

Quantitative Signals on Major Market Moves

Daily Market Alert

May 12, 2017



**12/05/2017

Change:

Market	Date	From	To
FTSE 100	Jul.2017	Strong improvement	No sudden change
French OAT 10 Year Yield	Jul.2017	No sudden change	Strong improvement

**11/05/2017

No change from previous day

**10/05/2017

Change:

Market	Date	From	To
Euro 5-7 Year A	Aug.2017	No sudden change	Strong deterioration

**09/05/2017

No change from previous day

**08/05/2017

No change from previous day

Quantitative market alert (May 5, 2017):

May.2017 Jun.2017 Jul.2017 Aug.2017 Sep.2017 Oct.2017

Equity Indices

	May.2017	Jun.2017	Jul.2017	Aug.2017	Sep.2017	Oct.2017
S&P 500	Strong deterioration	No sudden change	No sudden change	Strong improvement	Strong deterioration	Strong deterioration
CAC 40	Strong deterioration	No sudden change	No sudden change	Strong improvement	No sudden change	Strong deterioration
DAX 30	No sudden change	Strong deterioration	No sudden change	No sudden change	Strong deterioration	Strong deterioration
FTSE 100	No sudden change	Strong deterioration	Strong improvement	No sudden change	No sudden change	No sudden change
Nikkei 225	No sudden change	No sudden change	No sudden change	Strong deterioration	Strong deterioration	Strong deterioration

10-Year Government Benchmarks

	May.2017	Jun.2017	Jul.2017	Aug.2017	Sep.2017	Oct.2017
US Treasury 10 Year Yield	No sudden change	No sudden change	No sudden change	No sudden change	No sudden change	No sudden change
French OAT 10 Year Yield	No sudden change	No sudden change	No sudden change	Strong deterioration	Strong improvement	No sudden change
German Bund 10 Year Yield	Strong deterioration	Strong deterioration	No sudden change	No sudden change	Strong improvement	Strong improvement
UK Gilt 10 Year Yield	No sudden change	No sudden change	No sudden change	No sudden change	No sudden change	Strong improvement
Japan JGB 10 Year Yield	Strong deterioration	Strong deterioration	Strong improvement	Strong improvement	No sudden change	Strong deterioration

Corporate Spreads

	May.2017	Jun.2017	Jul.2017	Aug.2017	Sep.2017	Oct.2017
Euro 5-7 Year A	Strong improvement	Strong deterioration	No sudden change	Strong deterioration	No sudden change	Strong deterioration
US 5-Year A	Strong deterioration	No sudden change	No sudden change	No sudden change	No sudden change	Strong deterioration

Legend :

Strong improvement	Strong deterioration	Double signal	No sudden change
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