

PDMA
DAILY MARKET SNAPSHOT
13/4/2021

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	1,190	-0,08	USDJPY	109,26	-0,12	EURUSD	1,222	-2,57%	
EURGBP	0,8648	-0,22	USDGBP	0,7266	-0,14	EURGBP	0,894	-3,26%	
EURJPY	130,04	-0,19	USDCHF	0,92445	0,24	EURJPY	126,2	3,04%	
EURCHF	1,100	0,15				EURCHF	1,081	1,79%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,558	-0,336	-0,538	-0,517	-0,194	-0,490		
USA	(0,00 / 0,25) USD	0,111	0,147	0,188	0,211		0,286		
JAPAN	- 0,10 JPY	-0,074	-0,063	-0,072	-0,047				
BANK OF ENGLAND	0,10 GBP	0,048	0,065	0,086	0,109				
SWITZERLAND	-0,75 CHF	-0,796	-0,773	-0,745	-0,706				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,171	0,903	1,691			2,352		
GREEK TREASURY			0,196	0,914	1,244	1,542			
GERMAN TREASURY		-0,704	-0,627	-0,283	0,012	0,013	0,271		
JAPANESE TREAS		-0,128	-0,090	0,107	0,310	0,476	0,672		
U.K TREASURY		0,059	0,367	0,797	1,154	1,283	1,319		
ESM TREASURY		-0,613	-0,522	-0,141	0,290	0,454	0,556		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,523	-0,459	-0,319	-0,160	0,066	0,337	0,459	0,482
USD SWAP		0,212	0,508	1,008	1,379	1,707	1,973	2,077	2,121
JPY SWAP		-0,043	-0,024	0,006	0,053	0,140	0,295	0,420	0,566
GBP SWAP		0,127	0,441	0,688	0,859	1,037	1,183	1,224	1,205
CHF SWAP		-0,690	-0,583	-0,405	-0,213	0,032	0,265	0,358	0,313

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	106,63	-0,18	0	-7		3M	100,06	-0,25	
GGB 3,45%	04/24	3Y	110,72	-0,15	0	-8					
GGB 3,375%	02/25	4Y	112,91	0,01	1	-7					
GGB 1,875%	07/26	5Y	108,88	0,18	2	-1		6M	100,11	-0,24	
GGB 3,75%	01/28	7Y	121,83	0,48	3	5					
GGB 0,75%	06/31	10Y	98,49	0,91	3	10					
GGB 1,875%	02/35	15Y	108,15	1,23	3	35		12M	100,19	-0,21	
GGB 4%	01/37	16Y	137,51	1,35	2	36					
GGB 4,20%	01/42	21Y	147,23	1,53	3	44					
GGB 1,875%	01/52	30Y	98,67	1,93	2	75					

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		81	1	42	42	9	74		
10Y		119	0	51	61	13	93		
15Y		123	-3	50	53	4	91		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,25	-0,24	-0,21	-0,15	0,18	0,48	0,91	1,23	1,53

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	901	0,35	809	11,33%					
DOW JONES	33.745	-0,16	30.606	10,26%		BUND	171,11		
S&P 500	4.128	-0,02	3.756	9,90%		BOBL	135,04		
NASDAQ	13.850	-0,36	12.888	7,46%		SCHATZ	112,12		
DAX	15.255	0,26	13.719	11,20%					
FTSE	6.883	-0,09	6.461	6,54%		US LONG BOND	156,00		
NIKKEI	29.752	0,72	27.444	8,41%		US 10Y	131,48		
BRENT	63,50	0,35	51,8	22,59%		US 5Y	123,55		
GOLD \$	1.730	-0,17	1.899	-8,89%		US 2Y	110,34		

