

PDMA
DAILY MARKET SNAPSHOT
2/8/2021

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	1,188	0,12	USDJPY	109,66	-0,02	EURUSD	1,222	-2,72%	
EURGBP	0,8538	0,02	USDGBP	0,7184	-0,13	EURGBP	0,894	-4,50%	
EURJPY	130,33	0,12	USDCHF	0,90555	0,03	EURJPY	126,2	3,27%	
EURCHF	1,076	0,16				EURCHF	1,081	-0,45%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,556	-0,336	-0,544	-0,523	-0,194	-0,502		
USA	(0,00 / 0,25) USD	0,091	0,103	0,118	0,153		0,235		
JAPAN	- 0,10 JPY	-0,064	-0,052	-0,103	-0,067				
BANK OF ENGLAND	0,10 GBP	0,053	0,066	0,074	0,089				
SWITZERLAND	-0,75 CHF	-0,796	-0,781	-0,759	-0,716				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,182	0,690	1,236			1,912		
GREEK TREASURY			-0,151	0,608	0,743	0,954			
GERMAN TREASURY		-0,758	-0,730	-0,446	-0,178	-0,216	0,036		
JAPANESE TREAS		-0,116	-0,124	0,017	0,206	0,395	0,646		
U.K TREASURY		0,060	0,264	0,565	0,873	0,989	0,999		
ESM TREASURY		-0,591	-0,447	-0,134	0,163	0,317	0,409		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,522	-0,456	-0,361	-0,248	-0,065	0,177	0,282	0,268
USD SWAP		0,146	0,460	0,781	1,020	1,259	1,491	1,604	1,664
JPY SWAP		-0,035	-0,028	-0,028	-0,010	0,044	0,160	0,273	0,440
GBP SWAP		0,247	0,540	0,659	0,738	0,826	0,911	0,926	0,893
CHF SWAP		-0,708	-0,608	-0,471	-0,315	-0,120	0,070	0,139	0,088

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	105,96	-0,47	-1	-36	3M	100,04	-0,43
GGB 3,45%	04/24	3Y	110,29	-0,39	-1	-31			
GGB 3,375%	02/25	4Y	112,93	-0,26	0	-34			
GGB 0%	02/26	5Y	100,80	-0,18	0	-27	6M	100,13	-0,31
GGB 3,75%	01/28	7Y	123,52	0,11	-1	-31			
GGB 0,75%	06/31	10Y	101,50	0,59	-1	-22			
GGB 1,875%	02/35	15Y	114,74	0,72	0	-15	12M	100,24	-0,28
GGB 4%	01/37	16Y	146,80	0,78	0	-21			
GGB 4,20%	01/42	21Y	160,72	0,93	-1	-16			
GGB 1,875%	01/52	30Y	112,04	1,39	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		55	-25	21	30	-12	34		
10Y		104	-15	33	42	-2	69		
15Y		92	-34	2	27	-35	55		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,43	-0,31	-0,28	-0,39	-0,18	0,11	0,59	0,72	0,93

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	892	0,42	809	10,26%					
DOW JONES	34.935	-0,42	30.606	14,14%		BUND	176,41		
S&P 500	4.395	-0,54	3.756	17,02%		BOBL	135,31		
NASDAQ	14.673	-0,71	12.888	13,85%		SCHATZ	112,355		
DAX	15.599	0,35	13.719	13,70%					
FTSE	7.099	0,95	6.461	9,88%		US LONG BOND	164,59		
NIKKEI	27.781	1,82	27.444	1,23%		US 10Y	134,52		
BRENT	74,64	-1,02	51,8	44,09%		US 5Y	124,53		
GOLD \$	1.808	-0,36	1.899	-4,79%		US 2Y	110,34		

