

PDMA
DAILY MARKET SNAPSHOT
18/3/2021

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	1,194	-0,32	USDJPY	109,025	0,14	EURUSD	1,222	-2,26%	
EURGBP	0,8552	-0,31	USDGBP	0,7161	0,00	EURGBP	0,894	-4,34%	
EURJPY	130,19	-0,16	USDCHF	0,92495	0,23	EURJPY	126,2	3,16%	
EURCHF	1,105	-0,09				EURCHF	1,081	2,17%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,563	-0,336	-0,542	-0,520	-0,194	-0,491	
USA	(0,00 / 0,25)	USD	0,108	0,140	0,190	0,198		0,281	
JAPAN	- 0,10	JPY	-0,066	-0,054	-0,083	-0,052			
BANK OF ENGLAND	0,10	GBP	0,050	0,064	0,078	0,101			
SWITZERLAND	-0,75	CHF	-0,802	-0,786	-0,756	-0,712			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,139	0,847	1,724			2,487	
GREEK TREASURY				0,310	0,988	1,281	1,572		
GERMAN TREASURY			-0,684	-0,620	-0,274	0,018	0,031	0,280	
JAPANESE TREAS			-0,137	-0,086	0,114	0,313	0,496	0,670	
U.K TREASURY			0,111	0,404	0,868	1,230	1,371	1,400	
ESM TREASURY			-0,604	-0,519	-0,141	0,302	0,459	0,571	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,514	-0,455	-0,319	-0,161	0,065	0,334	0,458
USD SWAP			0,199	0,428	0,943	1,357	1,734	2,024	2,195
JPY SWAP			-0,056	-0,041	-0,004	0,054	0,153	0,318	0,444
GBP SWAP			0,112	0,425	0,679	0,866	1,072	1,237	1,273
CHF SWAP			-0,703	-0,603	-0,418	-0,218	0,035	0,263	0,303

HELLENIC REPUBLIC 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	106,87	-0,19	-1	-7	3M	100,01	-0,25
GGB 3,45%	04/24	3Y	111,00	-0,17	-1	-9			
GGB 3,375%	02/25	4Y	112,95	0,05	0	-2			
GGB 1,875%	07/26	5Y	108,48	0,27	0	8	6M	100,06	-0,22
GGB 3,75%	01/28	7Y	121,09	0,60	1	18			
GGB 0,75%	06/31	10Y	97,78	0,98	1	17			
GGB 1,875%	02/35	15Y	107,83	1,26	1	38	12M	100,14	-0,19
GGB 4%	01/37	16Y	137,39	1,36	1	38			
GGB 4,20%	01/42	21Y	147,31	1,53	1	44			
GGB 1,875%	01/52	30Y	97,70	1,98	#N/A	2			

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		89	9	51	50	22	83		
10Y		125	6	59	71	27	100		
15Y		126	0	56	60	17	96		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,25	-0,22	-0,19	-0,17	0,27	0,60	0,98	1,26	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	857	-0,06	809	5,89%					
DOW JONES	33.015	0,58	30.606	7,87%	BUND	170,8			
S&P 500	3.974	0,29	3.756	5,81%	BOBL	134,96			
NASDAQ	13.525	0,40	12.888	4,94%	SCHATZ	112,08			
DAX	14.712	0,79	13.719	7,24%					
FTSE	6.754	-0,13	6.461	4,54%	US LONG BON	153,84			
NIKKEI	30.217	1,01	27.444	10,10%	US 10Y	132,59			
BRENT	67,41	-0,87	51,8	30,14%	US 5Y	123,77			
GOLD \$	1.738	-0,44	1.899	-8,48%	US 2Y	110,40			

