

PDMA
DAILY MARKET SNAPSHOT
19/5/2021

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	1,224	0,16	USDJPY	108,955	0,07	EURUSD	1,222	0,20%	
EURGBP	0,8628	0,15	USDGBP	0,70475	-0,01	EURGBP	0,894	-3,49%	
EURJPY	133,38	0,21	USDCHF	0,89705	-0,08	EURJPY	126,2	5,69%	
EURCHF	1,098	0,08				EURCHF	1,081	1,58%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
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	0,150	0,187		0,265	
JAPAN	- 0,10	JPY	-0,078	-0,062	-0,090	-0,046			
BANK OF ENGLAND	0,10	GBP	0,052	0,066	0,086	0,102			
SWITZERLAND	-0,75	CHF	-0,796	-0,772	-0,746	-0,700			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,151	0,824	1,645			2,368		
GREEK TREASURY			0,288	1,085	1,340	1,554			
GERMAN TREASURY		-0,644	-0,498	-0,097	0,211	0,209	0,471		
JAPANESE TREAS		-0,129	-0,089	0,078	0,272	0,446	0,663		
U.K TREASURY		0,088	0,385	0,868	1,245	1,389	1,417		
ESM TREASURY		-0,551	-0,406	0,036	0,445	0,613	0,726		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,508	-0,389	-0,209	-0,037	0,193	0,459	0,579	0,592
USD SWAP		0,174	0,449	0,911	1,277	1,612	1,888	2,001	2,054
JPY SWAP		-0,043	-0,022	0,005	0,046	0,123	0,265	0,383	0,519
GBP SWAP		0,137	0,471	0,714	0,896	1,087	1,247	1,289	1,276
CHF SWAP		-0,693	-0,555	-0,345	-0,148	0,095	0,323	0,405	0,358

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	-0,26	0	-14		3M	100,05	-0,33	
GGB 3,45%	04/24	3Y	110,28	-0,13	0	-5					
GGB 3,375%	02/25	4Y	112,59	0,01	0	-7					
GGB 0%	02/26	5Y	98,70	0,28	0	18		6M	100,11	-0,25	
GGB 3,75%	01/28	7Y	120,59	0,60	0	18					
GGB 0,75%	06/31	10Y	96,90	1,08	1	27					
GGB 1,875%	02/35	15Y	106,81	1,33	1	45		12M	100,19	-0,23	
GGB 4%	01/37	16Y	135,93	1,43	1	44					
GGB 4,20%	01/42	21Y	146,74	1,54	1	45					
GGB 1,875%	01/52	30Y	95,48	2,08	0	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	40	40	-5	71		
10Y		117	-2	46	46	-4	78		
15Y		113	-13	37	41	-24	76		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,25	-0,23	-0,13	0,28	0,60	1,08	1,33	1,54

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	901	-0,31	809	11,33%					
DOW JONES	34.061	-0,78	30.606	11,29%	BUND	168,65			
S&P 500	4.128	-0,85	3.756	9,90%	BOBL	134,3			
NASDAQ	13.304	-0,56	12.888	3,22%	SCHATZ	112,02			
DAX	15.387	-0,07	13.719	12,16%					
FTSE	7.034	0,02	6.461	8,88%	US LONG BOND	156,53			
NIKKEI	28.044	-1,28	27.444	2,19%	US 10Y	132,34			
BRENT	68,15	-0,82	51,8	31,56%	US 5Y	124,16			
GOLD \$	1.873	0,21	1.899	-1,34%	US 2Y	110,41			

