

PDMA
DAILY MARKET SNAPSHOT
14/4/2021

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	0,18	USDJPY	108,975	-0,09	EURUSD	1,222	-2,03%	
EURGBP	0,8673	-0,19	USDGBP	0,7247	-0,34	EURGBP	0,894	-2,98%	
EURJPY	130,43	0,08	USDCHF	0,9197	-0,11	EURJPY	126,2	3,35%	
EURCHF	1,101	0,06				EURCHF	1,081	1,83%	

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	0,112	0,143	0,186	0,215		0,284		
JAPAN	- 0,10 JPY	-0,073	-0,063	-0,071	-0,046				
BANK OF ENGLAND	0,10 GBP	0,048	0,062	0,086	0,109				
SWITZERLAND	-0,75 CHF	-0,797	-0,773	-0,747	-0,705				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,163	0,856	1,638			2,317		
GREEK TREASURY			0,179	0,896	1,223	1,528			
GERMAN TREASURY		-0,699	-0,630	-0,294	-0,003	0,000	0,260		
JAPANESE TREAS		-0,121	-0,094	0,093	0,294	0,461	0,652		
U.K TREASURY		0,053	0,356	0,781	1,141	1,272	1,312		
ESM TREASURY		-0,612	-0,525	-0,154	0,275	0,440	0,539		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,524	-0,459	-0,321	-0,167	0,054	0,323	0,445	0,467
USD SWAP		0,210	0,481	0,951	1,316	1,643	1,917	2,025	2,076
JPY SWAP		-0,042	-0,024	0,003	0,046	0,131	0,281	0,402	0,546
GBP SWAP		0,125	0,432	0,678	0,849	1,025	1,174	1,218	1,199
CHF SWAP		-0,693	-0,583	-0,407	-0,215	0,025	0,253	0,343	0,298

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	106,65	-0,20	-1	-9	3M	100,06	-0,25
GGB 3,45%	04/24	3Y	110,74	-0,16	-1	-9			
GGB 3,375%	02/25	4Y	112,96	0,00	-1	-8			
GGB 1,875%	07/26	5Y	108,96	0,17	-1	-2	6M	100,11	-0,24
GGB 3,75%	01/28	7Y	121,96	0,46	-2	3			
GGB 0,75%	06/31	10Y	98,67	0,89	-2	8			
GGB 1,875%	02/35	15Y	108,41	1,21	-2	33	12M	100,19	-0,21
GGB 4%	01/37	16Y	137,79	1,33	-2	34			
GGB 4,20%	01/42	21Y	147,57	1,52	-1	42			
GGB 1,875%	01/52	30Y	99,04	1,92	-2	74			

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		80	0	42	43	11	73		
10Y		118	-1	51	50	15	93		
15Y		123	-3	50	53	6	91		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,25	-0,24	-0,21	-0,16	0,17	0,46	0,89	1,21	1,52

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	0,17	809	11,43%					
DOW JONES	33.677	-0,20	30.606	10,03%		BUND	171,42		
S&P 500	4.142	0,33	3.756	10,26%		BOBL	135,1		
NASDAQ	13.996	1,05	12.888	8,60%		SCHATZ	112,115		
DAX	15.227	-0,05	13.719	11,00%					
FTSE	6.901	0,16	6.461	6,82%		US LONG BOND	157,06		
NIKKEI	29.621	-0,44	27.444	7,93%		US 10Y	131,97		
BRENT	64,54	1,37	51,8	24,59%		US 5Y	123,80		
GOLD \$	1.747	0,06	1.899	-8,01%		US 2Y	110,36		

