



# WEEKLY MARKET ANALYSIS

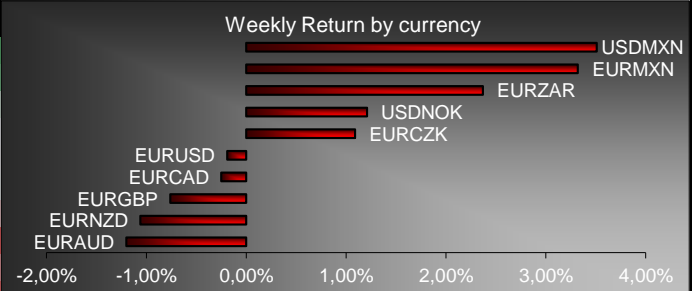
[www.New-Momentum.com](http://www.New-Momentum.com)

Madrid calle Fortuny 45  
28010 Madrid, Espana  
+34 91 826 70 92  
Paris +33 1 82 88 55 86

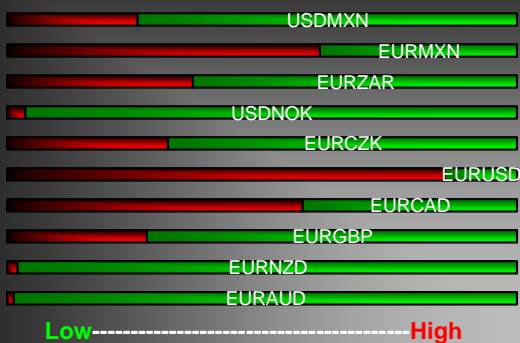
22/02/2021

## FX MARKET: Return by currency (in %)

Currencies	Spot	1W Ret.	MTD Ret.	QTD Ret.	YTD Ret.
USDMXN	20,6659	3,51%	0,45%	3,77%	3,77%
EURMXN	25,0196	3,32%	0,13%	2,93%	2,93%
EURZAR	17,9461	2,37%	-2,55%	-0,04%	-0,04%
USDNOK	8,4915	1,21%	-0,86%	-1,02%	-1,02%
EURCZK	25,9590	1,09%	-0,33%	-1,07%	-1,07%
EURUSD	1,2106	-0,19%	-0,25%	-0,90%	-0,90%
EURCAD	1,5291	-0,25%	-1,38%	-1,64%	-1,64%
EURGBP	0,8657	-0,76%	-2,24%	-3,13%	-3,13%
EURNZD	1,6606	-1,06%	-1,54%	-2,24%	-2,24%
EURAUD	1,5402	-1,20%	-2,99%	-2,98%	-2,98%



