

PDMA
DAILY MARKET SNAPSHOT
2/9/2021

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	1,185	0,08	USDJPY	110	-0,03	EURUSD	1,222	-3,01%	
EURGBP	0,8596	-0,01	USDGBP	0,72555	-0,11	EURGBP	0,894	-3,85%	
EURJPY	130,35	0,04	USDCHF	0,91505	-0,07	EURJPY	126,2	3,28%	
EURCHF	1,084	0,01				EURCHF	1,081	0,30%	

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	0,083	0,095	0,120	0,150		0,228		
JAPAN	- 0,10 JPY	-0,071	-0,053	-0,099	-0,081				
BANK OF ENGLAND	0,10 GBP	0,051	0,062	0,068	0,098				
SWITZERLAND	-0,75 CHF	-0,793	-0,775	-0,770	-0,727				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,210	0,774	1,297			1,915		
GREEK TREASURY			-0,004	0,758	0,855	1,096			
GERMAN TREASURY		-0,719	-0,685	-0,380	-0,131	-0,156	0,109		
JAPANESE TREAS		-0,125	-0,104	0,036	0,228	0,414	0,646		
U.K TREASURY		0,198	0,363	0,688	0,898	1,021	1,025		
ESM TREASURY		-0,592	-0,428	-0,105	0,200	0,358	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	-0,437	-0,330	-0,210	-0,021	0,222	0,327	0,315
USD SWAP		0,157	0,532	0,869	1,101	1,319	1,520	1,614	1,652
JPY SWAP		-0,034	-0,019	-0,015	0,005	0,063	0,181	0,296	0,455
GBP SWAP		0,291	0,580	0,702	0,782	0,868	0,952	0,966	0,928
CHF SWAP		-0,709	-0,613	-0,460	-0,303	-0,098	0,098	0,173	0,113

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	105,48	-0,39	-1	-28	3M	100,07	-0,40
GGB 3,45%	04/24	3Y	109,77	-0,33	-1	-25			
GGB 3,375%	02/25	4Y	112,49	-0,23	0	-31			
GGB 0%	02/26	5Y	100,11	-0,02	-1	-12	6M	100,27	-0,57
GGB 3,75%	01/28	7Y	122,32	0,23	-1	-19			
GGB 0,75%	06/31	10Y	100,05	0,74	-1	-7			
GGB 1,875%	02/35	15Y	113,08	0,84	-1	-4	12M	100,23	-0,30
GGB 4%	01/37	16Y	144,43	0,90	-1	-9			
GGB 4,20%	01/42	21Y	156,89	1,08	-1	-1			
GGB 1,875%	01/52	30Y	105,92	1,63	-1	-25			

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		66	-14	35	46	2	44		
10Y		112	-7	42	55	7	78		
15Y		99	-27	7	35	-30	60		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,40	-0,57	-0,30	-0,33	-0,02	0,23	0,74	0,84	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	917	-0,07	809	13,41%					
DOW JONES	35.313	-0,14	30.606	15,38%		BUND	175,45		
S&P 500	4.524	0,03	3.756	20,45%		BOBL	135		
NASDAQ	15.309	0,33	12.888	18,79%		SCHATZ	112,28		
DAX	15.872	0,30	13.719	15,69%					
FTSE	7.157	0,10	6.461	10,78%		US LONG BOND	164,91		
NIKKEI	28.544	0,33	27.444	4,01%		US 10Y	134,13		
BRENT	71,53	-0,08	51,8	38,09%		US 5Y	124,19		
GOLD \$	1.815	0,03	1.899	-4,43%		US 2Y	110,32		

