

**WEEKLY MARKET UPDATE**

20/09/2021 - 27/09/2021

This newsletter is generic and we do not accept any responsibility about the information included therein. It is for information purposes only and it does not constitute an investment advice or recommendation. The content of this newsletter is as of the date stated above and MFO Asset Management Ltd, does not assume any responsibility to update this as a result of events occurred after that date. ©2020 MFO Asset Management Ltd.

**EQUITY MARKETS**

US	Last Price	1 Day % Change	1 Week % Change	Year to Date % Change
S&P 500	4,455.48	0.15%	0.51%	18.62%
NASDAQ	15,047.70	-0.03%	0.02%	16.75%

EUROPE	Last Price	1 Day % Change	1 Week % Change	Year to Date % Change
Eurostoxx 50	4,158.51	-0.87%	0.67%	17.05%
DAX	15,531.75	-0.72%	0.27%	13.22%
FTSE 100	7,051.48	-0.38%	1.26%	9.15%

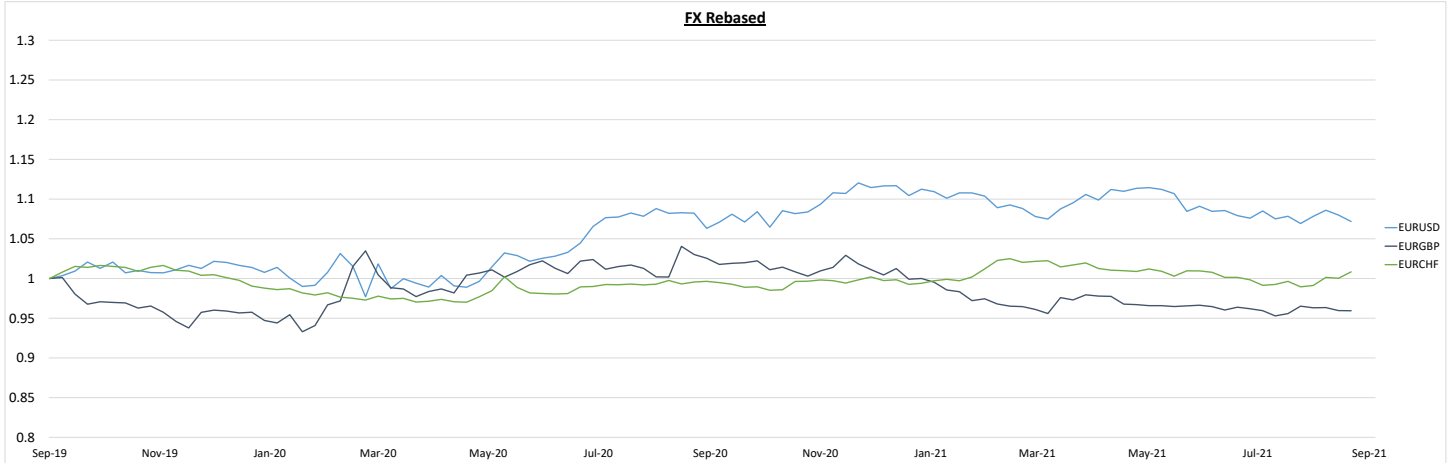
ASIA	Last Price	1 Day % Change	1 Week % Change	Year to Date % Change
Nikkei	30,240.06	-0.03%	-0.27%	10.19%
Hang Seng	24,361.03	0.70%	-2.25%	-10.54%
Shanghai	3,591.69	-0.59%	-0.43%	3.42%



**CURRENCIES**

	Last Price	1 Day % Change	1 Week % Change	Year to Date % Change
EURUSD	1.1715	-0.04%	-0.09%	-4.10%
EURGBP	0.85713	-0.01%	0.15%	4.27%

