

PDMA
DAILY MARKET SNAPSHOT
20/4/2021

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	1,208	0,33	USDJPY	108,345	0,18	EURUSD	1,222	-1,15%	
EURGBP	0,8627	0,24	USDGBP	0,71435	-0,10	EURGBP	0,894	-3,50%	
EURJPY	130,86	0,53	USDCHF	0,91375	-0,17	EURJPY	126,2	3,69%	
EURCHF	1,104	0,19				EURCHF	1,081	2,09%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
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	0,841	1,621			2,315		
GREEK TREASURY			0,105	0,912	1,241	1,546			
GERMAN TREASURY		-0,678	-0,582	-0,233	0,052	0,054	0,310		
JAPANESE TREAS		-0,127	-0,086	0,090	0,286	0,443	0,645		
U.K TREASURY		0,050	0,340	0,770	1,127	1,259	1,303		
ESM TREASURY		-0,591	-0,493	-0,109	0,325	0,474	0,568		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,510	-0,433	-0,282	-0,123	0,099	0,366	0,484	0,499
USD SWAP		0,216	0,466	0,925	1,283	1,606	1,873	1,981	2,031
JPY SWAP		-0,046	-0,024	0,003	0,045	0,127	0,274	0,394	0,534
GBP SWAP		0,126	0,411	0,648	0,817	0,994	1,140	1,184	1,168
CHF SWAP		-0,690	-0,575	-0,390	-0,194	0,053	0,285	0,378	0,333

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	106,86	-0,35	-2	-23		3M	100,05	-0,25	
GGB 3,45%	04/24	3Y	110,97	-0,26	-1	-18					
GGB 3,375%	02/25	4Y	113,34	-0,11	-1	-18					
GGB 1,875%	07/26	5Y	109,36	0,09	-1	-10		6M	100,11	-0,25	
GGB 3,75%	01/28	7Y	122,08	0,44	-2	1					
GGB 0,75%	06/31	10Y	98,52	0,90	0	9					
GGB 1,875%	02/35	15Y	108,15	1,23	0	35		12M	100,20	-0,23	
GGB 4%	01/37	16Y	137,43	1,35	0	36					
GGB 4,20%	01/42	21Y	147,11	1,53	0	44					
GGB 1,875%	01/52	30Y	98,44	1,94	0	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		67	-13	31	32	-1	62		
10Y		114	-5	48	49	11	80		
15Y		119	-7	49	51	2	88		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,25	-0,25	-0,23	-0,26	0,09	0,44	0,90	1,23	1,53	1,94

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	874	-0,19	809	8,04%					
DOW JONES	34.078	-0,36	30.606	11,34%	BUND	170,36			
S&P 500	4.163	-0,53	3.756	10,84%	BOBL	134,76			
NASDAQ	13.915	-0,98	12.888	7,96%	SCHATZ	112,07			
DAX	15.368	0,00	13.719	12,02%					
FTSE	6.980	-0,28	6.461	8,04%	US LONG BOND	157,00			
NIKKEI	29.100	-1,97	27.444	6,03%	US 10Y	132,08			
BRENT	67,75	1,04	51,8	30,79%	US 5Y	123,89			
GOLD \$	1.774	0,13	1.899	-6,58%	US 2Y	110,37			

