

PDMA
DAILY MARKET SNAPSHOT
1/12/2021

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	1,132	-0,18	USDJPY	113,57	0,36	EURUSD	1,222	-7,36%	
EURGBP	0,8515	-0,11	USDGBP	0,75245	0,09	EURGBP	0,894	-4,75%	
EURJPY	128,54	0,18	USDCHF	0,92105	0,28	EURJPY	126,2	1,85%	
EURCHF	1,042	0,10				EURCHF	1,081	-3,57%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,563	-0,336	-0,570	-0,536	-0,194	-0,504		
USA	(0,00 / 0,25) USD	0,099	0,137	0,171	0,246		0,420		
JAPAN	- 0,10 JPY	-0,070	-0,062	-0,084	-0,052				
BANK OF ENGLAND	0,10 GBP	0,064	0,076	0,103	0,279				
SWITZERLAND	-0,75 CHF	-0,805	-0,789	-0,783	-0,732				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,607	1,232	1,501			1,834		
GREEK TREASURY			0,454	1,299	1,317	1,256			
GERMAN TREASURY		-0,720	-0,575	-0,304	-0,135	-0,207	-0,024		
JAPANESE TREAS		-0,114	-0,087	0,065	0,265	0,460	0,676		
U.K TREASURY		0,576	0,705	0,868	1,011	1,018	0,879		
ESM TREASURY		-0,560	-0,267	0,028	0,280	0,362	0,360		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,491	-0,222	-0,075	0,025	0,181	0,337	0,360	0,260
USD SWAP		0,412	1,137	1,356	1,479	1,576	1,676	1,716	1,680
JPY SWAP		-0,018	0,009	0,025	0,049	0,107	0,229	0,349	0,530
GBP SWAP		0,717	1,247	1,250	1,192	1,130	1,063	1,008	0,920
CHF SWAP		-0,691	-0,412	-0,220	-0,063	0,107	0,244	0,253	0,120

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	104,46	-0,34	-1	-22	3M	100,07	-0,37
GGB 3,45%	04/24	3Y	108,52	-0,20	2	-12			
GGB 3,375%	02/25	4Y	110,75	0,02	2	-6			
GGB 0%	02/26	5Y	98,26	0,42	5	32	6M	100,11	-0,34
GGB 3,75%	01/28	7Y	118,61	0,66	4	23			
GGB 0,75%	06/31	10Y	95,25	1,28	4	47			
GGB 1,875%	02/35	15Y	106,93	1,30	2	42	12M	100,16	-0,30
GGB 4%	01/37	16Y	140,14	1,11	1	12			
GGB 4,20%	01/42	21Y	152,72	1,23	1	14			
GGB 1,875%	01/52	30Y	98,95	1,92	3	4			

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		103	23	71	81	17	81		
10Y		160	41	85	92	26	124		
15Y		145	19	45	65	-7	101		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,37	-0,34	-0,30	-0,20	0,42	0,66	1,28	1,30	1,23

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	872	0,52	809	7,82%					
DOW JONES	34.484	-1,86	30.606	12,67%		BUND	171,75		
S&P 500	4.567	-1,90	3.756	21,59%		BOBL	135,2		
NASDAQ	15.538	-1,55	12.888	20,56%		SCHATZ	112,36		
DAX	15.233	0,88	13.719	11,04%					
FTSE	7.142	1,17	6.461	10,55%		US LONG BOND	162,75		
NIKKEI	27.936	0,41	27.444	1,79%		US 10Y	130,98		
BRENT	71,85	3,78	51,8	38,71%		US 5Y	121,50		
GOLD \$	1.780	0,33	1.899	-6,23%		US 2Y	109,55		

