

PDMA
DAILY MARKET SNAPSHOT
4/10/2021

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	1,161	0,13	USDJPY	111,155	0,08	EURUSD	1,222	-4,96%	
EURGBP	0,8559	0,00	USDGBP	0,7372	-0,15	EURGBP	0,894	-4,26%	
EURJPY	129,07	0,22	USDCHF	0,92995	-0,06	EURJPY	126,2	2,27%	
EURCHF	1,080	0,09				EURCHF	1,081	-0,11%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,557	-0,336	-0,547	-0,526	-0,194	-0,488	
USA	(0,00 / 0,25)	USD	0,075	0,110	0,133	0,157		0,235	
JAPAN	- 0,10	JPY	-0,070	-0,041	-0,080	-0,043			
BANK OF ENGLAND	0,10	GBP	0,048	0,070	0,085	0,165			
SWITZERLAND	-0,75	CHF	-0,788	-0,758	-0,764	-0,714			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,264	0,936	1,477			2,055		
GREEK TREASURY			0,082	0,857	0,967	1,132			
GERMAN TREASURY		-0,701	-0,577	-0,218	0,036	0,012	0,260		
JAPANESE TREAS		-0,111	-0,087	0,054	0,246	0,433	0,672		
U.K TREASURY		0,414	0,638	1,016	1,244	1,369	1,386		
ESM TREASURY		-0,562	-0,316	0,049	0,362	0,521	0,615		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,504	-0,360	-0,201	-0,052	0,154	0,395	0,499	0,487
USD SWAP		0,169	0,628	1,025	1,277	1,496	1,687	1,770	1,795
JPY SWAP		-0,008	0,011	0,016	0,048	0,105	0,229	0,349	0,519
GBP SWAP		0,443	0,841	0,992	1,084	1,186	1,278	1,295	1,262
CHF SWAP		-0,678	-0,521	-0,327	-0,127	0,085	0,284	0,348	0,287

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	105,18	-0,41	0	-29		3M	100,04	-0,43	
GGB 3,45%	04/24	3Y	109,28	-0,26	1	-19					
GGB 3,375%	02/25	4Y	112,01	-0,18	1	-26					
GGB 0%	02/26	5Y	99,76	0,05	1	-4		6M	100,18	-0,37	
GGB 3,75%	01/28	7Y	121,73	0,28	1	-15					
GGB 0,75%	06/31	10Y	99,17	0,84	1	3					
GGB 1,875%	02/35	15Y	111,50	0,95	3	8		12M	100,21	-0,31	
GGB 4%	01/37	16Y	143,81	0,92	1	-7					
GGB 4,20%	01/42	21Y	155,96	1,11	2	2					
GGB 1,875%	01/52	30Y	105,45	1,65	1	-23					

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	41	51	3	44		
10Y		108	-12	43	53	2	73		
15Y		93	-33	8	33	-33	56		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,43	-0,37	-0,31	-0,26	0,05	0,28	0,84	0,95	1,11

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	874	0,39	809	8,09%					
DOW JONES	34.326	1,43	30.606	12,15%	BUND	170,16			
S&P 500	4.357	1,15	3.756	16,00%	BOBL	135,08			
NASDAQ	14.567	0,82	12.888	13,02%	SCHATZ	112,235			
DAX	15.116	-0,27	13.719	10,18%					
FTSE	7.026	-0,02	6.461	8,75%	US LONG BOND	160,06			
NIKKEI	28.445	-1,13	27.444	3,65%	US 10Y	132,09			
BRENT	79,33	0,06	51,8	53,15%	US 5Y	123,05			
GOLD \$	1.754	-0,40	1.899	-7,62%	US 2Y	110,08			

