

PDMA
DAILY MARKET SNAPSHOT
18/5/2021

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	1,221	0,50	USDJPY	108,945	-0,26	EURUSD	1,222	-0,03%	
EURGBP	0,8597	0,03	USDGBP	0,70385	-0,48	EURGBP	0,894	-3,84%	
EURJPY	133,06	0,24	USDCHF	0,89775	-0,60	EURJPY	126,2	5,43%	
EURCHF	1,096	-0,11				EURCHF	1,081	1,43%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,563	-0,336	-0,548	-0,515	-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		0,153	0,828	1,645			2,368		
GREEK TREASURY			0,302	1,098	1,356	1,574			
GERMAN TREASURY		-0,647	-0,511	-0,115	0,189	0,185	0,444		
JAPANESE TREAS		-0,128	-0,083	0,088	0,277	0,446	0,662		
U.K TREASURY		0,089	0,392	0,877	1,249	1,394	1,416		
ESM TREASURY		-0,557	-0,417	0,012	0,418	0,581	0,680		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,510	-0,394	-0,222	-0,054	0,171	0,434	0,552	0,565
USD SWAP		0,173	0,444	0,906	1,270	1,604	1,880	1,992	2,046
JPY SWAP		-0,044	-0,021	0,006	0,047	0,124	0,270	0,387	0,523
GBP SWAP		0,133	0,469	0,724	0,907	1,099	1,256	1,299	1,282
CHF SWAP		-0,693	-0,556	-0,353	-0,159	0,080	0,311	0,392	0,344

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	106,40	-0,25	0	-14		3M	100,05	-0,33	
GGB 3,45%	04/24	3Y	110,27	-0,12	0	-4					
GGB 3,375%	02/25	4Y	112,57	0,02	0	-6					
GGB 0%	02/26	5Y	98,65	0,29	0	19		6M	100,11	-0,25	
GGB 3,75%	01/28	7Y	120,53	0,61	0	19					
GGB 0,75%	06/31	10Y	96,78	1,09	0	28					
GGB 1,875%	02/35	15Y	106,63	1,34	0	47		12M	100,19	-0,23	
GGB 4%	01/37	16Y	135,73	1,44	0	45					
GGB 4,20%	01/42	21Y	146,35	1,56	-1	47					
GGB 1,875%	01/52	30Y	94,99	2,10	0	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		80	0	41	42	-4	73				
10Y		120	1	47	47	-2	80				
15Y		117	-9	39	42	-22	79				

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,25	-0,23	-0,12	0,29	0,61	1,09	1,34	1,56
									2,10

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	904	0,02	809	11,70%					
DOW JONES	34.328	-0,16	30.606	12,16%	BUND	168,9			
S&P 500	4.163	-0,25	3.756	10,84%	BOBL	134,37			
NASDAQ	13.379	-0,38	12.888	3,81%	SCHATZ	112,025			
DAX	15.448	0,33	13.719	12,60%					
FTSE	7.057	0,35	6.461	9,24%	US LONG BOND	156,53			
NIKKEI	28.407	2,09	27.444	3,51%	US 10Y	132,28			
BRENT	70,02	0,81	51,8	35,17%	US 5Y	124,13			
GOLD \$	1.868	0,05	1.899	-1,63%	US 2Y	110,40			

