colombia Mexico Peru Hungary Poland | | 5172 5761 49903 6246 1581 56079 122980 4144 1268 49789 21684 45050 62785 11639 | 1 Day -0.3 -1.3 -0.6 0.0 -0.7 0.0 0.0 0.0 0.0 0.0 -1.8 -0.8 0.0 | Change 7 Days 3 3 -3 2 -1 0 10 0 -8 -2 0 4 2 1 -1 | 30 Days 2 -5 5 -4 -2 17 2 -17 -3 4 6 5 5 5 | 31 27 62 12 10 42 52 11 19 39 40 27 37 39 | -1 -4 5 -13 -3 9 3 -1 -12 13 4 7 10 | Level Last 12m basis poin | Latest 199 158 161 83 113 1459 253 126 207 348 133 65 -22 182 | 0 0 0 -2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | -2 -9 -5 -9 -2 19 0 -6 -4 -9 -4 -6 -4 2 | -9 -25 -2 -17 -3 -3 -16 -16 -15 -34 -3 -15 -11 -12 | 30 -5 -140 13 9 -570 58 -14 44 55 22 -42 -54 | -9 -29 10 -22 3 91 3 -18 2 -12 1 -31 -21 -21 |
| Ukraine 529 0.0 0 0 6 6 6 479 0 12 -21 127 -12 | Indonesia India Philippines Malaysia Argentina Brazil Chile Colombia Mexico Peru Hungary Poland Romania | | 5172 5761 49903 6246 1581 56079 122980 4144 1268 49789 21684 45050 62785 11639 3643 | 1 Day -0.3 -1.3 -0.6 0.0 -0.7 0.0 0.0 0.0 0.0 0.0 -1.8 -0.8 0.0 -1.2 | Change 7 Days 3 3 -3 2 -1 0 10 0 -8 -2 0 4 2 1 -1 0 0 | 30 Days 2 -5 5 -4 -2 17 2 -17 -3 4 6 5 5 2 | 31 27 62 12 10 42 52 11 19 39 40 27 37 39 34 | -1 -4 5 -13 -3 9 3 -1 -12 13 4 7 10 | Level Last 12m basis poin | Latest 199 158 161 83 113 1459 253 126 207 348 133 65 -22 182 159 | 0 0 0 -2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | -2 -9 -5 -9 -2 19 0 -6 -4 -9 -4 -5 -5 -5 -5 -5 -5 -5 -5 -5 -5 -5 -5 -5 | -9 -25 -2 -17 -3 -3 -16 -16 -15 -34 -3 -15 -11 -12 -3 | 30 -5 -140 13 9 -570 58 -14 44 55 22 -42 -54 -158 | -9 -29 10 -22 3 91 3 -18 2 -12 1 -31 -21 -21 |
| | Indonesia India Philippines Malaysia Argentina Brazil Chile Colombia Mexico Peru Hungary Poland Romania Russia | | 5172 5761 49903 6246 1581 56079 122980 4144 1268 49789 21684 45050 62785 11639 3643 65961 | -0.3 -1.3 -0.6 -0.0 -0.7 -0.0 -0.0 -0.0 -0.0 -1.8 -0.8 -0.8 -0.12 | Change 7 Days 3 | 30 Days 2 -5 5 -4 -2 17 2 -17 -3 4 6 5 5 2 -3 | 31 27 62 12 10 42 52 11 19 39 40 27 37 39 34 | -1 -4 5 -13 -3 9 3 -1 -12 13 4 7 10 19 11 | Level Last 12m basis poin | Latest 199 158 161 83 113 1459 253 126 207 348 133 65 -22 182 159 357 | 0 0 0 -2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | -2 -9 -5 -9 -2 19 0 -6 -4 -9 -4 -5 -4 2 -5 -4 | -9 -25 -2 -17 -3 -3 -16 -16 -15 -34 -3 -15 -11 -12 -3 -35 | 30 -5 -140 13 9 -570 58 -14 44 55 22 -42 -54 -158 19 25 | -9 -29 10 -22 3 91 3 -18 2 -12 1 -31 -21 -7 -23 |
| | Indonesia India Philippines Malaysia Argentina Brazil Chile Colombia Mexico Peru Hungary Poland Romania Russia South Africa | | 5172 5761 49903 6246 1581 56079 122980 4144 1268 49789 21684 45050 62785 11639 3643 65961 1460 | 1 Day -0.3 -1.3 -0.6 0.0 -0.7 0.0 0.0 0.0 0.0 0.0 -1.8 -0.8 0.0 -1.2 -1.9 0.0 | Change 7 Days 3 | 2 -5 5 -4 -2 17 2 -17 -3 4 6 6 5 5 2 -3 6 | 31 27 62 12 10 42 52 11 19 39 40 27 37 39 34 27 43 | -1 -4 5 -13 -3 9 3 -1 -12 13 4 7 10 19 11 11 -1 | Level Last 12m basis poin | Latest 199 158 161 83 113 1459 253 126 207 348 133 65 -22 182 159 357 421 | 0 0 0 0 -2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | -2 -9 -5 -9 -2 19 0 -6 -4 -9 -4 -5 -4 -5 -5 -9 -2 -5 -4 -5 -5 -5 -4 -5 -5 -5 -4 -5 -5 -5 -4 -5 -5 -5 -5 -5 -5 -5 -5 -5 -5 -5 -5 -5 | -9 -25 -2 -17 -3 -3 -16 -16 -15 -34 -3 -15 -11 -12 -3 -35 -47 | 30 -5 -140 13 9 -570 58 -14 44 55 22 -42 -54 -158 19 25 34 | -9 -29 10 -22 3 91 3 -18 2 -12 1 -31 -21 -7 -23 -24 |
| 2 1.0 0 1 TT TI | Indonesia India Philippines Malaysia Argentina Brazil Chile Colombia Mexico Peru Hungary Poland Romania Russia South Africa Turkey | | 5172 5761 49903 6246 1581 56079 122980 4144 1268 49789 21684 45050 62785 11639 3643 65961 1460 | 1 Day -0.3 -1.3 -0.6 0.0 -0.7 0.0 0.0 0.0 0.0 0.0 -1.8 -0.8 0.0 -1.2 -1.9 0.0 | Change 7 Days 3 | 2 -5 5 -4 -2 17 2 -17 -3 4 6 6 5 5 2 -3 6 | 31 27 62 12 10 42 52 11 19 39 40 27 37 39 34 27 43 | -1 -4 5 -13 -3 9 3 -1 -12 13 4 7 10 19 11 11 -1 | Level Last 12m basis poin | Latest 199 158 161 83 113 1459 253 126 207 348 133 65 -22 182 159 357 421 | 0 0 0 0 -2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | -2 -9 -5 -9 -2 19 0 -6 -4 -9 -4 -5 -4 -5 -5 -9 -2 -5 -4 -5 -5 -5 -4 -5 -5 -5 -4 -5 -5 -5 -4 -5 -5 -5 -5 -5 -5 -5 -5 -5 -5 -5 -5 -5 | -9 -25 -2 -17 -3 -3 -16 -16 -15 -34 -3 -15 -11 -12 -3 -35 -47 | 30 -5 -140 13 9 -570 58 -14 44 55 22 -42 -54 -158 19 25 34 | -9 -29 10 -22 3 91 3 -18 2 -12 1 -31 -21 -7 -23 -24 |

Colors denote tightening/easing financial conditions for observations greater than ±1.5 standard deviations. Data source: Bloomberg.

back to top