

PDMA
DAILY MARKET SNAPSHOT
16/4/2021

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	1,197	0,06	USDJPY	108,87	0,12	EURUSD	1,222	-1,99%	
EURGBP	0,8701	0,24	USDGBP	0,72665	0,14	EURGBP	0,894	-2,67%	
EURJPY	130,37	0,16	USDCHF	0,91985	-0,27	EURJPY	126,2	3,30%	
EURCHF	1,101	-0,21				EURCHF	1,081	1,89%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,561	-0,336	-0,537	-0,512	-0,194	-0,478		
USA	(0,00 / 0,25) USD	0,116	0,149	0,184	0,219		0,287		
JAPAN	- 0,10 JPY	-0,076	-0,065	-0,072	-0,048				
BANK OF ENGLAND	0,10 GBP	0,048	0,061	0,084	0,109				
SWITZERLAND	-0,75 CHF	-0,797	-0,772	-0,747	-0,705				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,159	0,823	1,575			2,259		
GREEK TREASURY			0,156	0,914	1,242	1,549			
GERMAN TREASURY		-0,696	-0,616	-0,272	0,017	0,022	0,284		
JAPANESE TREAS		-0,117	-0,093	0,093	0,295	0,460	0,660		
U.K TREASURY		0,044	0,336	0,763	1,123	1,255	1,298		
ESM TREASURY		-0,602	-0,513	-0,133	0,303	0,461	0,560		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,513	-0,448	-0,307	-0,148	0,077	0,348	0,470	0,491
USD SWAP		0,214	0,469	0,914	1,257	1,568	1,832	1,938	1,986
JPY SWAP		-0,045	-0,024	0,004	0,048	0,131	0,280	0,400	0,541
GBP SWAP		0,120	0,415	0,650	0,820	0,996	1,145	1,189	1,172
CHF SWAP		-0,690	-0,583	-0,408	-0,216	0,028	0,255	0,347	0,313

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	106,66	-0,23	0	-11	3M	100,05	-0,24
GGB 3,45%	04/24	3Y	110,73	-0,17	0	-9			
GGB 3,375%	02/25	4Y	113,00	-0,02	0	-10			
GGB 1,875%	07/26	5Y	109,07	0,14	0	-5	6M	100,11	-0,24
GGB 3,75%	01/28	7Y	121,85	0,47	1	4			
GGB 0,75%	06/31	10Y	98,50	0,91	1	10			
GGB 1,875%	02/35	15Y	108,13	1,23	2	35	12M	100,20	-0,22
GGB 4%	01/37	16Y	137,40	1,35	1	37			
GGB 4,20%	01/42	21Y	147,08	1,54	1	44			
GGB 1,875%	01/52	30Y	98,54	1,94	1	76			

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		76	-4	39	40	7	69		
10Y		118	-1	51	51	16	92		
15Y		123	-3	51	53	6	90		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,24	-0,24	-0,22	-0,17	0,14	0,47	0,91	1,23	1,54

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	904	-0,10	809	11,79%					
DOW JONES	34.036	0,90	30.606	11,21%		BUND	170,94		
S&P 500	4.170	1,11	3.756	11,03%		BOBL	134,96		
NASDAQ	14.039	1,31	12.888	8,93%		SCHATZ	112,105		
DAX	15.376	0,79	13.719	12,08%					
FTSE	7.030	0,67	6.461	8,82%		US LONG BOND	157,91		
NIKKEI	29.683	0,14	27.444	8,16%		US 10Y	132,34		
BRENT	67,13	0,28	51,8	29,59%		US 5Y	123,94		
GOLD \$	1.766	0,14	1.899	-6,97%		US 2Y	110,37		

