

PDMA
DAILY MARKET SNAPSHOT
5/10/2021

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	1,160	-0,15	USDJPY	111,11	0,17	EURUSD	1,222	-5,03%	
EURGBP	0,8522	-0,20	USDGBP	0,73445	-0,05	EURGBP	0,894	-4,67%	
EURJPY	128,93	0,02	USDCHF	0,92635	0,19	EURJPY	126,2	2,16%	
EURCHF	1,075	0,04				EURCHF	1,081	-0,57%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,557	-0,336	-0,547	-0,526	-0,194	-0,488		
USA	(0,00 / 0,25) USD	0,075	0,110	0,133	0,157		0,235		
JAPAN	- 0,10 JPY	-0,070	-0,041	-0,080	-0,043				
BANK OF ENGLAND	0,10 GBP	0,048	0,070	0,085	0,165				
SWITZERLAND	-0,75 CHF	-0,788	-0,758	-0,764	-0,714				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,278	0,952	1,482			2,045		
GREEK TREASURY			0,089	0,852	0,954	1,127			
GERMAN TREASURY		-0,706	-0,584	-0,227	0,028	0,003	0,251		
JAPANESE TREAS		-0,109	-0,083	0,060	0,257	0,439	0,678		
U.K TREASURY		0,398	0,621	1,003	1,231	1,356	1,371		
ESM TREASURY		-0,570	-0,329	0,039	0,355	0,516	0,613		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,507	-0,368	-0,211	-0,061	0,148	0,392	0,497	0,487
USD SWAP		0,168	0,639	1,032	1,280	1,493	1,678	1,759	1,780
JPY SWAP		-0,005	0,016	0,029	0,056	0,116	0,240	0,360	0,530
GBP SWAP		0,437	0,831	0,978	1,070	1,175	1,271	1,290	1,260
CHF SWAP		-0,680	-0,521	-0,318	-0,123	0,097	0,296	0,355	0,297

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	105,16	-0,41	0	-29	3M	100,02	-0,29
GGB 3,45%	04/24	3Y	109,27	-0,26	0	-18			
GGB 3,375%	02/25	4Y	112,00	-0,18	0	-26			
GGB 0%	02/26	5Y	99,73	0,06	-1	-3	6M	100,18	-0,37
GGB 3,75%	01/28	7Y	121,74	0,27	-1	-15			
GGB 0,75%	06/31	10Y	99,21	0,84	-1	3			
GGB 1,875%	02/35	15Y	111,66	0,94	-2	6	12M	100,21	-0,31
GGB 4%	01/37	16Y	143,97	0,91	-1	-7			
GGB 4,20%	01/42	21Y	156,09	1,10	-1	1			
GGB 1,875%	01/52	30Y	105,46	1,64	-1	-24			

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		67	-13	43	53	5	45		
10Y		108	-11	44	54	5	73		
15Y		93	-33	8	33	-32	55		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,29	-0,37	-0,31	-0,26	0,06	0,27	0,84	0,94	1,10

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	872	0,01	809	7,78%					
DOW JONES	34.003	-0,94	30.606	11,10%	BUND	170,38			
S&P 500	4.300	-1,30	3.756	14,49%	BOBL	135,14			
NASDAQ	14.255	-2,14	12.888	10,61%	SCHATZ	112,25			
DAX	15.039	0,02	13.719	9,62%					
FTSE	7.048	0,53	6.461	9,09%	US LONG BOND	160,09			
NIKKEI	27.822	-2,19	27.444	1,38%	US 10Y	132,03			
BRENT	81,70	0,54	51,8	57,72%	US 5Y	122,95			
GOLD \$	1.758	-0,63	1.899	-7,39%	US 2Y	110,05			

