

PDMA
DAILY MARKET SNAPSHOT
22/3/2021

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	-0,13	USDJPY	108,72	-0,15	EURUSD	1,222	-2,68%	
EURGBP	0,8579	-0,08	USDGBP	0,72155	0,10	EURGBP	0,894	-4,04%	
EURJPY	129,26	-0,27	USDCHF	0,92905	-0,01	EURJPY	126,2	2,42%	
EURCHF	1,105	-0,13				EURCHF	1,081	2,18%	

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			0,139	0,846	1,686			2,397	
GREEK TREASURY				0,204	0,889	1,199	1,492		
GERMAN TREASURY			-0,706	-0,658	-0,320	-0,017	-0,006	0,252	
JAPANESE TREAS			-0,132	-0,094	0,083	0,286	0,473	0,642	
U.K TREASURY			0,088	0,380	0,818	1,188	1,330	1,347	
ESM TREASURY			-0,616	-0,535	-0,171	0,267	0,432	0,547	

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,521	-0,469	-0,341	-0,188	0,033	0,306	0,432	0,460
USD SWAP		0,203	0,441	0,950	1,353	1,706	1,986	2,090	2,144
JPY SWAP		-0,049	-0,035	-0,005	0,043	0,133	0,294	0,416	0,554
GBP SWAP		0,117	0,432	0,672	0,847	1,037	1,198	1,244	1,227
CHF SWAP		-0,701	-0,608	-0,438	-0,246	0,001	0,237	0,329	0,280

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	-1	-8		3M	100,01	-0,27	
GGB 3,45%	04/24	3Y	111,08	-0,20	-1	-12					
GGB 3,375%	02/25	4Y	113,13	0,01	-2	-7					
GGB 1,875%	07/26	5Y	108,94	0,19	-2	0		6M	100,06	-0,23	
GGB 3,75%	01/28	7Y	121,77	0,51	-2	8					
GGB 0,75%	06/31	10Y	98,74	0,88	-3	7					
GGB 1,875%	02/35	15Y	108,79	1,18	-3	31		12M	100,16	-0,22	
GGB 4%	01/37	16Y	138,44	1,30	-3	32					
GGB 4,20%	01/42	21Y	148,52	1,48	-3	39					
GGB 1,875%	01/52	30Y	99,34	1,90	-2	-6					

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	47	18	78		
10Y		120	1	55	67	23	95		
15Y		122	-4	54	58	14	92		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,27	-0,23	-0,22	-0,20	0,19	0,51	0,88	1,18	1,48	1,90

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	833	-1,36	809	2,98%					
DOW JONES	32.628	-0,71	30.606	6,60%	BUND	171,66			
S&P 500	3.913	-0,06	3.756	4,18%	BOBL	135,24			
NASDAQ	13.215	0,76	12.888	2,54%	SCHATZ	112,135			
DAX	14.596	-0,17	13.719	6,39%					
FTSE	6.684	-0,37	6.461	3,46%	US LONG BON	155,03			
NIKKEI	29.174	-2,07	27.444	6,30%	US 10Y	132,72			
BRENT	64,07	-0,71	51,8	23,69%	US 5Y	123,75			
GOLD \$	1.729	-0,91	1.899	-8,92%	US 2Y	110,40			

