

PDMA
DAILY MARKET SNAPSHOT
2/7/2021

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	1,183	-0,16	USDJPY	111,455	-0,07	EURUSD	1,222	-3,16%	
EURGBP	0,8598	-0,11	USDGBP	0,72655	-0,01	EURGBP	0,894	-3,83%	
EURJPY	131,87	-0,21	USDCHF	0,92635	0,09	EURJPY	126,2	4,49%	
EURCHF	1,096	-0,05				EURCHF	1,081	1,39%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,569	-0,336	-0,542	-0,515	-0,194	-0,483		
USA	(0,00 / 0,25) USD	0,101	0,126	0,146	0,160		0,246		
JAPAN	- 0,10 JPY	-0,060	-0,044	-0,078	-0,065				
BANK OF ENGLAND	0,10 GBP	0,056	0,067	0,078	0,108				
SWITZERLAND	-0,75 CHF	-0,810	-0,780	-0,754	-0,710				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,255	0,893	1,451			2,049		
GREEK TREASURY			0,064	0,838	0,979	1,202			
GERMAN TREASURY		-0,669	-0,602	-0,223	0,042	0,022	0,286		
JAPANESE TREAS		-0,113	-0,106	0,045	0,225	0,416	0,668		
U.K TREASURY		0,066	0,328	0,704	1,050	1,190	1,215		
ESM TREASURY		-0,544	-0,319	0,044	0,347	0,509	0,616		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,506	-0,402	-0,269	-0,124	0,086	0,348	0,465	0,469
USD SWAP		0,186	0,593	0,971	1,216	1,431	1,622	1,709	1,741
JPY SWAP		-0,026	-0,018	-0,013	0,011	0,071	0,200	0,322	0,482
GBP SWAP		0,233	0,540	0,718	0,833	0,958	1,071	1,102	1,078
CHF SWAP		-0,695	-0,560	-0,385	-0,210	0,005	0,230	0,308	0,283

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	106,10	-0,37	-1	-25	3M	100,06	-0,33
GGB 3,45%	04/24	3Y	110,22	-0,26	0	-18			
GGB 3,375%	02/25	4Y	112,67	-0,12	-1	-20			
GGB 0%	02/26	5Y	99,82	0,04	0	-6	6M	100,13	-0,27
GGB 3,75%	01/28	7Y	122,17	0,33	0	-9			
GGB 0,75%	06/31	10Y	99,31	0,82	0	1			
GGB 1,875%	02/35	15Y	111,58	0,96	0	8	12M	100,24	-0,25
GGB 4%	01/37	16Y	142,78	1,02	0	3			
GGB 4,20%	01/42	21Y	154,90	1,18	-1	9			
GGB 1,875%	01/52	30Y	105,21	1,66	0	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		64	-16	31	39	-3	58		
10Y		105	-14	44	46	3	72		
15Y		94	-32	6	31	-28	58		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,27	-0,25	-0,26	0,04	0,33	0,82	0,96	1,18

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	891	0,31	809	10,12%					
DOW JONES	34.634	0,38	30.606	13,16%		BUND	172,91		
S&P 500	4.320	0,52	3.756	15,01%		BOBL	134,23		
NASDAQ	14.522	0,13	12.888	12,68%		SCHATZ	112,165		
DAX	15.685	0,52	13.719	14,33%					
FTSE	7.159	0,47	6.461	10,81%		US LONG BOND	160,81		
NIKKEI	28.783	0,27	27.444	4,88%		US 10Y	132,44		
BRENT	75,57	-0,36	51,8	45,89%		US 5Y	123,34		
GOLD \$	1.783	0,34	1.899	-6,10%		US 2Y	110,14		

