

PDMA
DAILY MARKET SNAPSHOT
1/9/2021

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	1,182	0,06	USDJPY	110,285	0,26	EURUSD	1,222	-3,28%	
EURGBP	0,8594	0,11	USDGBP	0,7273	0,04	EURGBP	0,894	-3,87%	
EURJPY	130,32	0,32	USDCHF	0,91675	0,17	EURJPY	126,2	3,26%	
EURCHF	1,083	0,24				EURCHF	1,081	0,22%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,554	-0,336	-0,548	-0,522	-0,194	-0,501		
USA	(0,00 / 0,25) USD	0,086	0,098	0,120	0,155		0,235		
JAPAN	- 0,10 JPY	-0,069	-0,053	-0,099	-0,081				
BANK OF ENGLAND	0,10 GBP	0,053	0,061	0,069	0,102				
SWITZERLAND	-0,75 CHF	-0,787	-0,777	-0,771	-0,727				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,211	0,782	1,309			1,928		
GREEK TREASURY			0,013	0,801	0,867	1,115			
GERMAN TREASURY		-0,720	-0,684	-0,382	-0,137	-0,163	0,099		
JAPANESE TREAS		-0,115	-0,106	0,031	0,228	0,413	0,652		
U.K TREASURY		0,206	0,373	0,711	0,925	1,052	1,059		
ESM TREASURY		-0,588	-0,429	-0,108	0,198	0,357	0,453		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,516	-0,435	-0,332	-0,212	-0,024	0,219	0,325	0,314
USD SWAP		0,156	0,533	0,873	1,108	1,327	1,529	1,624	1,662
JPY SWAP		-0,034	-0,018	-0,015	0,005	0,063	0,181	0,296	0,459
GBP SWAP		0,293	0,592	0,717	0,798	0,887	0,975	0,989	0,951
CHF SWAP		-0,710	-0,610	-0,460	-0,298	-0,098	0,095	0,170	0,105

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	105,49	-0,38	0	-26	3M	100,07	-0,39
GGB 3,45%	04/24	3Y	109,78	-0,32	0	-24			
GGB 3,375%	02/25	4Y	112,51	-0,23	0	-31			
GGB 0%	02/26	5Y	100,13	-0,03	3	-13	6M	100,28	-0,57
GGB 3,75%	01/28	7Y	122,24	0,25	2	-18			
GGB 0,75%	06/31	10Y	99,79	0,77	2	-4			
GGB 1,875%	02/35	15Y	112,99	0,85	2	-3	12M	100,24	-0,30
GGB 4%	01/37	16Y	144,48	0,90	2	-9			
GGB 4,20%	01/42	21Y	156,91	1,08	3	-1			
GGB 1,875%	01/52	30Y	106,17	1,62	10	-26			

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		65	-15	33	44	-2	43		
10Y		115	-4	44	57	7	80		
15Y		100	-26	8	35	-31	61		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,39	-0,57	-0,30	-0,32	-0,03	0,25	0,77	0,85	1,08

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	923	0,03	809	14,14%					
DOW JONES	35.361	-0,11	30.606	15,53%		BUND	175,42		
S&P 500	4.523	-0,13	3.756	20,41%		BOBL	134,99		
NASDAQ	15.259	-0,04	12.888	18,40%		SCHATZ	112,28		
DAX	15.903	0,43	13.719	15,92%					
FTSE	7.177	0,81	6.461	11,09%		US LONG BOND	164,47		
NIKKEI	28.451	1,29	27.444	3,67%		US 10Y	134,00		
BRENT	71,90	0,38	51,8	38,80%		US 5Y	124,13		
GOLD \$	1.814	0,04	1.899	-4,44%		US 2Y	110,32		

