

PDMA
DAILY MARKET SNAPSHOT
5/4/2021

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	1,176	0,03	USDJPY	110,5	-0,19	EURUSD	1,222	-3,72%	
EURGBP	0,8482	-0,31	USDGBP	0,72105	-0,26	EURGBP	0,894	-5,13%	
EURJPY	129,99	-0,14	USDCHF	0,94215	-0,07	EURJPY	126,2	3,00%	
EURCHF	1,108	-0,01				EURCHF	1,081	2,52%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,551	-0,336	-0,538	-0,512	-0,194	-0,488	
USA	(0,00 / 0,25)	USD	0,110	0,135	0,200	0,201		0,281	
JAPAN	- 0,10	JPY	-0,080	-0,055	-0,072	-0,045			
BANK OF ENGLAND	0,10	GBP	0,047	0,064	0,090	0,112			
SWITZERLAND	-0,75	CHF	-0,789	-0,779	-0,750	-0,707			

CAPITAL MARKETS									
		2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,182	0,979	1,738			2,388		
GREEK TREASURY			0,188	0,824	1,164	1,462			
GERMAN TREASURY		-0,708	-0,659	-0,328	-0,033	-0,031	0,226		
JAPANESE TREAS		-0,118	-0,080	0,120	0,328	0,500	0,701		
U.K TREASURY		0,076	0,366	0,795	1,161	1,308	1,343		
ESM TREASURY		-0,616	-0,535	-0,173	0,263	0,422	0,525		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,520	-0,466	-0,336	-0,184	0,037	0,310	0,432	0,454
USD SWAP		0,222	0,565	1,103	1,470	1,780	2,036	2,134	2,172
JPY SWAP		-0,046	-0,023	0,013	0,064	0,153	0,315	0,443	0,591
GBP SWAP		0,124	0,430	0,673	0,842	1,019	1,176	1,221	1,204
CHF SWAP		-0,695	-0,595	-0,435	-0,253	-0,019	0,225	0,323	0,281

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	106,60	-0,12	#N/A N/A	-1	3M	100,05	-0,21	
GGB 3,45%	04/24	3Y	110,68	-0,12	#N/A N/A	-4				
GGB 3,375%	02/25	4Y	112,78	0,06	#N/A N/A	-2				
GGB 1,875%	07/26	5Y	108,96	0,17	#N/A N/A	-2	6M	100,10	-0,19	
GGB 3,75%	01/28	7Y	122,20	0,44	#N/A N/A	1				
GGB 0,75%	06/31	10Y	99,34	0,82	#N/A N/A	1				
GGB 1,875%	02/35	15Y	109,25	1,15	#N/A N/A	27	12M	100,11	-0,16	
GGB 4%	01/37	16Y	138,88	1,27	#N/A N/A	28				
GGB 4,20%	01/42	21Y	149,10	1,45	#N/A N/A	36				
GGB 1,875%	01/52	30Y	100,29	1,86	#N/A N/A	68				

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		83	3	47	48	20	76		
10Y		115	-4	51	61	19	90		
15Y		120	-6	52	55	13	88		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,21	-0,19	-0,16	-0,12	0,17	0,44	0,82	1,15	1,45

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	875	1,18	809	8,19%					
DOW JONES	33.153	0,52	30.606	8,32%	BUND	171,83			
S&P 500	4.020	1,18	3.756	7,02%	BOBL	135,27			
NASDAQ	13.480	1,76	12.888	4,59%	SCHATZ	112,14			
DAX	15.107	0,66	13.719	10,12%					
FTSE	6.737	0,35	6.461	4,28%	US LONG BOND	155,28			
NIKKEI	30.089	0,79	27.444	9,64%	US 10Y	130,86			
BRENT	63,24	-2,50	51,8	22,08%	US 5Y	123,19			
GOLD \$	1.724	-0,27	1.899	-9,19%	US 2Y	110,31			

