

PDMA
DAILY MARKET SNAPSHOT
17/5/2021

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	1,215	0,03	USDJPY	109,235	-0,11	EURUSD	1,222	-0,59%	
EURGBP	0,8612	-0,03	USDGBP	0,70905	-0,04	EURGBP	0,894	-3,67%	
EURJPY	132,67	-0,10	USDCHF	0,90175	0,05	EURJPY	126,2	5,12%	
EURCHF	1,095	0,07				EURCHF	1,081	1,31%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,561	-0,336	-0,549	-0,513	-0,194	-0,478	
USA	(0,00 / 0,25)	USD	0,098	0,123	0,155	0,188		0,266	
JAPAN	- 0,10	JPY	-0,080	-0,059	-0,088	-0,044			
BANK OF ENGLAND	0,10	GBP	0,052	0,066	0,083	0,105			
SWITZERLAND	-0,75	CHF	-0,793	-0,772	-0,747	-0,701			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,145	0,803	1,618			2,336		
GREEK TREASURY			0,299	1,089	1,343	1,583			
GERMAN TREASURY		-0,657	-0,520	-0,128	0,175	0,170	0,432		
JAPANESE TREAS		-0,125	-0,092	0,085	0,276	0,445	0,654		
U.K TREASURY		0,084	0,384	0,854	1,225	1,370	1,393		
ESM TREASURY		-0,558	-0,430	-0,007	0,384	0,547	0,637		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,509	-0,398	-0,235	-0,073	0,151	0,409	0,524	0,534
USD SWAP		0,178	0,442	0,892	1,252	1,583	1,859	1,971	2,025
JPY SWAP		-0,043	-0,024	0,004	0,044	0,121	0,268	0,387	0,524
GBP SWAP		0,140	0,468	0,719	0,893	1,079	1,232	1,276	1,259
CHF SWAP		-0,694	-0,560	-0,361	-0,169	0,075	0,303	0,385	0,335

HELLENIC REPUBLIC BENCHMARKS BONDS								HELLENIC REPUBLIC T-BILLS			
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	106,45	-0,28	0	-16		3M	100,05	-0,32	
GGB 3,45%	04/24	3Y	110,33	-0,14	0	-6					
GGB 3,375%	02/25	4Y	112,60	0,01	1	-7					
GGB 0%	02/26	5Y	98,66	0,29	2	19		6M	100,11	-0,25	
GGB 3,75%	01/28	7Y	120,68	0,59	1	17					
GGB 0,75%	06/31	10Y	96,86	1,08	2	27					
GGB 1,875%	02/35	15Y	106,77	1,33	2	45		12M	100,19	-0,23	
GGB 4%	01/37	16Y	135,81	1,44	2	45					
GGB 4,20%	01/42	21Y	146,12	1,57	2	48					
GGB 1,875%	01/52	30Y	94,87	2,10	2	92					
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		81	1	42	44	-3	73				
10Y		121	2	48	47	-2	81				
15Y		117	-9	39	42	-23	79				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,32	-0,25	-0,23	-0,14	0,29	0,59	1,08	1,33	1,57	2,10

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	910	0,28	809	12,44%					
DOW JONES	34.382	1,06	30.606	12,34%		BUND	169,09		
S&P 500	4.174	1,49	3.756	11,12%		BOBL	134,43		
NASDAQ	13.430	2,32	12.888	4,20%		SCHATZ	112,025		
DAX	15.423	0,04	13.719	12,43%					
FTSE	7.022	-0,30	6.461	8,70%		US LONG BOND	157,13		
NIKKEI	27.825	-0,92	27.444	1,39%		US 10Y	132,55		
BRENT	68,75	0,06	51,8	32,72%		US 5Y	124,25		
GOLD \$	1.852	0,44	1.899	-2,48%		US 2Y	110,41		

