

PDMA
DAILY MARKET SNAPSHOT
24/3/2021

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	1,184	-0,05	USDJPY	108,69	0,11	EURUSD	1,222	-3,07%	
EURGBP	0,8632	0,19	USDGBP	0,729	0,26	EURGBP	0,894	-3,44%	
EURJPY	128,72	0,05	USDCHF	0,93485	0,09	EURJPY	126,2	2,00%	
EURCHF	1,107	0,04				EURCHF	1,081	2,42%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,549	-0,336	-0,538	-0,518	-0,194	-0,491	
USA	(0,00 / 0,25)	USD	0,107	0,141	0,191	0,204		0,276	
JAPAN	- 0,10	JPY	-0,081	-0,056	-0,074	-0,048			
BANK OF ENGLAND	0,10	GBP	0,050	0,061	0,084	0,105			
SWITZERLAND	-0,75	CHF	-0,807	-0,784	-0,751	-0,708			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,147	0,817	1,624			2,320		
GREEK TREASURY			0,171	0,854	1,172	1,480			
GERMAN TREASURY		-0,712	-0,678	-0,353	-0,054	-0,048	0,208		
JAPANESE TREAS		-0,139	-0,100	0,073	0,261	0,449	0,632		
U.K TREASURY		0,053	0,330	0,751	1,110	1,253	1,279		
ESM TREASURY		-0,616	-0,543	-0,187	0,251	0,412	0,520		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,521	-0,471	-0,351	-0,202	0,017	0,289	0,411	0,433
USD SWAP		0,208	0,439	0,924	1,303	1,639	1,912	2,014	2,065
JPY SWAP		-0,049	-0,036	-0,011	0,031	0,116	0,269	0,383	0,521
GBP SWAP		0,116	0,416	0,645	0,806	0,984	1,138	1,179	1,155
CHF SWAP		-0,703	-0,613	-0,450	-0,263	-0,025	0,205	0,298	0,253

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	106,86	-0,20	0	-8		3M	100,01	-0,22	
GGB 3,45%	04/24	3Y	111,07	-0,20	0	-12					
GGB 3,375%	02/25	4Y	113,10	0,01	0	-7					
GGB 1,875%	07/26	5Y	109,10	0,16	0	-3		6M	100,06	-0,23	
GGB 3,75%	01/28	7Y	122,01	0,48	-1	5					
GGB 0,75%	06/31	10Y	99,05	0,85	-1	4					
GGB 1,875%	02/35	15Y	109,12	1,16	-2	28		12M	100,13	-0,19	
GGB 4%	01/37	16Y	138,60	1,29	-1	30					
GGB 4,20%	01/42	21Y	148,76	1,47	-1	38					
GGB 1,875%	01/52	30Y	100,06	1,87	-2	-9					

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	48	48	21	76		
10Y		120	1	57	69	25	95		
15Y		123	-3	56	60	16	91		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,22	-0,23	-0,19	-0,20	0,16	0,48	0,85	1,16	1,47

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	834	0,22	809	3,06%					
DOW JONES	32.423	-0,94	30.606	5,94%	BUND		172,2		
S&P 500	3.911	-0,76	3.756	4,11%	BOBL		135,38		
NASDAQ	13.228	-1,12	12.888	2,63%	SCHATZ		112,15		
DAX	14.600	-0,42	13.719	6,42%					
FTSE	6.693	-0,09	6.461	3,60%	US LONG BOND		156,47		
NIKKEI	28.406	-2,04	27.444	3,50%	US 10Y		132,75		
BRENT	62,35	2,57	51,8	20,37%	US 5Y		123,89		
GOLD \$	1.732	0,29	1.899	-8,78%	US 2Y		110,39		

