

PDMA
DAILY MARKET SNAPSHOT
4/5/2021

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	1,202	-0,40	USDJPY	109,4	0,30	EURUSD	1,222	-1,65%	
EURGBP	0,8664	-0,10	USDGBP	0,72105	0,29	EURGBP	0,894	-3,08%	
EURJPY	131,46	-0,09	USDCHF	0,91455	0,37	EURJPY	126,2	4,17%	
EURCHF	1,099	-0,03				EURCHF	1,081	1,66%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,556	-0,336	-0,535	-0,521	-0,194	-0,481	
USA	(0,00 / 0,25)	USD	0,107	0,144	0,176	0,205		0,281	
JAPAN	- 0,10	JPY	-0,068	-0,054	-0,086	-0,044			
BANK OF ENGLAND	0,10	GBP	0,047	0,063	0,084	0,114			
SWITZERLAND	-0,75	CHF	-0,802	-0,782	-0,746	-0,703			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,164	0,837	1,612			2,290		
GREEK TREASURY			0,149	1,000	1,280	1,572			
GERMAN TREASURY		-0,684	-0,580	-0,205	0,090	0,093	0,355		
JAPANESE TREAS		-0,122	-0,081	0,097	0,286	0,463	0,664		
U.K TREASURY		0,076	0,383	0,835	1,181	1,303	1,335		
ESM TREASURY		-0,584	-0,475	-0,070	0,367	0,527	0,619		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,513	-0,415	-0,260	-0,092	0,141	0,414	0,536	0,552
USD SWAP		0,211	0,470	0,935	1,294	1,612	1,876	1,983	2,031
JPY SWAP		-0,047	-0,024	0,006	0,051	0,133	0,276	0,405	0,546
GBP SWAP		0,135	0,479	0,727	0,895	1,064	1,202	1,240	1,217
CHF SWAP		-0,693	-0,568	-0,380	-0,185	0,063	0,285	0,370	0,323

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	106,70	-0,34	1	-22		3M	100,05	-0,29	
GGB 3,45%	04/24	3Y	110,69	-0,21	1	-13					
GGB 3,375%	02/25	4Y	113,14	-0,09	1	-17					
GGB 1,875%	07/26	5Y	109,04	0,13	3	-6	6M	100,12	-0,25		
GGB 3,75%	01/28	7Y	121,61	0,48	3	6					
GGB 0,75%	06/31	10Y	97,69	0,99	4	18					
GGB 1,875%	02/35	15Y	107,67	1,26	3	39	12M	100,19	-0,22		
GGB 4%	01/37	16Y	136,78	1,38	3	40					
GGB 4,20%	01/42	21Y	146,48	1,56	3	47					
GGB 1,875%	01/52	30Y	97,34	1,99	4	81					

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		71	-9	35	37	-2	65		
10Y		120	1	53	52	11	84		
15Y		119	-7	48	49	-7	85		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,29	-0,25	-0,22	-0,21	0,13	0,48	0,99	1,26	1,56

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	910	0,00	809	12,53%					
DOW JONES	34.113	0,70	30.606	11,46%	BUND	169,99			
S&P 500	4.193	0,27	3.756	11,62%	BOBL	134,76			
NASDAQ	13.895	-0,48	12.888	7,81%	SCHATZ	112,08			
DAX	15.156	-0,53	13.719	10,48%					
FTSE	7.011	0,59	6.461	8,52%	US LONG BOND	157,50			
NIKKEI	28.813	-0,83	27.444	4,99%	US 10Y	132,23			
BRENT	67,67	0,16	51,8	30,64%	US 5Y	124,03			
GOLD \$	1.787	-0,33	1.899	-5,88%	US 2Y	110,38			

