

PDMA
DAILY MARKET SNAPSHOT
1/7/2021

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	1,185	-0,11	USDJPY	111,4	0,26	EURUSD	1,222	-3,04%	
EURGBP	0,86	0,34	USDGBP	0,726	0,43	EURGBP	0,894	-3,80%	
EURJPY	131,96	0,16	USDCHF	0,92675	0,18	EURJPY	126,2	4,56%	
EURCHF	1,098	0,09				EURCHF	1,081	1,55%	

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	-0,541	-0,513	-0,194	-0,480		
USA	(0,00 / 0,25) USD	0,100	0,123	0,145	0,161		0,250		
JAPAN	- 0,10 JPY	-0,066	-0,045	-0,080	-0,071				
BANK OF ENGLAND	0,10 GBP	0,052	0,066	0,080	0,113				
SWITZERLAND	-0,75 CHF	-0,805	-0,779	-0,758	-0,712				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,251	0,893	1,471			2,095		
GREEK TREASURY			0,057	0,836	0,983	1,200			
GERMAN TREASURY		-0,660	-0,577	-0,190	0,075	0,053	0,311		
JAPANESE TREAS		-0,113	-0,108	0,042	0,237	0,427	0,680		
U.K TREASURY		0,067	0,338	0,731	1,083	1,225	1,250		
ESM TREASURY		-0,536	-0,296	0,075	0,370	0,537	0,641		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,504	-0,393	-0,249	-0,097	0,116	0,377	0,492	0,493
USD SWAP		0,184	0,582	0,970	1,222	1,446	1,648	1,740	1,777
JPY SWAP		-0,051	-0,025	-0,013	0,014	0,079	0,211	0,330	0,494
GBP SWAP		0,231	0,534	0,721	0,846	0,983	1,096	1,129	1,109
CHF SWAP		-0,695	-0,558	-0,375	-0,200	0,018	0,242	0,320	0,293

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	106,12	-0,37	-1	-25	3M	100,07	-0,35
GGB 3,45%	04/24	3Y	110,27	-0,28	0	-20			
GGB 3,375%	02/25	4Y	112,68	-0,12	0	-20			
GGB 0%	02/26	5Y	99,79	0,04	2	-5	6M	100,15	-0,30
GGB 3,75%	01/28	7Y	122,16	0,34	1	-9			
GGB 0,75%	06/31	10Y	99,26	0,83	1	2			
GGB 1,875%	02/35	15Y	111,51	0,97	1	9	12M	100,25	-0,26
GGB 4%	01/37	16Y	142,65	1,02	1	4			
GGB 4,20%	01/42	21Y	154,77	1,18	1	9			
GGB 1,875%	01/52	30Y	105,06	1,66	1	38			

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		62	-18	28	36	-5	56		
10Y		102	-17	40	43	0	69		
15Y		91	-35	2	27	-31	55		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,35	-0,30	-0,26	-0,28	0,04	0,34	0,83	0,97	1,18

STOCK MARKETS-BOND FUTURES									
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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	890	0,53	809	9,96%					
DOW JONES	34.503	0,61	30.606	12,73%		BUND	172,42		
S&P 500	4.298	0,13	3.756	14,41%		BOBL	134,09		
NASDAQ	14.504	-0,17	12.888	12,54%		SCHATZ	112,145		
DAX	15.673	0,91	13.719	14,24%					
FTSE	7.118	1,14	6.461	10,17%		US LONG BOND	160,13		
NIKKEI	28.707	-0,29	27.444	4,60%		US 10Y	132,30		
BRENT	75,64	1,37	51,8	46,02%		US 5Y	123,34		
GOLD \$	1.775	0,25	1.899	-6,54%		US 2Y	110,15		

