

PDMA
DAILY MARKET SNAPSHOT
24/5/2021

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	1,219	0,04	USDJPY	108,87	-0,08	EURUSD	1,222	-0,25%	
EURGBP	0,8623	0,17	USDGBP	0,70755	0,13	EURGBP	0,894	-3,55%	
EURJPY	132,68	-0,04	USDCHF	0,89925	0,16	EURJPY	126,2	5,13%	
EURCHF	1,096	0,20				EURCHF	1,081	1,38%	

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	-0,543	-0,513	-0,194	-0,479		
USA	(0,00 / 0,25) USD	0,092	0,121	0,147	0,179		0,260		
JAPAN	- 0,10 JPY	-0,078	-0,060	-0,089	-0,046				
BANK OF ENGLAND	0,10 GBP	0,053	0,067	0,083	0,106				
SWITZERLAND	-0,75 CHF	-0,794	-0,773	-0,746	-0,702				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,153	0,818	1,620			2,318		
GREEK TREASURY			0,218	0,975	1,234	1,447			
GERMAN TREASURY		-0,654	-0,521	-0,133	0,162	0,160	0,418		
JAPANESE TREAS		-0,124	-0,093	0,080	0,272	0,451	0,680		
U.K TREASURY		0,038	0,349	0,820	1,198	1,349	1,371		
ESM TREASURY		-0,541	-0,409	0,019	0,429	0,585	0,694		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,506	-0,397	-0,231	-0,062	0,163	0,422	0,536	0,545
USD SWAP		0,171	0,449	0,908	1,266	1,594	1,866	1,977	2,025
JPY SWAP		-0,044	-0,021	0,005	0,045	0,123	0,268	0,389	0,531
GBP SWAP		0,136	0,446	0,689	0,868	1,060	1,221	1,268	1,253
CHF SWAP		-0,690	-0,561	-0,370	-0,183	0,053	0,285	0,365	0,320

HELLENIC REPUBLIC BENCHMARKS BONDS									
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	106,42	-0,30	-2	-18	3M	100,04	-0,33
GGB 3,45%	04/24	3Y	110,35	-0,17	-1	-9			
GGB 3,375%	02/25	4Y	112,68	-0,03	-1	-10			
GGB 0%	02/26	5Y	99,04	0,20	-1	11	6M	100,11	-0,24
GGB 3,75%	01/28	7Y	121,31	0,50	-1	7			
GGB 0,75%	06/31	10Y	97,95	0,96	0	15			
GGB 1,875%	02/35	15Y	108,23	1,22	-1	34	12M	100,19	-0,24
GGB 4%	01/37	16Y	137,71	1,32	0	34			
GGB 4,20%	01/42	21Y	149,16	1,44	0	34			
GGB 1,875%	01/52	30Y	98,97	1,92	0	74			

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		73	-7	37	39	-5	68		
10Y		110	-9	42	41	-7	72		
15Y		107	-19	34	37	-24	72		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,24	-0,24	-0,17	0,20	0,50	0,96	1,22	1,44

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	876	0,97	809	8,28%					
DOW JONES	34.208	0,36	30.606	11,77%	BUND		169,27		
S&P 500	4.156	-0,08	3.756	10,64%	BOBL		134,48		
NASDAQ	13.471	-0,48	12.888	4,52%	SCHATZ		112,035		
DAX	15.438	0,44	13.719	12,53%					
FTSE	7.032	0,20	6.461	8,85%	US LONG BOND		157,47		
NIKKEI	28.365	0,17	27.444	3,35%	US 10Y		132,53		
BRENT	67,51	1,61	51,8	30,33%	US 5Y		124,23		
GOLD \$	1.878	-0,18	1.899	-1,10%	US 2Y		110,41		

