

PDMA
DAILY MARKET SNAPSHOT
2/6/2021

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	1,218	-0,26	USDJPY	109,865	0,34	EURUSD	1,222	-0,29%	
EURGBP	0,8618	-0,16	USDGBP	0,70745	0,11	EURGBP	0,894	-3,61%	
EURJPY	133,83	0,07	USDCHF	0,90095	0,40	EURJPY	126,2	6,04%	
EURCHF	1,097	0,12				EURCHF	1,081	1,52%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,563	-0,336	-0,544	-0,513	-0,194	-0,483	
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	0,808	1,611			2,296		
GREEK TREASURY			0,123	0,830	1,086	1,304			
GERMAN TREASURY		-0,660	-0,567	-0,184	0,118	0,115	0,373		
JAPANESE TREAS		-0,121	-0,091	0,083	0,279	0,461	0,695		
U.K TREASURY		0,071	0,358	0,823	1,187	1,322	1,347		
ESM TREASURY		-0,549	-0,303	0,092	0,378	0,545	0,659		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,510	-0,411	-0,263	-0,103	0,121	0,386	0,504	0,518
USD SWAP		0,145	0,433	0,898	1,262	1,587	1,861	1,973	2,021
JPY SWAP		-0,048	-0,019	0,009	0,049	0,126	0,271	0,395	0,540
GBP SWAP		0,135	0,468	0,708	0,878	1,058	1,206	1,247	1,230
CHF SWAP		-0,698	-0,573	-0,389	-0,204	0,033	0,271	0,348	0,323

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	106,38	-0,33	0	-21		3M	100,03	-0,34	
GGB 3,45%	04/24	3Y	110,39	-0,21	0	-13					
GGB 3,375%	02/25	4Y	112,70	-0,05	2	-13					
GGB 0%	02/26	5Y	99,48	0,11	0	2		6M	100,10	-0,25	
GGB 3,75%	01/28	7Y	122,18	0,37	0	-6					
GGB 0,75%	06/31	10Y	99,31	0,82	0	1					
GGB 1,875%	02/35	15Y	110,16	1,07	0	20		12M	100,18	-0,24	
GGB 4%	01/37	16Y	140,58	1,15	0	17					
GGB 4,20%	01/42	21Y	152,47	1,29	0	20					
GGB 1,875%	01/52	30Y	102,53	1,77	0	49					
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		68	-12	34	39	-3	62				
10Y		101	-18	36	36	-8	65				
15Y		97	-29	26	31	-27	62				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,34	-0,25	-0,24	-0,21	0,11	0,37	0,82	1,07	1,29	1,77

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	901	0,72	809	11,32%					
DOW JONES	34.575	0,13	30.606	12,97%		BUND	169,98		
S&P 500	4.202	-0,05	3.756	11,87%		BOBL	134,75		
NASDAQ	13.736	-0,09	12.888	6,58%		SCHATZ	112,045		
DAX	15.580	0,08	13.719	13,57%					
FTSE	7.102	0,31	6.461	9,93%		US LONG BOND	157,69		
NIKKEI	28.946	0,46	27.444	5,47%		US 10Y	132,72		
BRENT	70,75	0,71	51,8	36,58%		US 5Y	124,38		
GOLD \$	1.897	-0,18	1.899	-0,08%		US 2Y	110,44		