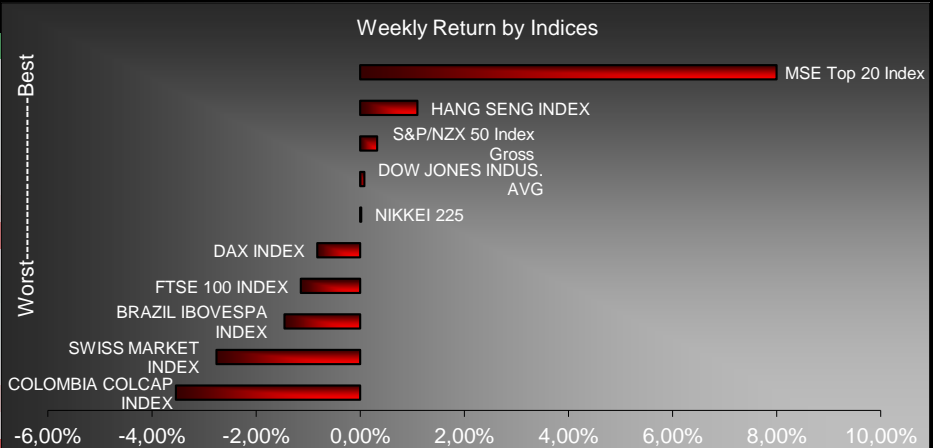
Actual Spot with annual High/Low



Countries	GDP	CPI	Unemploy	Curr Acc Bal	Budget Bal	Central Bk
US	4,00	1,40	6,30	-2,59	-16,19	0,25%
Brazil	-3,90	4,56	8,20	-1,30	-13,70	2,00%
Mexico	-4,45	3,54	3,80	-0,36	-1,43	4,00%
UK	-7,80	0,70	5,00	-2,10	-12,32	0,10%
France	-5,00	0,80	8,00	-2,34	-3,80	0,00%
Germany	-3,90	1,60	4,60	6,96	1,50	0,00%
Italy	-6,60	0,50	9,00	2,98	-1,60	0,00%
Spain	-9,10	0,40	16,20	2,13	-2,90	0,00%
Portugal	-5,90	0,20	7,10	-1,07	0,10	0,00%
Switzerland	-1,70	-0,50	3,50	7,59	-4,44	-0,75%
Greece	-9,60	-2,40	16,50	-3,17	1,50	0,00%
Japan	12,70	-0,60	2,90	3,28	-10,52	¥80T
Australia	-3,80	0,90	6,40	1,93	0,18	0,10%
China	6,50	-0,30	4,24	1,94	-4,89	12,50%

## EQUITY MARKET: Return by Indices

Indices	Value	1W Ret.
MSE Top 20 Index	29.221,77	23,78%
IBEX 35 INDEX	8.151,60	-0,63%
Euro Stoxx 50 Pr	3.713,46	-0,56%
NIKKEI 225	30.156,03	0,02%
CAC 40 INDEX	5.773,55	-0,22%
DAX INDEX	13.993,23	-0,82%
FTSE 100 INDEX	6.624,02	-1,14%
SWISS MARKET INDEX	10.704,75	-2,76%
S&P 500 INDEX	3.906,71	-0,75%
HANG SENG INDEX	30.460,48	1,10%
DOW JONES INDUS. AVC	31.494,32	0,08%
S&P/NZX 50 Index Gross	12.426,24	0,33%
S&P/BMV IPC	44.900,08	-0,72%
BRAZIL IBOVESPA INDE	118.430,50	-1,45%
LUXEMBOURG LuxX INDI	1.405,28	-0,80%
COLOMBIA COLCAP INDI	1.352,57	-3,54%



## RATE MARKET

EURO SWAPS (3M)		Europe Countries		United Kingdom	
Tenor	Mid Yield	Cash Market		Cash Market	
1Y	-0,543	3M Euribor	-0,543	1M libor	0,04375
2Y	-0,534	6M Euribor	-0,517	2M libor	0,04775
3Y	-0,497	12M Euribor	-0,494	3M libor	0,0605
4Y	-0,4445	€STR	-0,563	6M libor	0,079
5Y	-0,3709	EURONIA	-0,5752	UK base	0,1
6Y	-0,297	1W Repo	0	sonia O/N	0,049
7Y	-0,222	Active Futures		Active Futures	
8Y	-0,1481	2Y schatz	112,21	3M 1st	99,93501
9Y	-0,077	5Y bobl	134,44	3M 2nd	99,93501
10Y	-0,0079	10Y bund	173,79	Long gilt	130,08
15Y	0,2523	30Y bund	207,98	3M euribor	100,535
20Y	0,378	3M libor	99,93501	10Y bund	173,79
25Y	0,4093	3M euribor	100,535	3M euro\$	99,845
30Y	0,404	euro\$	99,845		

United States			
Cash Market		Active Futures	
1M libor	0,1155	5 Year	125,234375
3M libor	0,17525	10 Year	135,171875
6M libor	0,195	Long Bond	162,375
1Y libor	0,2865	5Y Swap	98,8125
FED funds	0,08	10Y Swap	93,125
1W Repo	0,055	30Y Swap	77,0625

**Disclaimer :** This material is for your private information and is confidential. The document described herein is NOT intended to advise or influent the Client decision. It is aimed at the Client to summarize Market movements over the week. New Momentum disclaims all responsibility for any loss generated by any transaction. The Client is aware that certain transactions may give rise to substantial risks and are NOT suitable for all. This material is the New Momentum's property and can NOT be diffused without New Momentum agreement.