

PDMA
DAILY MARKET SNAPSHOT
29/12/2020

FOREIGN EXCHANGE								
SPOT	LAST MID PRICE	Price change 1 day percent	SPOT	LAST MID PRICE	Price change 1 day percent	FIXING 31-12-2019		Euro change year to date(YTD%)
EURUSD	1.225	0.36	USDJPY	103.655	-0.21	EURUSD	1.1212	9.26%
EURGBP	0.908	0.11	USDGBP	0.74145	-0.26	EURGBP	0.84558	7.43%
EURJPY	127	0.20	USDCHE	0.88645	-0.42	EURJPY	121.85	4.25%
EURCHF	1.086	-0.05				EURCHF	1.0853	0.06%

MONEY MARKET RATES/EURIBOR -LIBOR								
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR	-0.568	-0.336	-0.542	-0.520	-0.194	-0.495
USA	(0,00 / 0,25)	USD	0.145	0.182	0.240	0.267		0.340
JAPAN	- 0,10	JPY	-0.078	-0.066	-0.095	-0.059		
BANK OF ENGLAND	0,10	GBP	0.021	0.022	0.025	0.030		
SWITZERLAND	-0,75	CHF	-0.868	-0.811	-0.785	-0.734		

CAPITAL MARKETS								
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY			0.125	0.380	0.941			1.680
GREEK TREASURY				0.096	0.632	0.889	1.005	
GERMAN TREASURY			-0.714	-0.744	-0.575	-0.394	-0.373	-0.171
JAPANESE TREAS			-0.116	-0.105	0.025	0.213	0.403	0.653
U.K TREASURY			-0.155	-0.073	0.210	0.425	0.715	0.775
ESM TREASURY			-0.637	-0.596	-0.402	-0.077	0.055	0.059

INTEREST RATES SWAPS										
		1 YEAR	3 YEAR	5 YEAR	7 YEAR		10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0.522	-0.501	-0.454	-0.386		-0.259	-0.072	0.008	-0.022
USD SWAP		0.197	0.252	0.452	0.680		0.956	1.222	1.351	1.438
JPY SWAP		-0.055	-0.054	-0.040	-0.015		0.046	0.180	0.290	0.429
GBP SWAP		0.011	0.118	0.219	0.305		0.418	0.543	0.596	0.600
CHF SWAP		-0.734	-0.673	-0.557	-0.435		-0.275	-0.108	-0.050	-0.140

HELLENIC REPUBLIC BONDS							HELLENIC REPUBLIC T-BILLS			
GREEK BONDS	MATURITY	Tenor	LAST MID PRICE	MID YIELD	YIELD CHANGE 1 DAY in b.p	YIELD CHANGE YEAR TO DATE(YTD in b.p)	Tenor	LAST MID PRICE	MID YIELD	
GGB 4,375%	8/22	2Y	107.19	-0.16	-2	-31	3M	100.04	-0.35	
GGB 3,50%	01/23	3Y	107.53	-0.11	-1	-37				
GGB 3,375%	02/25	5Y	113.58	0.08	-1	-53				
GGB 1,875%	07/26	6Y	109.31	0.19	-1	-75	6M	100.10	-0.22	
GGB 2%	04/27	7Y	110.51	0.31	-1	-63				
GGB 1,5%	06/30	10Y	108.03	0.62	-2	-85				
GGB 1,875%	02/35	15Y	113.18	0.88	-2	-100	12M	100.18	-0.19	
GGB 4%	01/37	17Y	144.55	0.99	-2	-121				
GGB 4,20%	01/42	22Y	158.13	1.10	-2	-122				

GREEK BONDS SPREAD(in bp) VS									
MATURITY		GERMANY	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE		
5Y		84	-11	51	55	10	74		
10Y		121	-41	59	60	9	97		
15Y		128	-63	54	50	-3	105		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0.35	-0.22	-0.19	-0.11	0.10	0.33	0.63	0.89	1.01

STOCK MARKETS					BOND FUTURES			
	Last Price	Price change 1 day percent	closing price 31-12-2019	%change year to date(YTD%)	bond futures		PRICE	
ATHENS GENERAL INDEX	811	0.02	917	-11.60%				
DOW JONES	30,404	0.68	28,538	6.54%	BUND		177.68	
S&P 500	3,735	0.87	3,231	15.61%	BOBL		135.21	
NASDAQ	12,899	0.74	8,973	43.76%	SCHATZ		112.275	
DAX	13,830	0.29	13,249	4.38%				
FTSE	6,641	2.14	7,542	-11.94%	US LONG BOND		172.44	
NIKKEI	27,568	2.66	23,657	16.53%	US 10Y		137.86	
BRENT	51.60	1.45	66	-21.82%	US 5Y		126.06	
GOLD \$	1,879	0.12	1,517	23.86%	US 2Y		110.47	

