

PDMA
DAILY MARKET SNAPSHOT
14/5/2021

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	1,212	0,34	USDJPY	109,315	-0,13	EURUSD	1,222	-0,78%	
EURGBP	0,8616	0,22	USDGBP	0,7109	-0,11	EURGBP	0,894	-3,63%	
EURJPY	132,51	0,20	USDCHF	0,90255	-0,34	EURJPY	126,2	5,00%	
EURCHF	1,094	-0,01				EURCHF	1,081	1,20%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,552	-0,336	-0,539	-0,513	-0,194	-0,480		
USA	(0,00 / 0,25) USD	0,098	0,129	0,154	0,190		0,264		
JAPAN	- 0,10 JPY	-0,063	-0,048	-0,088	-0,042				
BANK OF ENGLAND	0,10 GBP	0,053	0,068	0,084	0,106				
SWITZERLAND	-0,75 CHF	-0,794	-0,777	-0,745	-0,702				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,153	0,813	1,640			2,363		
GREEK TREASURY			0,272	1,068	1,318	1,550			
GERMAN TREASURY		-0,656	-0,510	-0,119	0,178	0,173	0,435		
JAPANESE TREAS		-0,124	-0,091	0,089	0,280	0,450	0,659		
U.K TREASURY		0,090	0,397	0,884	1,258	1,401	1,425		
ESM TREASURY		-0,560	-0,431	-0,010	0,387	0,537	0,618		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,508	-0,394	-0,227	-0,063	0,161	0,417	0,528	0,533
USD SWAP		0,183	0,443	0,893	1,258	1,593	1,868	1,980	2,034
JPY SWAP		-0,043	-0,023	0,004	0,046	0,124	0,270	0,390	0,528
GBP SWAP		0,142	0,479	0,736	0,917	1,105	1,261	1,304	1,286
CHF SWAP		-0,694	-0,556	-0,358	-0,160	0,088	0,318	0,400	0,353

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	106,47	-0,28	-1	-17	3M	100,05	-0,31
GGB 3,45%	04/24	3Y	110,36	-0,14	0	-7			
GGB 3,375%	02/25	4Y	112,65	0,00	0	-8			
GGB 0%	02/26	5Y	98,79	0,26	1	16	6M	100,11	-0,25
GGB 3,75%	01/28	7Y	120,83	0,57	1	15			
GGB 0,75%	06/31	10Y	97,07	1,06	1	25			
GGB 1,875%	02/35	15Y	107,10	1,31	0	43	12M	100,19	-0,23
GGB 4%	01/37	16Y	136,29	1,41	0	42			
GGB 4,20%	01/42	21Y	146,88	1,54	0	45			
GGB 1,875%	01/52	30Y	95,49	2,08	1	90			

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		77	-3	39	42	-4	70		
10Y		118	-1	47	46	-1	78		
15Y		114	-12	37	40	-22	77		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,31	-0,25	-0,23	-0,14	0,26	0,57	1,06	1,31	1,54

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	905	0,64	809	11,89%					
DOW JONES	34.021	1,29	30.606	11,16%		BUND	168,86		
S&P 500	4.113	1,22	3.756	9,49%		BOBL	134,35		
NASDAQ	13.125	0,72	12.888	1,84%		SCHATZ	112,015		
DAX	15.228	0,18	13.719	11,00%					
FTSE	7.010	0,66	6.461	8,50%		US LONG BOND	156,50		
NIKKEI	28.084	2,32	27.444	2,33%		US 10Y	132,36		
BRENT	66,85	-0,30	51,8	29,05%		US 5Y	124,20		
GOLD \$	1.834	0,38	1.899	-3,43%		US 2Y	110,40		

