

PDMA
DAILY MARKET SNAPSHOT
1/4/2021

FOREIGN EXCHANGE									
SPOT	LAST MID PRICE	Price change 1 day percent	SPOT	LAST MID PRICE	Price change 1 day percent	FIXING 31-12-2020		Euro change year to date(YTD%)	
EURUSD	1,174	0,07	USDJPY	110,715	0,00	EURUSD	1,222	-3,92%	
EURGBP	0,8509	-0,02	USDGBP	0,7249	-0,08	EURGBP	0,894	-4,82%	
EURJPY	129,96	0,07	USDCHF	0,94545	0,17	EURJPY	126,2	2,98%	
EURCHF	1,110	0,26				EURCHF	1,081	2,66%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,555	-0,336	-0,540	-0,519	-0,194	-0,494		
USA	(0,00 / 0,25) USD	0,115	0,132	0,202	0,207		0,287		
JAPAN	- 0,10 JPY	-0,082	-0,055	-0,069	-0,046				
BANK OF ENGLAND	0,10 GBP	0,050	0,061	0,088	0,108				
SWITZERLAND	-0,75 CHF	-0,797	-0,784	-0,760	-0,712				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,161	0,930	1,709			2,372		
GREEK TREASURY			0,200	0,854	1,187	1,488			
GERMAN TREASURY		-0,694	-0,632	-0,297	-0,004	-0,004	0,252		
JAPANESE TREAS		-0,111	-0,079	0,113	0,313	0,505	0,705		
U.K TREASURY		0,099	0,387	0,841	1,214	1,357	1,393		
ESM TREASURY		-0,608	-0,521	-0,147	0,297	0,451	0,552		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,516	-0,455	-0,320	-0,163	0,062	0,334	0,455	0,473
USD SWAP		0,213	0,510	1,043	1,424	1,749	2,018	2,120	2,165
JPY SWAP		-0,044	-0,019	0,018	0,071	0,162	0,317	0,439	0,584
GBP SWAP		0,124	0,436	0,690	0,867	1,053	1,208	1,254	1,238
CHF SWAP		-0,698	-0,593	-0,418	-0,228	0,013	0,254	0,353	0,310

HELLENIC REPUBLIC BENCHMARKS BONDS									
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 3,50%	01/23	2Y	106,63	-0,14	-1	-3	3M	100,00	-0,27
GGB 3,45%	04/24	3Y	110,73	-0,13	0	-6			
GGB 3,375%	02/25	4Y	112,77	0,06	-1	-1			
GGB 1,875%	07/26	5Y	108,90	0,18	-1	-1	6M	100,21	-0,43
GGB 3,75%	01/28	7Y	122,03	0,46	-1	3			
GGB 0,75%	06/31	10Y	99,05	0,85	-1	4			
GGB 1,875%	02/35	15Y	108,94	1,17	-1	29	12M	100,13	-0,20
GGB 4%	01/37	16Y	138,41	1,30	-1	31			
GGB 4,20%	01/42	21Y	148,56	1,47	0	38			
GGB 1,875%	01/52	30Y	99,72	1,89	-1	71			

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		82	2	47	48	18	75		
10Y		114	-5	52	63	19	90		
15Y		119	-7	52	56	14	88		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,27	-0,43	-0,20	-0,13	0,18	0,46	0,85	1,17	1,47

STOCK MARKETS-BOND FUTURES

STOCK MARKETS					BOND FUTURES				
	Last Price	Price change 1 day percent	closing price 31-12-2020	%change year to date(YTD%)		bond futures	PRICE		
ATHENS GENERAL INDEX	869	0,46	809	7,42%					
DOW JONES	32.982	-0,26	30.606	7,76%		BUND	171,3		
S&P 500	3.973	0,36	3.756	5,77%		BOBL	135,08		
NASDAQ	13.247	1,54	12.888	2,78%		SCHATZ	112,105		
DAX	15.096	0,59	13.719	10,04%					
FTSE	6.760	0,70	6.461	4,64%		US LONG BOND	155,34		
NIKKEI	29.389	0,72	27.444	7,09%		US 10Y	131,11		
BRENT	64,00	2,01	51,8	23,55%		US 5Y	123,43		
GOLD \$	1.718	0,62	1.899	-9,50%		US 2Y	110,36		

