

PDMA
DAILY MARKET SNAPSHOT
4/8/2021

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	1,185	-0,13	USDJPY	109,195	0,15	EURUSD	1,222	-3,01%	
EURGBP	0,8506	-0,24	USDGBP	0,71795	-0,11	EURGBP	0,894	-4,85%	
EURJPY	129,39	0,01	USDCHF	0,90575	0,19	EURJPY	126,2	2,52%	
EURCHF	1,073	0,05				EURCHF	1,081	-0,72%	

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	-0,543	-0,523	-0,194	-0,502	
USA	(0,00 / 0,25)	USD	0,090	0,109	0,124	0,157		0,232	
JAPAN	- 0,10	JPY	-0,063	-0,049	-0,101	-0,064			
BANK OF ENGLAND	0,10	GBP	0,056	0,066	0,071	0,089			
SWITZERLAND	-0,75	CHF	-0,798	-0,782	-0,761	-0,717			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,172	0,654	1,177			1,851	
GREEK TREASURY				-0,200	0,565	0,695	0,912		
GERMAN TREASURY			-0,771	-0,753	-0,487	-0,229	-0,264	-0,016	
JAPANESE TREAS			-0,119	-0,131	0,006	0,194	0,375	0,630	
U.K TREASURY			0,067	0,234	0,519	0,818	0,937	0,949	
ESM TREASURY			-0,599	-0,474	-0,177	0,116	0,266	0,356	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,526	-0,470	-0,384	-0,280	-0,105	0,132	0,234
USD SWAP			0,144	0,440	0,742	0,968	1,197	1,422	1,533
JPY SWAP			-0,036	-0,035	-0,036	-0,023	0,030	0,142	0,255
GBP SWAP			0,255	0,534	0,646	0,712	0,788	0,867	0,881
CHF SWAP			-0,712	-0,625	-0,500	-0,360	-0,168	0,018	0,085

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	105,96	-0,49	-1	-37	3M	100,05	-0,49
GGB 3,45%	04/24	3Y	110,31	-0,40	-1	-33			
GGB 3,375%	02/25	4Y	113,00	-0,29	-1	-36			
GGB 0%	02/26	5Y	101,03	-0,23	-1	-32	6M	100,12	-0,30
GGB 3,75%	01/28	7Y	123,82	0,07	-1	-36			
GGB 0,75%	06/31	10Y	101,93	0,55	-1	-26			
GGB 1,875%	02/35	15Y	115,39	0,68	-1	-20	12M	100,23	-0,27
GGB 4%	01/37	16Y	147,56	0,74	-1	-25			
GGB 4,20%	01/42	21Y	161,74	0,89	-1	-20			
GGB 1,875%	01/52	30Y	113,08	1,35	0	-53			

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		53	-27	19	29	-12	32		
10Y		104	-15	33	43	0	69		
15Y		92	-34	1	28	-35	55		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,49	-0,30	-0,27	-0,40	-0,23	0,07	0,55	0,68	0,89

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	897	0,25	809	10,93%					
DOW JONES	35.116	0,80	30.606	14,74%		BUND	176,98		
S&P 500	4.423	0,82	3.756	17,76%		BOBL	135,44		
NASDAQ	14.761	0,55	12.888	14,53%		SCHATZ	112,38		
DAX	15.656	0,65	13.719	14,12%					
FTSE	7.123	0,24	6.461	10,25%		US LONG BOND	165,94		
NIKKEI	27.584	-0,21	27.444	0,51%		US 10Y	134,98		
BRENT	72,56	0,21	51,8	40,08%		US 5Y	124,70		
GOLD \$	1.812	0,09	1.899	-4,56%		US 2Y	110,36		

