

PDMA
DAILY MARKET SNAPSHOT
26/5/2021

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	-0,06	USDJPY	108,845	0,07	EURUSD	1,222	0,22%	
EURGBP	0,8657	0,00	USDGBP	0,7071	0,06	EURGBP	0,894	-3,16%	
EURJPY	133,27	-0,01	USDCHF	0,89505	-0,02	EURJPY	126,2	5,60%	
EURCHF	1,096	-0,09				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	-0,561	-0,336	-0,542	-0,509	-0,194	-0,478	
USA	(0,00 / 0,25)	USD	0,091	0,120	0,141	0,177		0,258	
JAPAN	- 0,10	JPY	-0,079	-0,060	-0,085	-0,050			
BANK OF ENGLAND	0,10	GBP	0,053	0,065	0,082	0,104			
SWITZERLAND	-0,75	CHF	-0,794	-0,771	-0,746	-0,702			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,147	0,778	1,566			2,253	
GREEK TREASURY				0,131	0,878	1,147	1,363		
GERMAN TREASURY			-0,665	-0,570	-0,194	0,109	0,110	0,372	
JAPANESE TREAS			-0,126	-0,092	0,074	0,266	0,446	0,672	
U.K TREASURY			0,012	0,311	0,769	1,140	1,284	1,302	
ESM TREASURY			-0,547	-0,435	-0,022	0,376	0,544	0,655	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,502	-0,413	-0,265	-0,105	0,114	0,377	0,496
USD SWAP			0,159	0,415	0,858	1,208	1,529	1,797	1,955
JPY SWAP			-0,044	-0,023	0,002	0,041	0,116	0,260	0,381
GBP SWAP			0,128	0,432	0,661	0,828	1,011	1,168	1,214
CHF SWAP			-0,694	-0,573	-0,399	-0,215	0,015	0,243	0,325

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	-0,31	-1	-20	3M	100,04	-0,33
GGB 3,45%	04/24	3Y	110,44	-0,20	-1	-13			
GGB 3,375%	02/25	4Y	112,84	-0,07	-2	-15			
GGB 0%	02/26	5Y	99,45	0,12	-2	2	6M	100,11	-0,25
GGB 3,75%	01/28	7Y	121,94	0,41	-3	-1			
GGB 0,75%	06/31	10Y	98,86	0,87	-2	6			
GGB 1,875%	02/35	15Y	109,33	1,13	-2	26	12M	100,19	-0,23
GGB 4%	01/37	16Y	139,30	1,23	-3	24			
GGB 4,20%	01/42	21Y	151,09	1,35	-3	26			
GGB 1,875%	01/52	30Y	101,06	1,83	-2	55			

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		69	-11	36	39	-6	63		
10Y		106	-13	41	41	-6	70		
15Y		104	-22	34	38	-23	70		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,25	-0,23	-0,20	0,12	0,41	0,87	1,13	1,35

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	875	0,82	809	8,19%					
DOW JONES	34.312	-0,24	30.606	12,11%	BUND	170,03			
S&P 500	4.188	-0,21	3.756	11,50%	BOBL	134,75			
NASDAQ	13.657	-0,03	12.888	5,97%	SCHATZ	112,045			
DAX	15.478	0,08	13.719	12,82%					
FTSE	7.034	0,06	6.461	8,87%	US LONG BOND	158,59			
NIKKEI	28.642	0,31	27.444	4,37%	US 10Y	132,94			
BRENT	68,88	0,34	51,8	32,97%	US 5Y	124,42			
GOLD \$	1.908	0,44	1.899	0,47%	US 2Y	110,43			

