

PDMA
DAILY MARKET SNAPSHOT
23/4/2021

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	1,206	0,37	USDJPY	107,915	-0,05	EURUSD	1,222	-1,29%	
EURGBP	0,8691	0,11	USDGBP	0,72065	-0,25	EURGBP	0,894	-2,78%	
EURJPY	130,15	0,32	USDCHF	0,91535	-0,18	EURJPY	126,2	3,13%	
EURCHF	1,104	0,19				EURCHF	1,081	2,12%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,554	-0,336	-0,535	-0,513	-0,194	-0,476	
USA	(0,00 / 0,25)	USD	0,110	0,153	0,173	0,217		0,282	
JAPAN	- 0,10	JPY	-0,073	-0,059	-0,071	-0,050			
BANK OF ENGLAND	0,10	GBP	0,048	0,069	0,087	0,110			
SWITZERLAND	-0,75	CHF	-0,799	-0,776	-0,745	-0,705			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,149	0,800	1,558			2,245		
GREEK TREASURY			0,090	0,893	1,216	1,530			
GERMAN TREASURY		-0,693	-0,606	-0,265	0,019	0,016	0,272		
JAPANESE TREAS		-0,128	-0,101	0,071	0,266	0,435	0,642		
U.K TREASURY		0,033	0,303	0,729	1,082	1,215	1,257		
ESM TREASURY		-0,594	-0,502	-0,129	0,289	0,442	0,530		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,512	-0,437	-0,298	-0,143	0,077	0,337	0,452	0,459
USD SWAP		0,206	0,460	0,898	1,243	1,558	1,825	1,934	1,986
JPY SWAP		-0,047	-0,028	-0,004	0,034	0,111	0,255	0,374	0,512
GBP SWAP		0,130	0,415	0,639	0,798	0,965	1,106	1,149	1,132
CHF SWAP		-0,694	-0,588	-0,418	-0,235	0,003	0,229	0,323	0,270

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	106,83	-0,36	0	-24		3M	100,06	-0,29	
GGB 3,45%	04/24	3Y	110,88	-0,24	0	-17					
GGB 3,375%	02/25	4Y	113,29	-0,11	0	-18					
GGB 1,875%	07/26	5Y	109,40	0,08	-1	-11		6M	100,11	-0,26	
GGB 3,75%	01/28	7Y	122,19	0,41	-1	-1					
GGB 0,75%	06/31	10Y	98,70	0,88	0	7					
GGB 1,875%	02/35	15Y	108,46	1,20	0	33		12M	100,21	-0,23	
GGB 4%	01/37	16Y	137,59	1,34	0	35					
GGB 4,20%	01/42	21Y	147,44	1,52	0	43					
GGB 1,875%	01/52	30Y	98,79	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	68	-12	32	33	1	62			
10Y	115	-4	50	50	14	81			
15Y	120	-6	51	53	4	88			

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,29	-0,26	-0,23	-0,24	0,08	0,41	0,88	1,20	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	898	0,47	809	11,00%					
DOW JONES	33.816	-0,94	30.606	10,49%	BUND	170,96			
S&P 500	4.135	-0,92	3.756	10,09%	BOBL	134,93			
NASDAQ	13.818	-0,94	12.888	7,22%	SCHATZ	112,095			
DAX	15.271	-0,33	13.719	11,31%					
FTSE	6.927	-0,16	6.461	7,22%	US LONG BOND	158,38			
NIKKEI	29.021	-0,57	27.444	5,74%	US 10Y	132,53			
BRENT	65,79	0,60	51,8	27,01%	US 5Y	124,10			
GOLD \$	1.785	0,05	1.899	-5,99%	US 2Y	110,40			

