

PDMA
DAILY MARKET SNAPSHOT
21/5/2021

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	1,223	0,02	USDJPY	108,755	-0,02	EURUSD	1,222	0,11%	
EURGBP	0,8624	0,07	USDGBP	0,70505	0,06	EURGBP	0,894	-3,54%	
EURJPY	133,03	-0,01	USDCHF	0,8965	-0,11	EURJPY	126,2	5,41%	
EURCHF	1,097	-0,09				EURCHF	1,081	1,44%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,562	-0,336	-0,552	-0,515	-0,194	-0,479	
USA	(0,00 / 0,25)	USD	0,097	0,128	0,149	0,184		0,264	
JAPAN	- 0,10	JPY	-0,077	-0,061	-0,089	-0,046			
BANK OF ENGLAND	0,10	GBP	0,053	0,067	0,081	0,104			
SWITZERLAND	-0,75	CHF	-0,796	-0,775	-0,750	-0,703			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,149	0,820	1,632			2,338		
GREEK TREASURY			0,248	1,010	1,266	1,477			
GERMAN TREASURY		-0,650	-0,504	-0,113	0,181	0,177	0,432		
JAPANESE TREAS		-0,118	-0,086	0,082	0,279	0,452	0,676		
U.K TREASURY		0,052	0,362	0,840	1,219	1,369	1,392		
ESM TREASURY		-0,537	-0,395	0,042	0,450	0,606	0,714		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,506	-0,388	-0,213	-0,043	0,182	0,441	0,554	0,561
USD SWAP		0,172	0,452	0,909	1,270	1,603	1,877	1,990	2,040
JPY SWAP		-0,043	-0,020	0,008	0,049	0,126	0,270	0,390	0,530
GBP SWAP		0,127	0,454	0,702	0,882	1,073	1,234	1,282	1,268
CHF SWAP		-0,693	-0,553	-0,353	-0,163	0,078	0,306	0,385	0,340

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	-0,27	0	-15		3M	100,04	-0,33	
GGB 3,45%	04/24	3Y	110,28	-0,14	0	-6					
GGB 3,375%	02/25	4Y	112,61	-0,01	-1	-8					
GGB 0%	02/26	5Y	98,90	0,23	-1	14		6M	100,11	-0,25	
GGB 3,75%	01/28	7Y	120,98	0,54	-1	12					
GGB 0,75%	06/31	10Y	97,61	1,00	-1	19					
GGB 1,875%	02/35	15Y	107,78	1,25	-1	38		12M	100,19	-0,24	
GGB 4%	01/37	16Y	137,23	1,35	-2	36					
GGB 4,20%	01/42	21Y	148,47	1,47	-1	37					
GGB 1,875%	01/52	30Y	97,31	1,99	-1	81					
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		74	-6	39	40	-3	69				
10Y		111	-8	44	44	-4	75				
15Y		109	-18	35	39	-22	74				

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,25	-0,24	-0,14	0,23	0,54	1,00	1,25	1,47

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	888	0,84	809	9,82%					
DOW JONES	34.084	0,55	30.606	11,36%	BUND	168,92			
S&P 500	4.159	1,06	3.756	10,73%	BOBL	134,34			
NASDAQ	13.536	1,77	12.888	5,02%	SCHATZ	112,025			
DAX	15.412	0,27	13.719	12,34%					
FTSE	7.011	-0,13	6.461	8,51%	US LONG BOND	157,00			
NIKKEI	28.318	0,78	27.444	3,18%	US 10Y	132,44			
BRENT	65,02	-0,14	51,8	25,52%	US 5Y	124,20			
GOLD \$	1.874	-0,17	1.899	-1,30%	US 2Y	110,41			

