

PDMA
DAILY MARKET SNAPSHOT
5/5/2021

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	1,199	-0,18	USDJPY	109,365	0,08	EURUSD	1,222	-1,84%	
EURGBP	0,8632	-0,22	USDGBP	0,71985	-0,04	EURGBP	0,894	-3,44%	
EURJPY	131,16	-0,11	USDCHF	0,9161	0,29	EURJPY	126,2	3,93%	
EURCHF	1,099	0,10				EURCHF	1,081	1,63%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,559	-0,336	-0,535	-0,518	-0,194	-0,486		
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		0,161	0,827	1,603			2,277		
GREEK TREASURY			0,169	0,986	1,280	1,560			
GERMAN TREASURY		-0,692	-0,598	-0,222	0,073	0,075	0,337		
JAPANESE TREAS		-0,122	-0,081	0,097	0,286	0,463	0,664		
U.K TREASURY		0,062	0,364	0,813	1,155	1,275	1,303		
ESM TREASURY		-0,590	-0,488	-0,090	0,344	0,503	0,594		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,514	-0,425	-0,278	-0,112	0,119	0,391	0,512	0,527
USD SWAP		0,208	0,465	0,925	1,281	1,599	1,861	1,968	2,015
JPY SWAP		-0,047	-0,024	0,006	0,051	0,133	0,276	0,405	0,546
GBP SWAP		0,129	0,469	0,712	0,877	1,044	1,180	1,217	1,191
CHF SWAP		-0,698	-0,585	-0,405	-0,215	0,028	0,248	0,338	0,291

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	106,68	-0,34	0	-22	3M	100,05	-0,28
GGB 3,45%	04/24	3Y	110,66	-0,21	0	-13			
GGB 3,375%	02/25	4Y	113,08	-0,08	0	-16			
GGB 1,875%	07/26	5Y	108,94	0,15	-1	-4	6M	100,12	-0,25
GGB 3,75%	01/28	7Y	121,56	0,49	-1	6			
GGB 0,75%	06/31	10Y	97,83	0,98	-2	17			
GGB 1,875%	02/35	15Y	107,66	1,26	-1	39	12M	100,19	-0,23
GGB 4%	01/37	16Y	136,81	1,38	-1	39			
GGB 4,20%	01/42	21Y	146,75	1,55	-2	45			
GGB 1,875%	01/52	30Y	97,68	1,98	-1	80			

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		75	-5	39	40	1	68		
10Y		120	1	54	53	10	84		
15Y		121	-5	50	51	-6	86		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,28	-0,25	-0,23	-0,21	0,15	0,49	0,98	1,26	1,55

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	913	0,24	809	12,80%					
DOW JONES	34.133	0,06	30.606	11,52%		BUND	170,4		
S&P 500	4.165	-0,67	3.756	10,88%		BOBL	134,89		
NASDAQ	13.634	-1,88	12.888	5,78%		SCHATZ	112,095		
DAX	15.063	1,39	13.719	9,80%					
FTSE	6.998	1,08	6.461	8,32%		US LONG BOND	157,72		
NIKKEI	28.813	-0,83	27.444	4,99%		US 10Y	132,34		
BRENT	69,71	1,20	51,8	34,58%		US 5Y	124,09		
GOLD \$	1.775	-0,22	1.899	-6,50%		US 2Y	110,39		

