

PDMA
DAILY MARKET SNAPSHOT
21/4/2021

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	1,201	-0,20	USDJPY	108,23	0,13	EURUSD	1,222	-1,68%	
EURGBP	0,8617	-0,22	USDGBP	0,71735	-0,03	EURGBP	0,894	-3,62%	
EURJPY	130,01	-0,07	USDCHF	0,91725	0,17	EURJPY	126,2	3,02%	
EURCHF	1,102	-0,03				EURCHF	1,081	1,93%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,552	-0,336	-0,537	-0,513	-0,194	-0,478	
USA	(0,00 / 0,25)	USD	0,114	0,148	0,186	0,222		0,287	
JAPAN	- 0,10	JPY	-0,072	-0,064	-0,073	-0,051			
BANK OF ENGLAND	0,10	GBP	0,047	0,067	0,084	0,112			
SWITZERLAND	-0,75	CHF	-0,800	-0,774	-0,749	-0,705			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,151	0,802	1,578			2,277		
GREEK TREASURY			0,097	0,910	1,235	1,536			
GERMAN TREASURY		-0,689	-0,600	-0,245	0,041	0,042	0,299		
JAPANESE TREAS		-0,127	-0,095	0,080	0,275	0,436	0,632		
U.K TREASURY		0,050	0,329	0,753	1,111	1,244	1,288		
ESM TREASURY		-0,596	-0,504	-0,120	0,311	0,467	0,561		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,511	-0,440	-0,298	-0,136	0,090	0,357	0,475	0,489
USD SWAP		0,212	0,451	0,900	1,256	1,580	1,851	1,960	2,013
JPY SWAP		-0,049	-0,028	-0,003	0,039	0,119	0,265	0,384	0,523
GBP SWAP		0,126	0,405	0,637	0,802	0,976	1,123	1,167	1,153
CHF SWAP		-0,688	-0,575	-0,398	-0,205	0,040	0,273	0,365	0,320

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	-1	-23		3M	100,05	-0,25	
GGB 3,45%	04/24	3Y	110,96	-0,25	0	-18					
GGB 3,375%	02/25	4Y	113,37	-0,12	-1	-19					
GGB 1,875%	07/26	5Y	109,39	0,08	-1	-11		6M	100,11	-0,25	
GGB 3,75%	01/28	7Y	122,08	0,43	0	1					
GGB 0,75%	06/31	10Y	98,53	0,90	-1	9					
GGB 1,875%	02/35	15Y	108,22	1,22	-1	35		12M	100,20	-0,23	
GGB 4%	01/37	16Y	137,54	1,34	-1	36					
GGB 4,20%	01/42	21Y	147,31	1,53	-1	43					
GGB 1,875%	01/52	30Y	98,38	1,95	-1	77					

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		68	-12	31	32	0	63		
10Y		115	-4	50	49	13	81		
15Y		119	-7	50	52	2	88		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,25	-0,25	-0,23	-0,25	0,08	0,43	0,90	1,22	1,53	1,95

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	876	-0,08	809	8,29%					
DOW JONES	33.821	-0,75	30.606	10,50%	BUND	170,62			
S&P 500	4.135	-0,68	3.756	10,09%	BOBL	134,89			
NASDAQ	13.786	-0,92	12.888	6,97%	SCHATZ	112,1			
DAX	15.175	0,30	13.719	10,61%					
FTSE	6.902	0,61	6.461	6,83%	US LONG BOND	157,81			
NIKKEI	28.509	-2,03	27.444	3,88%	US 10Y	132,44			
BRENT	66,34	-0,35	51,8	28,07%	US 5Y	124,08			
GOLD \$	1.784	0,27	1.899	-6,06%	US 2Y	110,39			

