

PDMA
DAILY MARKET SNAPSHOT
27/4/2021

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	-0,19	USDJPY	108,35	0,24	EURUSD	1,222	-1,26%	
EURGBP	0,8691	-0,04	USDGBP	0,72055	0,17	EURGBP	0,894	-2,79%	
EURJPY	130,71	0,04	USDCHF	0,91695	0,28	EURJPY	126,2	3,57%	
EURCHF	1,106	0,10				EURCHF	1,081	2,32%	

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		0,174	0,857	1,585			2,258		
GREEK TREASURY			0,094	0,895	1,210	1,512			
GERMAN TREASURY		-0,689	-0,596	-0,246	0,038	0,036	0,294		
JAPANESE TREAS		-0,128	-0,093	0,085	0,274	0,447	0,647		
U.K TREASURY		0,059	0,339	0,772	1,127	1,260	1,300		
ESM TREASURY		-0,591	-0,492	-0,107	0,316	0,472	0,559		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,511	-0,429	-0,282	-0,125	0,098	0,362	0,480	0,491
USD SWAP		0,212	0,478	0,934	1,273	1,580	1,837	1,942	1,989
JPY SWAP		-0,048	-0,028	0,000	0,041	0,121	0,268	0,389	0,529
GBP SWAP		0,127	0,438	0,675	0,838	1,006	1,149	1,191	1,173
CHF SWAP		-0,693	-0,583	-0,410	-0,225	0,015	0,243	0,333	0,283

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	-0,36	-1	-24	3M	100,06	-0,29
GGB 3,45%	04/24	3Y	110,86	-0,24	-1	-17			
GGB 3,375%	02/25	4Y	113,29	-0,11	0	-19			
GGB 1,875%	07/26	5Y	109,37	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	98,68	0,89	-1	8			
GGB 1,875%	02/35	15Y	108,55	1,20	-1	32	12M	100,20	-0,23
GGB 4%	01/37	16Y	137,84	1,32	-1	34			
GGB 4,20%	01/42	21Y	147,81	1,50	-1	41			
GGB 1,875%	01/52	30Y	99,03	1,92	-1	74			

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	-3	62		
10Y		113	-6	48	48	7	79		
15Y		117	-9	47	49	-3	85		

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	0,89	1,20	1,50

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	916	0,31	809	13,22%					
DOW JONES	33.982	-0,18	30.606	11,03%		BUND	170,7		
S&P 500	4.188	0,18	3.756	11,49%		BOBL	134,86		
NASDAQ	14.139	0,87	12.888	9,70%		SCHATZ	112,095		
DAX	15.275	-0,14	13.719	11,35%					
FTSE	6.964	0,01	6.461	7,79%		US LONG BOND	158,09		
NIKKEI	28.992	-0,46	27.444	5,64%		US 10Y	132,23		
BRENT	66,39	1,13	51,8	28,17%		US 5Y	123,91		
GOLD \$	1.777	-0,27	1.899	-6,43%		US 2Y	110,36		

