

PDMA
DAILY MARKET SNAPSHOT
28/4/2021

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	1,207	-0,15	USDJPY	108,945	0,20	EURUSD	1,222	-1,18%	
EURGBP	0,8695	0,03	USDGBP	0,72025	0,18	EURGBP	0,894	-2,74%	
EURJPY	131,54	0,04	USDCHF	0,91535	0,18	EURJPY	126,2	4,23%	
EURCHF	1,105	0,02				EURCHF	1,081	2,23%	

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	-0,535	-0,518	-0,194	-0,484		
USA	(0,00 / 0,25) USD	0,111	0,142	0,184	0,202		0,282		
JAPAN	- 0,10 JPY	-0,069	-0,051	-0,070	-0,047				
BANK OF ENGLAND	0,10 GBP	0,045	0,069	0,088	0,111				
SWITZERLAND	-0,75 CHF	-0,797	-0,778	-0,746	-0,706				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,178	0,894	1,643			2,314		
GREEK TREASURY			0,121	0,955	1,247	1,546			
GERMAN TREASURY		-0,677	-0,573	-0,214	0,072	0,068	0,326		
JAPANESE TREAS		-0,130	-0,081	0,098	0,291	0,461	0,657		
U.K TREASURY		0,081	0,381	0,836	1,191	1,323	1,364		
ESM TREASURY		-0,582	-0,476	-0,080	0,346	0,500	0,586		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,510	-0,417	-0,262	-0,101	0,127	0,393	0,510	0,519
USD SWAP		0,215	0,498	0,975	1,324	1,639	1,895	1,998	2,044
JPY SWAP		-0,047	-0,026	0,003	0,046	0,129	0,278	0,399	0,540
GBP SWAP		0,133	0,462	0,718	0,891	1,067	1,213	1,253	1,235
CHF SWAP		-0,695	-0,577	-0,395	-0,203	0,043	0,260	0,348	0,298

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	106,78	-0,35	0	-23	3M	100,05	-0,26
GGB 3,45%	04/24	3Y	110,77	-0,22	1	-14			
GGB 3,375%	02/25	4Y	113,24	-0,10	1	-18			
GGB 1,875%	07/26	5Y	109,22	0,11	2	-8	6M	100,10	-0,24
GGB 3,75%	01/28	7Y	121,91	0,45	3	2			
GGB 0,75%	06/31	10Y	98,12	0,95	4	14			
GGB 1,875%	02/35	15Y	108,05	1,24	3	36	12M	100,19	-0,21
GGB 4%	01/37	16Y	137,21	1,36	3	37			
GGB 4,20%	01/42	21Y	147,06	1,53	3	44			
GGB 1,875%	01/52	30Y	98,13	1,96	3	78			

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	32	-7	62		
10Y		116	-3	50	49	5	82		
15Y		118	-9	46	48	-10	85		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,26	-0,24	-0,21	-0,22	0,11	0,45	0,95	1,24	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	900	-0,38	809	11,25%					
DOW JONES	33.985	0,01	30.606	11,04%		BUND	170,23		
S&P 500	4.187	-0,02	3.756	11,47%		BOBL	134,72		
NASDAQ	14.090	-0,34	12.888	9,33%		SCHATZ	112,07		
DAX	15.300	0,33	13.719	11,52%					
FTSE	6.956	0,15	6.461	7,66%		US LONG BOND	157,03		
NIKKEI	29.054	0,21	27.444	5,87%		US 10Y	131,89		
BRENT	66,50	0,12	51,8	28,38%		US 5Y	123,76		
GOLD \$	1.767	-0,52	1.899	-6,91%		US 2Y	110,35		

