

PDMA
DAILY MARKET SNAPSHOT
4/11/2021

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	1,155	-0,53	USDJPY	114,065	0,05	EURUSD	1,222	-5,46%	
EURGBP	0,8472	-0,15	USDGBP	0,73355	0,40	EURGBP	0,894	-5,23%	
EURJPY	131,75	-0,48	USDCHF	0,91265	0,07	EURJPY	126,2	4,39%	
EURCHF	1,054	-0,45				EURCHF	1,081	-2,49%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,560	-0,336	-0,567	-0,534	-0,194	-0,461	
USA	(0,00 / 0,25)	USD	0,081	0,114	0,145	0,221		0,358	
JAPAN	- 0,10	JPY	-0,078	-0,063	-0,082	-0,064			
BANK OF ENGLAND	0,10	GBP	0,149	0,195	0,227	0,438			
SWITZERLAND	-0,75	CHF	-0,796	-0,775	-0,773	-0,712			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,460	1,167	1,577			2,000	
GREEK TREASURY				0,427	1,165	1,225	1,255		
GERMAN TREASURY			-0,682	-0,508	-0,184	-0,014	-0,040	0,160	
JAPANESE TREAS			-0,102	-0,082	0,073	0,270	0,458	0,680	
U.K TREASURY			0,666	0,816	1,037	1,206	1,248	1,183	
ESM TREASURY			-0,515	-0,247	0,057	0,308	0,412	0,451	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,488	-0,222	-0,089	0,027	0,192	0,362	0,409
USD SWAP			0,303	0,963	1,271	1,458	1,613	1,750	1,806
JPY SWAP			-0,011	0,026	0,039	0,065	0,120	0,238	0,350
GBP SWAP			0,831	1,246	1,257	1,237	1,238	1,235	1,202
CHF SWAP			-0,664	-0,372	-0,168	0,005	0,183	0,328	0,354

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	104,61	-0,24	1	-13	3M	100,10	-0,42
GGB 3,45%	04/24	3Y	108,35	-0,03	-2	5			
GGB 3,375%	02/25	4Y	110,49	0,16	-3	8			
GGB 0%	02/26	5Y	98,29	0,40	-3	31	6M	100,14	-0,34
GGB 3,75%	01/28	7Y	118,96	0,63	-3	21			
GGB 0,75%	06/31	10Y	96,37	1,15	-3	34			
GGB 1,875%	02/35	15Y	108,09	1,21	-3	33	12M	100,17	-0,29
GGB 4%	01/37	16Y	140,19	1,12	-3	13			
GGB 4,20%	01/42	21Y	152,70	1,24	-3	15			
GGB 1,875%	01/52	30Y	101,63	1,80	-1	-8			

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		94	14	65	72	18	73		
10Y		135	16	67	77	16	100		
15Y		124	-2	33	54	-15	83		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,42	-0,34	-0,29	-0,03	0,40	0,63	1,15	1,21	1,24

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	912	0,39	809	12,69%					
DOW JONES	36.158	0,29	30.606	18,14%	BUND		169,58		
S&P 500	4.661	0,65	3.756	24,08%	BOBL		134,68		
NASDAQ	15.812	1,04	12.888	22,68%	SCHATZ		112,185		
DAX	16.011	0,32	13.719	16,71%					
FTSE	7.276	0,38	6.461	12,63%	US LONG BOND		160,19		
NIKKEI	29.794	0,93	27.444	8,56%	US 10Y		130,78		
BRENT	83,10	1,35	51,8	60,42%	US 5Y		121,87		
GOLD \$	1.776	0,34	1.899	-6,47%	US 2Y		109,70		

