

PDMA
DAILY MARKET SNAPSHOT
13/5/2021

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	1,209	0,14	USDJPY	109,68	-0,01	EURUSD	1,222	-1,05%	
EURGBP	0,8604	0,17	USDGBP	0,71185	0,06	EURGBP	0,894	-3,76%	
EURJPY	132,59	0,11	USDCHF	0,90805	-0,09	EURJPY	126,2	5,06%	
EURCHF	1,098	0,04				EURCHF	1,081	1,55%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,548	-0,336	-0,533	-0,513	-0,194	-0,481		
USA	(0,00 / 0,25) USD	0,094	0,127	0,160	0,191		0,265		
JAPAN	- 0,10 JPY	-0,064	-0,052	-0,088	-0,044				
BANK OF ENGLAND	0,10 GBP	0,053	0,069	0,081	0,109				
SWITZERLAND	-0,75 CHF	-0,793	-0,779	-0,753	-0,707				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,161	0,858	1,693			2,408		
GREEK TREASURY			0,269	1,055	1,308	1,542			
GERMAN TREASURY		-0,652	-0,505	-0,107	0,193	0,193	0,459		
JAPANESE TREAS		-0,124	-0,082	0,093	0,291	0,459	0,670		
U.K TREASURY		0,113	0,414	0,908	1,277	1,420	1,446		
ESM TREASURY		-0,561	-0,430	0,002	0,410	0,574	0,666		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,507	-0,390	-0,217	-0,046	0,188	0,453	0,571	0,585
USD SWAP		0,186	0,467	0,941	1,316	1,659	1,938	2,050	2,106
JPY SWAP		-0,042	-0,021	0,010	0,053	0,133	0,279	0,399	0,536
GBP SWAP		0,143	0,487	0,749	0,937	1,133	1,289	1,333	1,317
CHF SWAP		-0,693	-0,553	-0,354	-0,153	0,090	0,320	0,405	0,358

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	106,49	-0,28	0	-17	3M	100,05	-0,31
GGB 3,45%	04/24	3Y	110,38	-0,15	1	-7			
GGB 3,375%	02/25	4Y	112,70	-0,01	1	-8			
GGB 0%	02/26	5Y	98,80	0,25	1	16	6M	100,11	-0,25
GGB 3,75%	01/28	7Y	120,92	0,56	1	14			
GGB 0,75%	06/31	10Y	97,18	1,05	2	24			
GGB 1,875%	02/35	15Y	107,23	1,30	0	42	12M	100,19	-0,23
GGB 4%	01/37	16Y	136,48	1,40	0	41			
GGB 4,20%	01/42	21Y	147,06	1,53	0	44			
GGB 1,875%	01/52	30Y	95,91	2,06	1	88			

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		76	-4	40	42	-4	70		
10Y		115	-4	46	44	-2	76		
15Y		112	-15	37	39	-22	74		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,31	-0,25	-0,23	-0,15	0,25	0,56	1,05	1,30	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	883	-1,27	809	9,19%					
DOW JONES	33.588	-1,99	30.606	9,74%		BUND	168,92		
S&P 500	4.063	-2,14	3.756	8,17%		BOBL	134,39		
NASDAQ	13.032	-2,67	12.888	1,11%		SCHATZ	112,02		
DAX	14.919	-1,53	13.719	8,75%					
FTSE	6.895	-1,57	6.461	6,72%		US LONG BOND	155,84		
NIKKEI	27.448	-2,49	27.444	0,01%		US 10Y	132,02		
BRENT	68,22	-1,59	51,8	31,70%		US 5Y	124,03		
GOLD \$	1.816	0,01	1.899	-4,36%		US 2Y	110,38		

