

PDMA
DAILY MARKET SNAPSHOT
1/10/2021

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	1,158	-0,02	USDJPY	111,165	-0,10	EURUSD	1,222	-5,23%	
EURGBP	0,8606	0,17	USDGBP	0,7433	0,16	EURGBP	0,894	-3,74%	
EURJPY	128,71	-0,09	USDCHF	0,93175	0,02	EURJPY	126,2	1,98%	
EURCHF	1,079	0,03				EURCHF	1,081	-0,20%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,558	-0,336	-0,543	-0,523	-0,194	-0,491		
USA	(0,00 / 0,25) USD	0,082	0,110	0,131	0,157		0,241		
JAPAN	- 0,10 JPY	-0,063	-0,036	-0,080	-0,044				
BANK OF ENGLAND	0,10 GBP	0,049	0,062	0,076	0,157				
SWITZERLAND	-0,75 CHF	-0,789	-0,758	-0,756	-0,715				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,280	0,972	1,496			2,058		
GREEK TREASURY			0,097	0,860	0,962	1,130			
GERMAN TREASURY		-0,690	-0,564	-0,209	0,050	0,019	0,265		
JAPANESE TREAS		-0,109	-0,091	0,062	0,251	0,433	0,663		
U.K TREASURY		0,410	0,635	1,016	1,238	1,357	1,368		
ESM TREASURY		-0,555	-0,307	0,054	0,363	0,520	0,611		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,503	-0,353	-0,193	-0,045	0,157	0,396	0,498	0,484
USD SWAP		0,173	0,655	1,060	1,307	1,518	1,704	1,784	1,804
JPY SWAP		-0,010	0,011	0,024	0,050	0,108	0,231	0,349	0,514
GBP SWAP		0,454	0,849	0,997	1,084	1,178	1,270	1,287	1,251
CHF SWAP		-0,680	-0,499	-0,303	-0,113	0,100	0,298	0,363	0,304

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	105,19	-0,41	-1	-29		3M	100,04	-0,52	
GGB 3,45%	04/24	3Y	109,29	-0,26	-1	-18					
GGB 3,375%	02/25	4Y	112,00	-0,18	-1	-25					
GGB 0%	02/26	5Y	99,69	0,07	0	-2		6M	100,18	-0,37	
GGB 3,75%	01/28	7Y	121,69	0,28	0	-14					
GGB 0,75%	06/31	10Y	99,14	0,84	-1	3					
GGB 1,875%	02/35	15Y	111,60	0,95	0	7		12M	100,22	-0,32	
GGB 4%	01/37	16Y	143,80	0,92	0	-6					
GGB 4,20%	01/42	21Y	156,00	1,11	-1	2					
GGB 1,875%	01/52	30Y	105,09	1,66	0	-22					

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	38	49	2	43		
10Y		107	-12	41	51	1	71		
15Y		91	-35	6	30	-34	53		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,52	-0,37	-0,32	-0,26	0,07	0,28	0,84	0,95	1,11

STOCK MARKETS-BOND FUTURES									
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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	863	-0,24	809	6,71%					
DOW JONES	33.844	-1,59	30.606	10,58%		BUND	169,98		
S&P 500	4.308	-1,19	3.756	14,68%		BOBL	134,97		
NASDAQ	14.449	-0,44	12.888	12,11%		SCHATZ	112,215		
DAX	15.134	-0,83	13.719	10,32%					
FTSE	7.035	-0,72	6.461	8,89%		US LONG BOND	159,78		
NIKKEI	28.771	-2,31	27.444	4,83%		US 10Y	131,83		
BRENT	77,80	-0,65	51,8	50,19%		US 5Y	122,85		
GOLD \$	1.753	-0,24	1.899	-7,68%		US 2Y	110,05		

