

PDMA
DAILY MARKET SNAPSHOT
31/5/2021

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	0,00	USDJPY	109,715	-0,12	EURUSD	1,222	-0,20%	
EURGBP	0,8599	0,08	USDGBP	0,7053	0,09	EURGBP	0,894	-3,81%	
EURJPY	133,78	-0,13	USDCHF	0,9005	0,08	EURJPY	126,2	6,00%	
EURCHF	1,098	0,09				EURCHF	1,081	1,57%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,558	-0,336	-0,543	-0,512	-0,194	-0,481		
USA	(0,00 / 0,25) USD	0,086	0,117	0,131	0,171		0,248		
JAPAN	- 0,10 JPY	-0,077	-0,046	-0,092	-0,058				
BANK OF ENGLAND	0,10 GBP	0,051	0,064	0,081	0,106				
SWITZERLAND	-0,75 CHF	-0,799	-0,774	-0,744	-0,703				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,141	0,800	1,594			2,282		
GREEK TREASURY			0,128	0,854	1,122	1,341			
GERMAN TREASURY		-0,651	-0,546	-0,153	0,157	0,151	0,414		
JAPANESE TREAS		-0,127	-0,094	0,085	0,275	0,452	0,678		
U.K TREASURY		0,063	0,342	0,795	1,147	1,285	1,304		
ESM TREASURY		-0,548	-0,281	0,123	0,410	0,570	0,684		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,506	-0,402	-0,244	-0,078	0,148	0,413	0,531	0,543
USD SWAP		0,146	0,427	0,870	1,241	1,552	1,840	1,943	1,997
JPY SWAP		-0,049	-0,019	0,008	0,048	0,124	0,266	0,388	0,530
GBP SWAP		0,136	0,458	0,692	0,855	1,025	1,175	1,213	1,196
CHF SWAP		-0,693	-0,563	-0,375	-0,183	0,060	0,293	0,374	0,323

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	106,39	-0,33	0	-21	3M	100,03	-0,34
GGB 3,45%	04/24	3Y	110,42	-0,21	0	-13			
GGB 3,375%	02/25	4Y	112,83	-0,08	0	-16			
GGB 0%	02/26	5Y	99,46	0,12	1	2	6M	100,10	-0,24
GGB 3,75%	01/28	7Y	122,04	0,39	1	-3			
GGB 0,75%	06/31	10Y	99,13	0,84	2	3			
GGB 1,875%	02/35	15Y	109,69	1,11	1	23	12M	100,18	-0,23
GGB 4%	01/37	16Y	139,87	1,19	1	21			
GGB 4,20%	01/42	21Y	151,61	1,33	1	24			
GGB 1,875%	01/52	30Y	101,69	1,80	1	52			

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		66	-14	32	36	-5	61		
10Y		99	-20	34	35	-10	64		
15Y		97	-30	27	31	-27	63		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,34	-0,24	-0,23	-0,21	0,12	0,39	0,84	1,11	1,33

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	893	0,63	809	10,40%					
DOW JONES	34.529	0,19	30.606	12,82%		BUND	169,51		
S&P 500	4.204	0,08	3.756	11,93%		BOBL	134,61		
NASDAQ	13.749	0,09	12.888	6,68%		SCHATZ	112,03		
DAX	15.482	-0,24	13.719	12,85%					
FTSE	7.023	0,04	6.461	8,70%		US LONG BOND	157,56		
NIKKEI	28.860	-0,99	27.444	5,16%		US 10Y	132,66		
BRENT	69,58	1,25	51,8	34,32%		US 5Y	124,34		
GOLD \$	1.905	0,07	1.899	0,34%		US 2Y	110,44		

