

PDMA
DAILY MARKET SNAPSHOT
1/6/2021

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	1,223	0,02	USDJPY	109,585	0,01	EURUSD	1,222	0,10%	
EURGBP	0,8619	0,19	USDGBP	0,7048	0,17	EURGBP	0,894	-3,59%	
EURJPY	134,01	0,02	USDCHF	0,89895	0,00	EURJPY	126,2	6,19%	
EURCHF	1,099	0,02				EURCHF	1,081	1,69%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,558	-0,336	-0,543	-0,512	-0,194	-0,481		
USA	(0,00 / 0,25) USD	0,086	0,117	0,131	0,171		0,248		
JAPAN	- 0,10 JPY	-0,077	-0,046	-0,092	-0,058				
BANK OF ENGLAND	0,10 GBP	0,051	0,064	0,081	0,106				
SWITZERLAND	-0,75 CHF	-0,799	-0,774	-0,744	-0,703				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,147	0,816	1,616			2,297		
GREEK TREASURY			0,103	0,819	1,079	1,301			
GERMAN TREASURY		-0,659	-0,565	-0,184	0,121	0,114	0,373		
JAPANESE TREAS		-0,114	-0,090	0,083	0,276	0,451	0,688		
U.K TREASURY		0,062	0,346	0,809	1,163	1,300	1,322		
ESM TREASURY		-0,546	-0,298	0,093	0,377	0,536	0,652		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,507	-0,406	-0,259	-0,101	0,119	0,381	0,497	0,509
USD SWAP		0,147	0,435	0,899	1,261	1,588	1,861	1,972	2,020
JPY SWAP		-0,048	-0,019	0,008	0,048	0,124	0,269	0,393	0,535
GBP SWAP		0,136	0,465	0,701	0,866	1,042	1,189	1,230	1,213
CHF SWAP		-0,697	-0,571	-0,390	-0,207	0,029	0,263	0,347	0,318

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	106,40	-0,34	-1	-22	3M	100,03	-0,34
GGB 3,45%	04/24	3Y	110,44	-0,22	-1	-14			
GGB 3,375%	02/25	4Y	112,88	-0,09	-1	-17			
GGB 0%	02/26	5Y	99,57	0,09	-1	0	6M	100,10	-0,24
GGB 3,75%	01/28	7Y	122,27	0,36	-1	-7			
GGB 0,75%	06/31	10Y	99,41	0,81	-1	0			
GGB 1,875%	02/35	15Y	110,23	1,07	-2	19	12M	100,18	-0,23
GGB 4%	01/37	16Y	140,67	1,15	-2	16			
GGB 4,20%	01/42	21Y	152,54	1,29	-2	20			
GGB 1,875%	01/52	30Y	102,62	1,76	-2	48			

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		66	-14	32	37	-5	61		
10Y		100	-19	35	36	-8	64		
15Y		96	-30	26	31	-26	63		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,34	-0,24	-0,23	-0,22	0,09	0,36	0,81	1,07	1,29

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	895	0,06	809	10,68%					
DOW JONES	34.529	0,19	30.606	12,82%	BUND	169,89			
S&P 500	4.204	0,08	3.756	11,93%	BOBL	134,72			
NASDAQ	13.749	0,09	12.888	6,68%	SCHATZ	112,035			
DAX	15.597	1,14	13.719	13,69%					
FTSE	7.100	1,10	6.461	9,89%	US LONG BOND	157,47			
NIKKEI	28.814	-0,16	27.444	4,99%	US 10Y	132,69			
BRENT	70,81	2,15	51,8	36,70%	US 5Y	124,30			
GOLD \$	1.910	0,18	1.899	0,61%	US 2Y	110,43			

