

PDMA
DAILY MARKET SNAPSHOT
2/4/2021

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	1,178	0,04	USDJPY	110,425	-0,15	EURUSD	1,222	-3,56%	
EURGBP	0,8516	0,03	USDGBP	0,72285	0,00	EURGBP	0,894	-4,74%	
EURJPY	130,10	-0,12	USDCHF	0,94105	-0,08	EURJPY	126,2	3,09%	
EURCHF	1,109	-0,03				EURCHF	1,081	2,57%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,556	-0,336	-0,538	-0,509	-0,194	-0,484	
USA	(0,00 / 0,25)	USD	0,111	0,134	0,194	0,205		0,283	
JAPAN	- 0,10	JPY	-0,084	-0,055	-0,070	-0,044			
BANK OF ENGLAND	0,10	GBP	0,050	0,061	0,088	0,113			
SWITZERLAND	-0,75	CHF	-0,795	-0,784	-0,754	-0,708			

CAPITAL MARKETS									
		2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,159	0,901	1,670			2,332		
GREEK TREASURY			0,189	0,824	1,164	1,462			
GERMAN TREASURY		-0,708	-0,659	-0,328	-0,033	-0,031	0,226		
JAPANESE TREAS		-0,114	-0,078	0,126	0,311	0,495	0,704		
U.K TREASURY		0,076	0,366	0,795	1,161	1,308	1,343		
ESM TREASURY		-0,616	-0,535	-0,173	0,263	0,422	0,525		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,520	-0,466	-0,336	-0,184	0,037	0,310	0,432	0,454
USD SWAP		0,218	0,504	1,016	1,391	1,712	1,979	2,081	2,125
JPY SWAP		-0,046	-0,021	0,013	0,066	0,154	0,316	0,443	0,589
GBP SWAP		0,124	0,430	0,673	0,842	1,019	1,176	1,221	1,204
CHF SWAP		-0,695	-0,595	-0,435	-0,253	-0,018	0,225	0,323	0,281

HELLENIC REPUBLIC BENCHMARKS 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 3,50%	01/23	2Y	106,60	-0,12	0	-1		3M	100,05	-0,21	
GGB 3,45%	04/24	3Y	110,68	-0,12	0	-4					
GGB 3,375%	02/25	4Y	112,78	0,06	0	-2					
GGB 1,875%	07/26	5Y	108,96	0,17	0	-2		6M	100,10	-0,19	
GGB 3,75%	01/28	7Y	122,20	0,44	0	1					
GGB 0,75%	06/31	10Y	99,34	0,82	0	1					
GGB 1,875%	02/35	15Y	109,25	1,15	0	27		12M	100,11	-0,16	
GGB 4%	01/37	16Y	138,88	1,27	0	28					
GGB 4,20%	01/42	21Y	149,10	1,45	0	36					
GGB 1,875%	01/52	30Y	100,29	1,86	0	68					

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		83	3	47	48	20	76		
10Y		115	-4	51	61	19	90		
15Y		120	-6	52	55	13	88		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,21	-0,19	-0,16	-0,12	0,17	0,44	0,82	1,15	1,45

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	875	1,18	809	8,19%					
DOW JONES	33.153	0,52	30.606	8,32%	BUND	171,83			
S&P 500	4.020	1,18	3.756	7,02%	BOBL	135,27			
NASDAQ	13.480	1,76	12.888	4,59%	SCHATZ	112,14			
DAX	15.107	0,66	13.719	10,12%					
FTSE	6.737	0,35	6.461	4,28%	US LONG BOND	156,22			
NIKKEI	29.854	1,58	27.444	8,78%	US 10Y	131,36			
BRENT	64,86	3,38	51,8	25,21%	US 5Y	123,50			
GOLD \$	1.732	0,18	1.899	-8,76%	US 2Y	110,34			

