

PDMA
DAILY MARKET SNAPSHOT
1/11/2021

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	1,157	0,09	USDJPY	114,25	0,22	EURUSD	1,222	-5,32%	
EURGBP	0,8468	0,27	USDGBP	0,73205	0,21	EURGBP	0,894	-5,28%	
EURJPY	132,17	0,28	USDCHF	0,91545	0,01	EURJPY	126,2	4,73%	
EURCHF	1,059	0,06				EURCHF	1,081	-2,03%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,557	-0,336	-0,553	-0,527	-0,194	-0,455	
USA	(0,00 / 0,25)	USD	0,088	0,103	0,132	0,201		0,361	
JAPAN	- 0,10	JPY	-0,075	-0,052	-0,083	-0,061			
BANK OF ENGLAND	0,10	GBP	0,133	0,184	0,228	0,455			
SWITZERLAND	-0,75	CHF	-0,791	-0,776	-0,771	-0,710			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,511	1,216	1,580			1,959		
GREEK TREASURY			0,551	1,302	1,349	1,439			
GERMAN TREASURY		-0,591	-0,382	-0,091	0,046	-0,002	0,176		
JAPANESE TREAS		-0,096	-0,062	0,096	0,289	0,478	0,679		
U.K TREASURY		0,737	0,871	1,085	1,212	1,237	1,168		
ESM TREASURY		-0,433	-0,108	0,166	0,376	0,445	0,422		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,456	-0,096	0,049	0,155	0,299	0,431	0,445	0,333
USD SWAP		0,319	0,993	1,262	1,434	1,581	1,705	1,754	1,742
JPY SWAP		-0,008	0,037	0,053	0,079	0,134	0,253	0,368	0,520
GBP SWAP		0,902	1,334	1,300	1,256	1,282	1,208	1,210	1,109
CHF SWAP		-0,619	-0,242	-0,035	0,118	0,276	0,388	0,404	0,269

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	104,60	-0,20	-1	-8		3M	100,05	-0,28	
GGB 3,45%	04/24	3Y	108,19	0,05	0	13					
GGB 3,375%	02/25	4Y	110,29	0,23	0	15					
GGB 0%	02/26	5Y	97,76	0,53	-1	44		6M	100,14	-0,34	
GGB 3,75%	01/28	7Y	118,34	0,73	0	31					
GGB 0,75%	06/31	10Y	95,16	1,29	-2	48					
GGB 1,875%	02/35	15Y	106,58	1,33	-1	45		12M	100,18	-0,30	
GGB 4%	01/37	16Y	137,44	1,28	-2	29					
GGB 4,20%	01/42	21Y	148,61	1,42	-2	33					
GGB 1,875%	01/52	30Y	98,64	1,93	-2	5					
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		93	13	66	71	12	72				
10Y		139	20	70	78	12	102				
15Y		130	4	37	57	-15	86				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,28	-0,34	-0,30	0,05	0,53	0,73	1,29	1,33	1,42	1,93

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	909	1,22	809	12,36%					
DOW JONES	35.820	0,25	30.606	17,03%	BUND	168,05			
S&P 500	4.605	0,19	3.756	22,61%	BOBL	133,84			
NASDAQ	15.498	0,33	12.888	20,25%	SCHATZ	111,99			
DAX	15.831	0,91	13.719	15,40%					
FTSE	7.277	0,55	6.461	12,64%	US LONG BOND	160,47			
NIKKEI	29.647	2,61	27.444	8,03%	US 10Y	130,52			
BRENT	84,60	1,05	51,8	63,32%	US 5Y	121,59			
GOLD \$	1.786	0,16	1.899	-5,92%	US 2Y	109,59			

