

PDMA
DAILY MARKET SNAPSHOT
19/4/2021

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	1,202	0,34	USDJPY	108,105	-0,64	EURUSD	1,222	-1,58%	
EURGBP	0,8664	0,08	USDGBP	0,72055	-0,30	EURGBP	0,894	-3,09%	
EURJPY	129,98	-0,30	USDCHF	0,91495	-0,55	EURJPY	126,2	2,99%	
EURCHF	1,100	-0,20				EURCHF	1,081	1,77%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,553	-0,336	-0,538	-0,511	-0,194	-0,478	
USA	(0,00 / 0,25)	USD	0,116	0,152	0,188	0,224		0,292	
JAPAN	- 0,10	JPY	-0,072	-0,065	-0,072	-0,049			
BANK OF ENGLAND	0,10	GBP	0,048	0,061	0,082	0,110			
SWITZERLAND	-0,75	CHF	-0,798	-0,774	-0,752	-0,707			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,159	0,813	1,561			2,247		
GREEK TREASURY			0,120	0,873	1,212	1,518			
GERMAN TREASURY		-0,689	-0,610	-0,268	0,022	0,024	0,283		
JAPANESE TREAS		-0,122	-0,092	0,087	0,289	0,450	0,656		
U.K TREASURY		0,032	0,323	0,750	1,111	1,244	1,290		
ESM TREASURY		-0,600	-0,511	-0,134	0,294	0,454	0,553		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,512	-0,446	-0,305	-0,148	0,075	0,343	0,463	0,482
USD SWAP		0,216	0,462	0,897	1,237	1,546	1,811	1,919	1,969
JPY SWAP		-0,046	-0,026	0,000	0,043	0,124	0,273	0,394	0,536
GBP SWAP		0,122	0,410	0,641	0,806	0,978	1,126	1,169	1,154
CHF SWAP		-0,692	-0,579	-0,401	-0,206	0,038	0,268	0,360	0,316

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	106,72	-0,27	-1	-15		3M	100,05	-0,24	
GGB 3,45%	04/24	3Y	110,83	-0,21	-2	-13					
GGB 3,375%	02/25	4Y	113,11	-0,05	-2	-13					
GGB 1,875%	07/26	5Y	109,27	0,11	-3	-8		6M	100,11	-0,23	
GGB 3,75%	01/28	7Y	122,12	0,43	-3	0					
GGB 0,75%	06/31	10Y	98,89	0,86	-3	5					
GGB 1,875%	02/35	15Y	108,57	1,20	-2	32		12M	100,20	-0,22	
GGB 4%	01/37	16Y	137,94	1,32	-2	33					
GGB 4,20%	01/42	21Y	147,78	1,50	-3	41					
GGB 1,875%	01/52	30Y	99,27	1,91	-2	73					
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		72	-8	36	37	5	67				
10Y		113	-6	49	48	14	88				
15Y		119	-7	50	52	5	88				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,24	-0,23	-0,22	-0,21	0,11	0,43	0,86	1,20	1,50	1,91

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	881	-1,92	809	8,95%					
DOW JONES	34.201	0,48	30.606	11,74%		BUND	170,92		
S&P 500	4.185	0,36	3.756	11,43%		BOBL	134,95		
NASDAQ	14.052	0,10	12.888	9,03%		SCHATZ	112,095		
DAX	15.457	-0,02	13.719	12,67%					
FTSE	7.037	0,25	6.461	8,92%		US LONG BOND	158,25		
NIKKEI	29.685	0,01	27.444	8,17%		US 10Y	132,47		
BRENT	66,76	-0,01	51,8	28,88%		US 5Y	124,00		
GOLD \$	1.787	0,58	1.899	-5,89%		US 2Y	110,37		

