

PDMA
DAILY MARKET SNAPSHOT
22/4/2021

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	1,204	0,06	USDJPY	107,93	-0,11	EURUSD	1,222	-1,43%	
EURGBP	0,865	0,13	USDGBP	0,71835	0,07	EURGBP	0,894	-3,24%	
EURJPY	129,97	-0,05	USDCHF	0,91515	-0,20	EURJPY	126,2	2,98%	
EURCHF	1,102	-0,15				EURCHF	1,081	1,94%	

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	-0,513	-0,194	-0,473	
USA	(0,00 / 0,25)	USD	0,108	0,152	0,184	0,223		0,287	
JAPAN	- 0,10	JPY	-0,069	-0,057	-0,072	-0,048			
BANK OF ENGLAND	0,10	GBP	0,049	0,069	0,086	0,113			
SWITZERLAND	-0,75	CHF	-0,798	-0,773	-0,746	-0,704			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,147	0,794	1,550			2,244		
GREEK TREASURY			0,083	0,891	1,219	1,525			
GERMAN TREASURY		-0,696	-0,616	-0,277	0,008	0,006	0,263		
JAPANESE TREAS		-0,128	-0,102	0,072	0,268	0,437	0,638		
U.K TREASURY		0,033	0,307	0,726	1,089	1,224	1,270		
ESM TREASURY		-0,599	-0,512	-0,143	0,283	0,437	0,529		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,512	-0,444	-0,308	-0,155	0,064	0,329	0,447	0,459
USD SWAP		0,205	0,451	0,890	1,234	1,550	1,819	1,930	1,983
JPY SWAP		-0,049	-0,031	-0,008	0,031	0,109	0,254	0,374	0,513
GBP SWAP		0,120	0,402	0,628	0,788	0,956	1,102	1,145	1,133
CHF SWAP		-0,693	-0,588	-0,421	-0,238	0,003	0,231	0,323	0,275

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	106,85	-0,36	-1	-24		3M	100,05	-0,26	
GGB 3,45%	04/24	3Y	110,95	-0,26	-1	-18					
GGB 3,375%	02/25	4Y	113,39	-0,13	-1	-21					
GGB 1,875%	07/26	5Y	109,44	0,07	-1	-12		6M	100,11	-0,25	
GGB 3,75%	01/28	7Y	122,14	0,42	-1	0					
GGB 0,75%	06/31	10Y	98,71	0,88	-1	7					
GGB 1,875%	02/35	15Y	108,45	1,21	-1	33		12M	100,20	-0,22	
GGB 4%	01/37	16Y	137,72	1,33	0	34					
GGB 4,20%	01/42	21Y	147,56	1,51	-1	42					
GGB 1,875%	01/52	30Y	98,78	1,93	0	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		69	-11	31	32	1	62		
10Y		116	-3	50	49	14	82		
15Y		121	-5	51	52	4	89		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,26	-0,25	-0,22	-0,26	0,07	0,42	0,88	1,21	1,51

STOCK MARKETS-BOND FUTURES									
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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	885	1,11	809	9,41%					
DOW JONES	34.137	0,93	30.606	11,54%	BUND	171,12			
S&P 500	4.173	0,93	3.756	11,11%	BOBL	135			
NASDAQ	13.950	1,19	12.888	8,24%	SCHATZ	112,105			
DAX	15.238	0,27	13.719	11,07%					
FTSE	6.910	0,21	6.461	6,95%	US LONG BOND	158,53			
NIKKEI	29.188	2,38	27.444	6,35%	US 10Y	132,64			
BRENT	64,91	-0,63	51,8	25,31%	US 5Y	124,15			
GOLD \$	1.791	-0,15	1.899	-5,66%	US 2Y	110,40			

