

PDMA
DAILY MARKET SNAPSHOT
23/3/2021

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	1,190	-0,29	USDJPY	108,745	-0,10	EURUSD	1,222	-2,61%	
EURGBP	0,8602	-0,07	USDGBP	0,72285	0,22	EURGBP	0,894	-3,79%	
EURJPY	129,40	-0,38	USDCHF	0,92855	0,55	EURJPY	126,2	2,53%	
EURCHF	1,105	0,28				EURCHF	1,081	2,20%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,553	-0,336	-0,539	-0,515	-0,194	-0,483	
USA (0,00 / 0,25)		USD	0,108	0,148	0,197	0,202		0,276	
JAPAN - 0,10		JPY	-0,066	-0,047	-0,077	-0,049			
BANK OF ENGLAND 0,10		GBP	0,050	0,060	0,081	0,104			
SWITZERLAND -0,75		CHF	-0,798	-0,783	-0,752	-0,708			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,141	0,829	1,644			2,346	
GREEK TREASURY				0,196	0,900	1,209	1,513		
GERMAN TREASURY			-0,709	-0,670	-0,338	-0,038	-0,025	0,233	
JAPANESE TREAS			-0,127	-0,093	0,082	0,275	0,450	0,629	
U.K TREASURY			0,069	0,359	0,788	1,152	1,297	1,316	
ESM TREASURY			-0,617	-0,541	-0,180	0,264	0,427	0,537	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,521	-0,470	-0,347	-0,196	0,025	0,299	0,424
USD SWAP			0,208	0,440	0,937	1,324	1,662	1,939	2,044
JPY SWAP			-0,049	-0,035	-0,009	0,038	0,124	0,278	0,394
GBP SWAP			0,116	0,427	0,667	0,834	1,015	1,172	1,215
CHF SWAP			-0,704	-0,610	-0,435	-0,245	0,000	0,235	0,328

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	106,87	-0,20	-1	-8		3M	100,01	-0,26	
GGB 3,45%	04/24	3Y	111,07	-0,20	-1	-12					
GGB 3,375%	02/25	4Y	113,10	0,01	-1	-6					
GGB 1,875%	07/26	5Y	108,97	0,18	-1	-1		6M	100,06	-0,23	
GGB 3,75%	01/28	7Y	121,78	0,51	-1	8					
GGB 0,75%	06/31	10Y	98,64	0,89	-1	8					
GGB 1,875%	02/35	15Y	108,65	1,19	-2	32		12M	100,14	-0,19	
GGB 4%	01/37	16Y	138,09	1,32	-1	33					
GGB 4,20%	01/42	21Y	148,04	1,50	-1	41					
GGB 1,875%	01/52	30Y	99,24	1,91	-1	-5					

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		85	5	48	48	20	79		
10Y		123	4	57	69	26	97		
15Y		125	-1	56	60	17	93		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,26	-0,23	-0,19	-0,20	0,18	0,51	0,89	1,19	1,50

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	832	-0,12	809	2,85%					
DOW JONES	32.731	0,32	30.606	6,94%	BUND	171,83			
S&P 500	3.941	0,70	3.756	4,91%	BOBL	135,29			
NASDAQ	13.378	1,23	12.888	3,80%	SCHATZ	112,14			
DAX	14.551	-0,72	13.719	6,07%					
FTSE	6.688	-0,56	6.461	3,52%	US LONG BON	155,88			
NIKKEI	28.996	-0,61	27.444	5,65%	US 10Y	132,75			
BRENT	63,66	-1,49	51,8	22,90%	US 5Y	123,80			
GOLD \$	1.738	-0,04	1.899	-8,44%	US 2Y	110,39			

