

PDMA
DAILY MARKET SNAPSHOT
19/3/2021

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	1,189	-0,18	USDJPY	108,845	-0,05	EURUSD	1,222	-2,65%	
EURGBP	0,8542	-0,18	USDGBP	0,71825	0,04	EURGBP	0,894	-4,45%	
EURJPY	129,46	-0,24	USDCHF	0,92935	0,21	EURJPY	126,2	2,58%	
EURCHF	1,105	0,01				EURCHF	1,081	2,25%	

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	-0,543	-0,520	-0,194	-0,485	
USA (0,00 / 0,25)		USD	0,110	0,146	0,190	0,203		0,281	
JAPAN - 0,10		JPY	-0,071	-0,052	-0,080	-0,053			
BANK OF ENGLAND 0,10		GBP	0,052	0,064	0,081	0,101			
SWITZERLAND -0,75		CHF	-0,803	-0,786	-0,758	-0,713			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,155	0,851	1,689			2,420	
GREEK TREASURY				0,208	0,907	1,208	1,503		
GERMAN TREASURY			-0,695	-0,643	-0,302	-0,007	0,004	0,257	
JAPANESE TREAS			-0,136	-0,085	0,113	0,315	0,512	0,674	
U.K TREASURY			0,096	0,391	0,831	1,203	1,338	1,357	
ESM TREASURY			-0,611	-0,529	-0,162	0,278	0,436	0,545	

INTEREST RATES SWAPS										
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
EUR SWAP		-0,520	-0,463	-0,332	-0,179	0,043	0,312	0,437	0,463	
USD SWAP		0,202	0,433	0,929	1,324	1,679	1,963	2,071	2,129	
JPY SWAP		-0,051	-0,038	0,000	0,056	0,153	0,319	0,449	0,591	
GBP SWAP		0,116	0,434	0,680	0,854	1,044	1,205	1,252	1,236	
CHF SWAP		-0,703	-0,603	-0,428	-0,233	0,012	0,243	0,338	0,278	

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	106,89	-0,20	-2	-8	3M	100,01	-0,22		
GGB 3,45%	04/24	3Y	111,06	-0,19	-2	-11					
GGB 3,375%	02/25	4Y	113,12	0,01	-3	-6					
GGB 1,875%	07/26	5Y	108,90	0,20	-6	1	6M	100,06	-0,23		
GGB 3,75%	01/28	7Y	121,73	0,52	-5	9					
GGB 0,75%	06/31	10Y	98,53	0,90	-5	9					
GGB 1,875%	02/35	15Y	108,63	1,20	-3	32	12M	100,14	-0,19		
GGB 4%	01/37	16Y	138,19	1,32	-3	33					
GGB 4,20%	01/42	21Y	148,28	1,49	-3	40					
GGB 1,875%	01/52	30Y	98,90	1,92	-2	-4					

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		84	4	47	46	20	78		
10Y		120	1	57	68	26	96		
15Y		122	-5	55	59	15	92		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0.22	-0.23	-0.19	-0.19	0.20	0.52	0.90	1.20	1.49	1.92

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	835	-1,14	809	3,21%					
DOW JONES	32.862	-0,46	30.606	7,37%	BUND	171,41			
S&P 500	3.915	-1,48	3.756	4,24%	BOBL	135,15			
NASDAQ	13.116	-3,02	12.888	1,77%	SCHATZ	112,115			
DAX	14.723	-0,36	13.719	7,32%					
FTSE	6.742	-0,56	6.461	4,36%	US LONG BON	154,84			
NIKKEI	29.792	-1,41	27.444	8,56%	US 10Y	132,77			
BRENT	64,20	1,45	51,8	23,94%	US 5Y	123,72			
GOLD \$	1.737	0,04	1.899	-8,51%	US 2Y	110,36			

