

PDMA
DAILY MARKET SNAPSHOT
15/4/2021

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	1,198	-0,04	USDJPY	108,87	-0,07	EURUSD	1,222	-1,98%	
EURGBP	0,8688	-0,07	USDGBP	0,7255	-0,04	EURGBP	0,894	-2,82%	
EURJPY	130,37	-0,10	USDCHF	0,92315	0,04	EURJPY	126,2	3,30%	
EURCHF	1,106	0,02				EURCHF	1,081	2,27%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,549	-0,336	-0,538	-0,523	-0,194	-0,493		
USA	(0,00 / 0,25) USD	0,115	0,142	0,184	0,220		0,288		
JAPAN	- 0,10 JPY	-0,072	-0,064	-0,071	-0,045				
BANK OF ENGLAND	0,10 GBP	0,048	0,063	0,085	0,110				
SWITZERLAND	-0,75 CHF	-0,795	-0,772	-0,751	-0,707				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,157	0,842	1,618			2,300		
GREEK TREASURY			0,190	0,916	1,244	1,547			
GERMAN TREASURY		-0,689	-0,606	-0,265	0,025	0,029	0,290		
JAPANESE TREAS		-0,123	-0,091	0,090	0,291	0,458	0,652		
U.K TREASURY		0,056	0,358	0,791	1,155	1,286	1,327		
ESM TREASURY		-0,601	-0,509	-0,126	0,310	0,467	0,567		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,513	-0,445	-0,300	-0,141	0,085	0,355	0,477	0,498
USD SWAP		0,205	0,473	0,933	1,289	1,610	1,878	1,983	2,030
JPY SWAP		-0,044	-0,024	0,003	0,048	0,133	0,283	0,404	0,546
GBP SWAP		0,124	0,428	0,674	0,846	1,024	1,174	1,217	1,200
CHF SWAP		-0,688	-0,575	-0,395	-0,203	0,043	0,275	0,365	0,318

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	106,65	-0,22	-1	-10	3M	100,06	-0,25
GGB 3,45%	04/24	3Y	110,73	-0,17	-1	-9			
GGB 3,375%	02/25	4Y	112,96	-0,01	-1	-9			
GGB 1,875%	07/26	5Y	108,89	0,18	-1	-1	6M	100,11	-0,24
GGB 3,75%	01/28	7Y	121,78	0,48	-1	5			
GGB 0,75%	06/31	10Y	98,47	0,91	-1	10			
GGB 1,875%	02/35	15Y	108,13	1,23	0	35	12M	100,19	-0,21
GGB 4%	01/37	16Y	137,41	1,35	0	37			
GGB 4,20%	01/42	21Y	147,12	1,53	-1	44			
GGB 1,875%	01/52	30Y	98,60	1,94	0	76			

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		78	-2	41	42	9	72		
10Y		117	-2	50	49	13	91		
15Y		122	-4	50	52	4	90		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,25	-0,24	-0,21	-0,17	0,18	0,48	0,91	1,23	1,53

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	905	0,28	809	11,81%					
DOW JONES	33.731	0,16	30.606	10,21%		BUND	170,93		
S&P 500	4.125	-0,41	3.756	9,81%		BOBL	134,92		
NASDAQ	13.858	-0,99	12.888	7,52%		SCHATZ	112,095		
DAX	15.262	0,35	13.719	11,25%					
FTSE	6.971	0,45	6.461	7,90%		US LONG BOND	157,19		
NIKKEI	29.643	0,07	27.444	8,01%		US 10Y	132,06		
BRENT	66,26	-0,48	51,8	27,92%		US 5Y	123,84		
GOLD \$	1.746	0,52	1.899	-8,07%		US 2Y	110,37		

