

PDMA
DAILY MARKET SNAPSHOT
2/11/2021

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	1,160	-0,07	USDJPY	113,535	-0,41	EURUSD	1,222	-5,07%	
EURGBP	0,8502	0,09	USDGBP	0,73305	0,18	EURGBP	0,894	-4,90%	
EURJPY	131,68	-0,49	USDCHF	0,912	0,30	EURJPY	126,2	4,34%	
EURCHF	1,058	0,22				EURCHF	1,081	-2,15%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
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			0,474	1,159	1,552			1,965	
GREEK TREASURY				0,522	1,263	1,293	1,359		
GERMAN TREASURY			-0,649	-0,455	-0,138	0,016	-0,013	0,175	
JAPANESE TREAS			-0,097	-0,077	0,078	0,276	0,472	0,689	
U.K TREASURY			0,655	0,799	1,028	1,172	1,198	1,131	
ESM TREASURY			-0,483	-0,187	0,105	0,335	0,425	0,429	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,478	-0,171	-0,030	0,082	0,238	0,387	0,422
USD SWAP			0,311	0,950	1,238	1,421	1,577	1,710	1,754
JPY SWAP			-0,010	0,031	0,044	0,070	0,124	0,240	0,353
GBP SWAP			0,860	1,272	1,255	1,230	1,226	1,212	1,174
CHF SWAP			-0,639	-0,315	-0,106	0,054	0,215	0,348	0,367

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	104,66	-0,25	-6	-13	3M	100,06	-0,35
GGB 3,45%	04/24	3Y	108,27	0,01	-5	9			
GGB 3,375%	02/25	4Y	110,36	0,20	-4	13			
GGB 0%	02/26	5Y	97,93	0,49	-6	39	6M	100,14	-0,34
GGB 3,75%	01/28	7Y	118,51	0,71	-6	28			
GGB 0,75%	06/31	10Y	95,56	1,24	-8	43			
GGB 1,875%	02/35	15Y	107,25	1,28	-7	40	12M	100,18	-0,29
GGB 4%	01/37	16Y	138,79	1,20	-9	21			
GGB 4,20%	01/42	21Y	150,59	1,33	-8	24			
GGB 1,875%	01/52	30Y	100,00	1,87	-6	-1			

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		98	18	70	75	16	76		
10Y		140	21	71	80	14	104		
15Y		128	2	35	55	-18	86		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,35	-0,34	-0,29	0,01	0,49	0,71	1,24	1,28	1,33

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	904	-0,12	809	11,76%					
DOW JONES	35.914	0,26	30.606	17,34%		BUND	168,85		
S&P 500	4.614	0,18	3.756	22,83%		BOBL	134,31		
NASDAQ	15.596	0,63	12.888	21,01%		SCHATZ	112,11		
DAX	15.867	0,39	13.719	15,66%					
FTSE	7.254	-0,47	6.461	12,28%		US LONG BOND	160,63		
NIKKEI	29.521	-0,43	27.444	7,57%		US 10Y	130,88		
BRENT	84,91	0,24	51,8	63,92%		US 5Y	121,89		
GOLD \$	1.795	0,11	1.899	-5,45%		US 2Y	109,68		

