

PDMA
DAILY MARKET SNAPSHOT
20/5/2021

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	1,218	0,08	USDJPY	108,985	-0,22	EURUSD	1,222	-0,27%	
EURGBP	0,8636	0,13	USDGBP	0,7088	0,04	EURGBP	0,894	-3,40%	
EURJPY	132,79	-0,15	USDCHF	0,90185	-0,18	EURJPY	126,2	5,22%	
EURCHF	1,099	-0,12				EURCHF	1,081	1,66%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,562	-0,336	-0,552	-0,515	-0,194	-0,479	
USA	(0,00 / 0,25)	USD	0,099	0,122	0,155	0,184		0,263	
JAPAN	- 0,10	JPY	-0,077	-0,062	-0,089	-0,044			
BANK OF ENGLAND	0,10	GBP	0,053	0,070	0,088	0,104			
SWITZERLAND	-0,75	CHF	-0,796	-0,774	-0,745	-0,700			

CAPITAL MARKETS									
		2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,151	0,836	1,654			2,358		
GREEK TREASURY			0,288	1,070	1,328	1,538			
GERMAN TREASURY		-0,642	-0,491	-0,097	0,201	0,197	0,452		
JAPANESE TREAS		-0,119	-0,084	0,085	0,279	0,453	0,673		
U.K TREASURY		0,074	0,375	0,856	1,234	1,381	1,401		
ESM TREASURY		-0,534	-0,388	0,054	0,462	0,621	0,729		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,506	-0,384	-0,203	-0,032	0,195	0,455	0,568	0,577
USD SWAP		0,173	0,454	0,919	1,284	1,617	1,888	1,999	2,047
JPY SWAP		-0,043	-0,020	0,008	0,049	0,125	0,268	0,385	0,521
GBP SWAP		0,134	0,452	0,704	0,889	1,085	1,246	1,293	1,278
CHF SWAP		-0,692	-0,547	-0,341	-0,148	0,095	0,322	0,401	0,353

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	106,38	-0,26	-1	-15		3M	100,04	-0,32	
GGB 3,45%	04/24	3Y	110,24	-0,12	-1	-5					
GGB 3,375%	02/25	4Y	112,53	0,02	-1	-6					
GGB 0%	02/26	5Y	98,71	0,28	-1	18		6M	100,11	-0,25	
GGB 3,75%	01/28	7Y	120,63	0,59	-1	17					
GGB 0,75%	06/31	10Y	97,04	1,06	-1	25					
GGB 1,875%	02/35	15Y	106,98	1,31	-1	44		12M	100,20	-0,24	
GGB 4%	01/37	16Y	136,14	1,41	-1	43					
GGB 4,20%	01/42	21Y	147,10	1,53	-1	44					
GGB 1,875%	01/52	30Y	95,75	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		77	-3	39	39	-5	70				
10Y		116	-3	45	45	-5	77				
15Y		113	-13	36	40	-24	77				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,32	-0,25	-0,24	-0,12	0,28	0,59	1,06	1,31	1,53	2,06

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	880	-0,13	809	8,77%					
DOW JONES	33.896	-0,48	30.606	10,75%	BUND	168,71			
S&P 500	4.116	-0,29	3.756	9,57%	BOBL	134,27			
NASDAQ	13.300	-0,03	12.888	3,19%	SCHATZ	112,01			
DAX	15.136	0,15	13.719	10,33%					
FTSE	6.944	-0,08	6.461	7,49%	US LONG BOND	156,50			
NIKKEI	28.098	0,19	27.444	2,38%	US 10Y	132,27			
BRENT	65,52	-1,71	51,8	26,49%	US 5Y	124,12			
GOLD \$	1.868	-0,07	1.899	-1,60%	US 2Y	110,40			

