

PDMA
DAILY MARKET SNAPSHOT
26/4/2021

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	1,210	0,02	USDJPY	107,72	-0,14	EURUSD	1,222	-0,96%	
EURGBP	0,8695	-0,20	USDGBP	0,7186	-0,29	EURGBP	0,894	-2,75%	
EURJPY	130,35	-0,13	USDCHF	0,91425	0,06	EURJPY	126,2	3,28%	
EURCHF	1,106	0,10				EURCHF	1,081	2,33%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,557	-0,336	-0,539	-0,515	-0,194	-0,476		
USA	(0,00 / 0,25) USD	0,111	0,142	0,181	0,204		0,281		
JAPAN	- 0,10 JPY	-0,070	-0,054	-0,070	-0,047				
BANK OF ENGLAND	0,10 GBP	0,046	0,069	0,089	0,111				
SWITZERLAND	-0,75 CHF	-0,797	-0,779	-0,745	-0,706				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,158	0,828	1,577			2,255		
GREEK TREASURY			0,115	0,915	1,233	1,538			
GERMAN TREASURY		-0,691	-0,603	-0,252	0,034	0,033	0,292		
JAPANESE TREAS		-0,126	-0,087	0,082	0,272	0,444	0,649		
U.K TREASURY		0,048	0,325	0,757	1,111	1,242	1,285		
ESM TREASURY		-0,594	-0,500	-0,121	0,300	0,455	0,542		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,512	-0,436	-0,293	-0,137	0,085	0,348	0,465	0,474
USD SWAP		0,209	0,475	0,927	1,268	1,577	1,837	1,944	1,993
JPY SWAP		-0,048	-0,026	0,000	0,039	0,118	0,265	0,385	0,525
GBP SWAP		0,131	0,431	0,667	0,830	0,999	1,141	1,182	1,164
CHF SWAP		-0,693	-0,585	-0,415	-0,230	0,008	0,235	0,326	0,275

HELLENIC REPUBLIC BENCHMARKS BONDS									
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	106,81	-0,35	0	-24	3M	100,06	-0,29
GGB 3,45%	04/24	3Y	110,86	-0,24	0	-16			
GGB 3,375%	02/25	4Y	113,24	-0,10	0	-17			
GGB 1,875%	07/26	5Y	109,27	0,10	1	-9	6M	100,11	-0,26
GGB 3,75%	01/28	7Y	121,97	0,44	1	2			
GGB 0,75%	06/31	10Y	98,49	0,91	1	10			
GGB 1,875%	02/35	15Y	108,25	1,22	0	34	12M	100,21	-0,23
GGB 4%	01/37	16Y	137,52	1,34	0	36			
GGB 4,20%	01/42	21Y	147,26	1,53	0	43			
GGB 1,875%	01/52	30Y	98,56	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		70	-10	33	34	-1	65		
10Y		116	-3	50	49	9	82		
15Y		120	-6	49	51	-2	87		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,29	-0,26	-0,23	-0,24	0,10	0,44	0,91	1,22	1,53

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	912	1,39	809	12,74%					
DOW JONES	34.043	0,67	30.606	11,23%		BUND	170,74		
S&P 500	4.180	1,09	3.756	11,29%		BOBL	134,9		
NASDAQ	14.017	1,44	12.888	8,76%		SCHATZ	112,095		
DAX	15.290	0,07	13.719	11,45%					
FTSE	6.938	-0,01	6.461	7,39%		US LONG BOND	158,13		
NIKKEI	29.126	0,36	27.444	6,13%		US 10Y	132,33		
BRENT	64,89	-1,85	51,8	25,27%		US 5Y	123,96		
GOLD \$	1.780	0,13	1.899	-6,27%		US 2Y	110,38		

