

PDMA
DAILY MARKET SNAPSHOT
27/5/2021

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	1,220	0,09	USDJPY	109,105	-0,03	EURUSD	1,222	-0,11%	
EURGBP	0,8637	0,02	USDGBP	0,7078	-0,07	EURGBP	0,894	-3,39%	
EURJPY	133,15	0,05	USDCHF	0,89725	-0,08	EURJPY	126,2	5,50%	
EURCHF	1,095	-0,01				EURCHF	1,081	1,29%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,557	-0,336	-0,538	-0,505	-0,194	-0,476	
USA	(0,00 / 0,25)	USD	0,090	0,117	0,139	0,177		0,256	
JAPAN	- 0,10	JPY	-0,071	-0,056	-0,087	-0,046			
BANK OF ENGLAND	0,10	GBP	0,053	0,064	0,084	0,105			
SWITZERLAND	-0,75	CHF	-0,796	-0,775	-0,746	-0,701			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,145	0,804	1,586			2,271		
GREEK TREASURY			0,133	0,868	1,133	1,353			
GERMAN TREASURY		-0,658	-0,569	-0,197	0,104	0,099	0,357		
JAPANESE TREAS		-0,120	-0,087	0,081	0,271	0,451	0,674		
U.K TREASURY		0,022	0,308	0,766	1,134	1,278	1,295		
ESM TREASURY		-0,549	-0,301	0,090	0,377	0,533	0,644		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,502	-0,410	-0,265	-0,108	0,110	0,373	0,489	0,500
USD SWAP		0,152	0,422	0,870	1,225	1,551	1,820	1,930	1,978
JPY SWAP		-0,045	-0,023	0,003	0,040	0,114	0,256	0,378	0,520
GBP SWAP		0,129	0,426	0,657	0,826	1,008	1,164	1,209	1,194
CHF SWAP		-0,700	-0,580	-0,410	-0,229	0,001	0,228	0,308	0,260

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	106,41	-0,33	-1	-21		3M	100,04	-0,33	
GGB 3,45%	04/24	3Y	110,44	-0,21	0	-13					
GGB 3,375%	02/25	4Y	112,83	-0,07	0	-15					
GGB 0%	02/26	5Y	99,43	0,12	1	3		6M	100,11	-0,27	
GGB 3,75%	01/28	7Y	122,00	0,40	0	-3					
GGB 0,75%	06/31	10Y	98,95	0,86	1	5					
GGB 1,875%	02/35	15Y	109,52	1,12	0	24		12M	100,19	-0,24	
GGB 4%	01/37	16Y	139,67	1,21	0	22					
GGB 4,20%	01/42	21Y	151,33	1,34	1	25					
GGB 1,875%	01/52	30Y	101,49	1,81	1	53					

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	64		
10Y		106	-13	40	40	-7	70		
15Y		103	-23	32	36	-24	69		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,27	-0,24	-0,21	0,12	0,40	0,86	1,12	1,34

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	0,72	809	8,77%					
DOW JONES	34.323	0,03	30.606	12,14%	BUND	170,23			
S&P 500	4.196	0,19	3.756	11,71%	BOBL	134,79			
NASDAQ	13.738	0,59	12.888	6,59%	SCHATZ	112,045			
DAX	15.407	-0,28	13.719	12,31%					
FTSE	7.031	0,06	6.461	8,83%	US LONG BOND	158,25			
NIKKEI	28.549	-0,33	27.444	4,03%	US 10Y	132,83			
BRENT	68,35	-0,76	51,8	31,95%	US 5Y	124,40			
GOLD \$	1.897	0,03	1.899	-0,08%	US 2Y	110,43			

