

PDMA
DAILY MARKET SNAPSHOT
5/8/2021

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	1,184	0,06	USDJPY	109,57	0,09	EURUSD	1,222	-3,05%	
EURGBP	0,851	-0,15	USDGBP	0,7185	-0,21	EURGBP	0,894	-4,81%	
EURJPY	129,78	0,14	USDCHF	0,90575	-0,07	EURJPY	126,2	2,83%	
EURCHF	1,073	-0,01				EURCHF	1,081	-0,76%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,563	-0,336	-0,545	-0,525	-0,194	-0,505		
USA	(0,00 / 0,25) USD	0,090	0,105	0,121	0,155		0,232		
JAPAN	- 0,10 JPY	-0,066	-0,050	-0,101	-0,067				
BANK OF ENGLAND	0,10 GBP	0,054	0,066	0,072	0,090				
SWITZERLAND	-0,75 CHF	-0,800	-0,783	-0,761	-0,716				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,188	0,689	1,187			1,839		
GREEK TREASURY			-0,208	0,550	0,681	0,897			
GERMAN TREASURY		-0,782	-0,767	-0,500	-0,251	-0,291	-0,051		
JAPANESE TREAS		-0,126	-0,128	0,007	0,199	0,386	0,638		
U.K TREASURY		0,072	0,230	0,515	0,807	0,924	0,933		
ESM TREASURY		-0,600	-0,477	-0,181	0,101	0,243	0,322		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,529	-0,469	-0,386	-0,283	-0,107	0,117	0,210	0,182
USD SWAP		0,148	0,470	0,778	0,990	1,204	1,416	1,521	1,573
JPY SWAP		-0,033	-0,034	-0,034	-0,017	0,036	0,153	0,265	0,434
GBP SWAP		0,254	0,530	0,642	0,708	0,782	0,853	0,863	0,823
CHF SWAP		-0,713	-0,630	-0,503	-0,358	-0,170	0,005	0,065	0,003

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	105,94	-0,50	-1	-38	3M	100,04	-0,44
GGB 3,45%	04/24	3Y	110,31	-0,41	-1	-34			
GGB 3,375%	02/25	4Y	113,01	-0,30	-1	-37			
GGB 0%	02/26	5Y	101,07	-0,23	0	-33	6M	100,13	-0,31
GGB 3,75%	01/28	7Y	123,93	0,05	-1	-38			
GGB 0,75%	06/31	10Y	102,07	0,53	-1	-28			
GGB 1,875%	02/35	15Y	115,59	0,66	-1	-21	12M	100,23	-0,27
GGB 4%	01/37	16Y	147,80	0,72	-1	-26			
GGB 4,20%	01/42	21Y	162,10	0,87	-1	-22			
GGB 1,875%	01/52	30Y	113,57	1,33	-2	-55			

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		103	-16	32	41	0	69		
15Y		93	-33	0	27	-36	55		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,44	-0,31	-0,27	-0,41	-0,23	0,05	0,53	0,66	0,87

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	900	0,53	809	11,31%					
DOW JONES	34.793	-0,92	30.606	13,68%		BUND	177,3		
S&P 500	4.403	-0,46	3.756	17,21%		BOBL	135,55		
NASDAQ	14.781	0,13	12.888	14,68%		SCHATZ	112,395		
DAX	15.710	0,12	13.719	14,52%					
FTSE	7.123	-0,02	6.461	10,25%		US LONG BOND	166,16		
NIKKEI	27.728	0,52	27.444	1,03%		US 10Y	134,73		
BRENT	70,48	0,14	51,8	36,06%		US 5Y	124,48		
GOLD \$	1.812	0,02	1.899	-4,56%		US 2Y	110,32		

