

PDMA
DAILY MARKET SNAPSHOT
5/11/2021

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	1,154	-0,12	USDJPY	113,825	0,07	EURUSD	1,222	-5,55%	
EURGBP	0,859	0,37	USDGBP	0,74445	0,50	EURGBP	0,894	-3,91%	
EURJPY	131,36	-0,08	USDCHF	0,91505	0,30	EURJPY	126,2	4,08%	
EURCHF	1,056	0,17				EURCHF	1,081	-2,31%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,565	-0,336	-0,573	-0,538	-0,194	-0,482	
USA	(0,00 / 0,25)	USD	0,086	0,115	0,140	0,219		0,358	
JAPAN	- 0,10	JPY	-0,078	-0,063	-0,081	-0,063			
BANK OF ENGLAND	0,10	GBP	0,159	0,202	0,229	0,444			
SWITZERLAND	-0,75	CHF	-0,797	-0,778	-0,775	-0,715			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,435	1,115	1,521			1,952		
GREEK TREASURY			0,371	1,128	1,193	1,236			
GERMAN TREASURY		-0,714	-0,560	-0,243	-0,059	-0,083	0,117		
JAPANESE TREAS		-0,108	-0,093	0,060	0,258	0,441	0,676		
U.K TREASURY		0,437	0,600	0,899	1,077	1,143	1,091		
ESM TREASURY		-0,533	-0,299	0,006	0,264	0,381	0,435		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,489	-0,260	-0,139	-0,026	0,142	0,318	0,375	0,326
USD SWAP		0,291	0,922	1,216	1,402	1,557	1,693	1,749	1,742
JPY SWAP		-0,019	0,010	0,020	0,048	0,109	0,228	0,348	0,519
GBP SWAP		0,654	1,066	1,111	1,117	1,142	1,161	1,139	1,072
CHF SWAP		-0,667	-0,403	-0,215	-0,045	0,143	0,300	0,335	0,234

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	104,66	-0,29	-3	-17		3M	100,13	-0,54	
GGB 3,45%	04/24	3Y	108,47	-0,08	-1	0					
GGB 3,375%	02/25	4Y	110,67	0,10	-1	3					
GGB 0%	02/26	5Y	98,58	0,34	-1	24		6M	100,14	-0,35	
GGB 3,75%	01/28	7Y	119,30	0,58	-1	16					
GGB 0,75%	06/31	10Y	96,76	1,11	1	30					
GGB 1,875%	02/35	15Y	108,52	1,18	0	30		12M	100,17	-0,29	
GGB 4%	01/37	16Y	140,74	1,08	0	10					
GGB 4,20%	01/42	21Y	153,34	1,21	0	12					
GGB 1,875%	01/52	30Y	101,65	1,80	0	-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	93	13	65	72	21	73			
10Y	137	18	69	78	19	103			
15Y	125	-1	35	55	-12	84			

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,54	-0,35	-0,29	-0,08	0,34	0,58	1,11	1,18	1,21

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	902	-0,76	809	11,46%					
DOW JONES	36.124	-0,09	30.606	18,03%	BUND	170,4			
S&P 500	4.680	0,42	3.756	24,60%	BOBL	134,95			
NASDAQ	15.940	0,81	12.888	23,68%	SCHATZ	112,235			
DAX	16.042	0,07	13.719	16,93%					
FTSE	7.309	0,40	6.461	13,13%	US LONG BOND	161,34			
NIKKEI	29.612	-0,61	27.444	7,90%	US 10Y	131,28			
BRENT	81,35	1,01	51,8	57,05%	US 5Y	122,16			
GOLD \$	1.795	0,17	1.899	-5,45%	US 2Y	109,77			