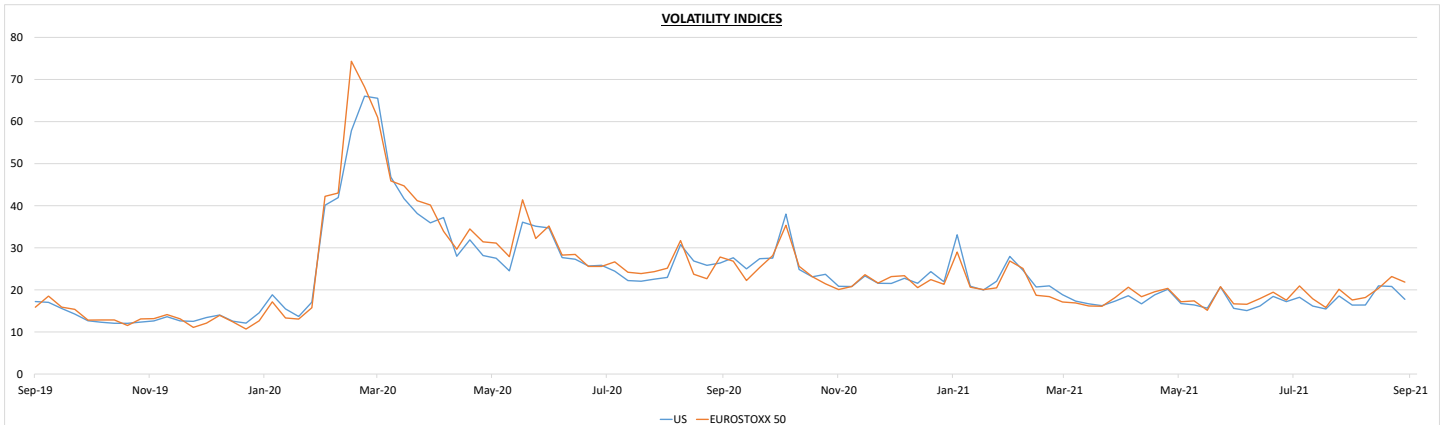
	Last Price	1 Day % Change	1 Week % Change	Year to Date % Change
EURCHF	1.0861	-0.25%	0.17%	-0.45%
GBPUSD	1.3668	-0.08%	0.08%	-0.01%



**VOLATILITY**

US VOLATILITY	Last Price	1 Day % Change	1 Week % Change	Year to Date % Change
	17.750	-4.72%	-14.70%	-21.98%

EUROSTOXX 50 VOLATILITY	Last Price	1 Day % Change	1 Week % Change	Year to Date % Change
	21.847	5.93%	-5.70%	-6.51%



FIXED INCOME - GLOBAL

GOVERNMENT YIELDS

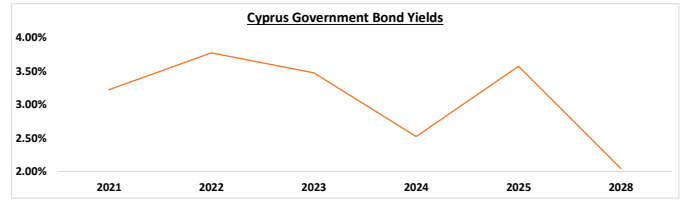
	Yield (2Y/10Y)	Spread (2Y/10Y)	2 Year Prices			10 Year Prices		
			1W Change (bps)	YTD Change	1Y Change (bps)	1W Change (bps)	YTD Change (bps)	1Y Change (bps)
US Treasuries	0.262 / 1.432	1.1700	48.00	-2228.00	128.00	104.00	-1253.00	764.00
Japan Treasuries	-0.135 / 0.035	0.1700	-6.00	12.00	17.00	-10.00	40.00	29.00
Germany Bunds	-0.695 / -0.259	0.4360	15.00	-75.00	8.00	73.00	-498.00	243.00
Italy BTPs	-0.502 / 0.72	1.2220	-8.00	-969.00	-279.00	34.00	-2019.00	-173.00
UK Gilts	0.381 / 0.906	0.5250	156.00	-363.00	435.00	162.00	-369.00	688.00

