

PDMA
DAILY MARKET SNAPSHOT
5/7/2021

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	1,187	0,07	USDJPY	110,89	-0,12	EURUSD	1,222	-2,82%	
EURGBP	0,8569	-0,09	USDGBP	0,7217	-0,22	EURGBP	0,894	-4,15%	
EURJPY	131,66	-0,04	USDCHF	0,92155	0,08	EURJPY	126,2	4,32%	
EURCHF	1,094	0,15				EURCHF	1,081	1,22%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,555	-0,336	-0,546	-0,512	-0,194	-0,485	
USA	(0,00 / 0,25)	USD	0,103	0,123	0,138	0,163		0,245	
JAPAN	- 0,10	JPY	-0,064	-0,042	-0,077	-0,065			
BANK OF ENGLAND	0,10	GBP	0,056	0,069	0,079	0,105			
SWITZERLAND	-0,75	CHF	-0,808	-0,779	-0,752	-0,711			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,234	0,857	1,424			2,040	
GREEK TREASURY				0,045	0,824	0,967	1,190		
GERMAN TREASURY			-0,667	-0,599	-0,223	0,043	0,021	0,287	
JAPANESE TREAS			-0,113	-0,111	0,039	0,234	0,416	0,678	
U.K TREASURY			0,069	0,327	0,721	1,071	1,217	1,248	
ESM TREASURY			-0,543	-0,315	0,048	0,344	0,514	0,619	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,506	-0,403	-0,266	-0,120	0,090	0,353	0,469
USD SWAP			0,176	0,556	0,933	1,185	1,406	1,606	1,699
JPY SWAP			-0,029	-0,018	-0,010	0,011	0,070	0,201	0,323
GBP SWAP			0,238	0,533	0,716	0,838	0,971	1,086	1,119
CHF SWAP			-0,690	-0,560	-0,380	-0,205	0,007	0,233	0,310

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	106,09	-0,37	0	-25	3M	100,06	-0,33
GGB 3,45%	04/24	3Y	110,21	-0,26	0	-18			
GGB 3,375%	02/25	4Y	112,68	-0,13	0	-20			
GGB 0%	02/26	5Y	99,90	0,02	1	-8	6M	100,14	-0,28
GGB 3,75%	01/28	7Y	122,31	0,31	2	-11			
GGB 0,75%	06/31	10Y	99,44	0,81	2	0			
GGB 1,875%	02/35	15Y	111,73	0,95	2	7	12M	100,24	-0,26
GGB 4%	01/37	16Y	143,04	1,00	2	1			
GGB 4,20%	01/42	21Y	155,20	1,17	1	7			
GGB 1,875%	01/52	30Y	105,80	1,63	1	35			

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		62	-18	28	37	-5	56		
10Y		103	-16	42	45	1	70		
15Y		92	-34	5	30	-30	57		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,28	-0,26	-0,26	0,02	0,31	0,81	0,95	1,17

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	879	-0,90	809	8,61%					
DOW JONES	34.786	0,44	30.606	13,66%		BUND	172,96		
S&P 500	4.352	0,75	3.756	15,87%		BOBL	134,24		
NASDAQ	14.639	0,81	12.888	13,59%		SCHATZ	112,16		
DAX	15.608	-0,27	13.719	13,77%					
FTSE	7.136	0,19	6.461	10,46%		US LONG BOND	161,03		
NIKKEI	28.598	-0,64	27.444	4,20%		US 10Y	132,72		
BRENT	76,35	0,24	51,8	47,39%		US 5Y	123,52		
GOLD \$	1.792	0,26	1.899	-5,62%		US 2Y	110,18		