FIXED INCOME - CYPRUS & GREECE

CYPRUS GOVERNMENT		Last Price	Yield %	1M Change (bps)	1Y Change (bps)
CY 3.25 15/12/21	100.84	3.22%	-8.47	-64.03	
CY 3.875 06/05/22	102.68	3.77%	3.57	-36.04	
CY 3.75 26/07/23	107.92	3.47%	-2.25	-51.33	
CY 2.75% 27/06/24	109.04	2.52%	2.63	-59.15	
CY 4.25% 4/11/25	118.95	3.57%	6.32	-44.16	
CY 2.375% 25/9/28	116.34	2.04%	8.58	-39.59	

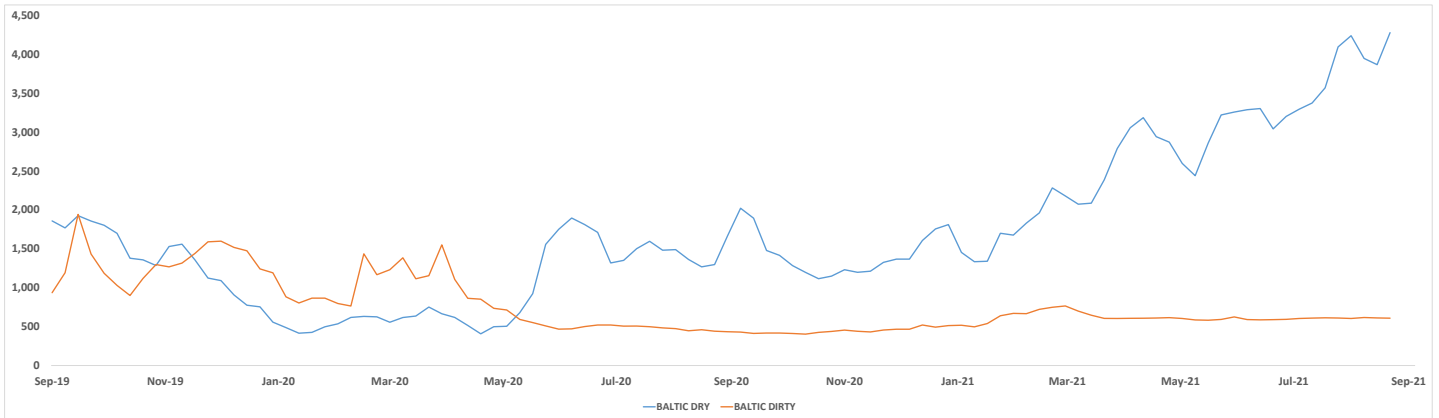
  

GREECE		Last Price	Yield (%)	1M Change (bps)	1Y Change (bps)
GGB 3.75% 30/01/2028	121.91	3.08%	9.25	-50.66	



SHIPPING

	Last Price	1 Day % Change	1 Week % Change	YTD % Change		Last Price	1 Day % Change	1 Week % Change	YTD % Change
Baltic Dry Index	4644	-0.15%	8.63%	239.97%	Dirty Tanker	614	0.00%	0.99%	31.76%
Clean Tanker	489	0.41%	1.88%	27.01%	Supramax	3359	0.30%	1.57%	223.29%



COMMODITIES

ENERGY					AGRICULTURE				
	Price	1D Change (%)	1W Change (%)	YTD Change (%)		Price	1D Change (%)	1W Change (%)	YTD Change (%)
WTI Crude Oil	75.03	1.42%	6.97%	56.80%	Corn	524.5	-0.43%	0.53%	8.37%
Brent Crude	79.16	1.37%	7.09%	55.52%	Coffee	194.35	1.97%	3.76%	51.54%

METALS				
	Price	1D Change (%)	1W Change (%)	YTD Change (%)
Gold	1756.35	0.34%	-0.44%	-7.48%
Silver	22.5735	0.68%	1.36%	-14.50%