

PDMA
DAILY MARKET SNAPSHOT
26/3/2021

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	1,179	0,25	USDJPY	109,475	0,26	EURUSD	1,222	-3,47%	
EURGBP	0,8555	-0,13	USDGBP	0,7254	-0,38	EURGBP	0,894	-4,31%	
EURJPY	129,11	0,51	USDCHF	0,93975	-0,05	EURJPY	126,2	2,30%	
EURCHF	1,108	0,20				EURCHF	1,081	2,52%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,549	-0,336	-0,535	-0,516	-0,194	-0,493	
USA (0,00 / 0,25)		USD	0,110	0,134	0,195	0,210		0,280	
JAPAN - 0,10		JPY	-0,079	-0,053	-0,074	-0,048			
BANK OF ENGLAND 0,10		GBP	0,050	0,062	0,090	0,106			
SWITZERLAND -0,75		CHF	-0,806	-0,783	-0,757	-0,711			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,131	0,836	1,651			2,370	
GREEK TREASURY				0,218	0,868	1,188	1,496		
GERMAN TREASURY			-0,718	-0,684	-0,356	-0,055	-0,046	0,213	
JAPANESE TREAS			-0,135	-0,098	0,083	0,277	0,468	0,672	
U.K TREASURY			0,053	0,328	0,756	1,114	1,245	1,271	
ESM TREASURY			-0,621	-0,549	-0,196	0,246	0,409	0,518	

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,521	-0,476	-0,358	-0,209	0,011	0,286	0,411	0,436
USD SWAP		0,207	0,441	0,943	1,336	1,687	1,974	2,082	2,139
JPY SWAP		-0,045	-0,029	-0,004	0,038	0,120	0,271	0,382	0,522
GBP SWAP		0,119	0,408	0,640	0,807	0,986	1,138	1,180	1,155
CHF SWAP		-0,706	-0,610	-0,452	-0,268	-0,025	0,210	0,299	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	106,67	-0,12	0	-1	3M	100,01	-0,27		
GGB 3,45%	04/24	3Y	110,80	-0,13	0	-5					
GGB 3,375%	02/25	4Y	112,77	0,08	1	0					
GGB 1,875%	07/26	5Y	108,83	0,20	1	1	6M	100,05	-0,21		
GGB 3,75%	01/28	7Y	121,90	0,49	2	6					
GGB 0,75%	06/31	10Y	98,91	0,86	1	5					
GGB 1,875%	02/35	15Y	108,93	1,17	2	30	12M	100,11	-0,16		
GGB 4%	01/37	16Y	138,35	1,30	2	32					
GGB 4,20%	01/42	21Y	148,40	1,48	2	39					
GGB 1,875%	01/52	30Y	99,97	1,88	1	-8					

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	52	52	24	81		
10Y		122	3	57	68	25	97		
15Y		124	-2	56	59	17	93		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,27	-0,21	-0,16	-0,13	0,20	0,49	0,86	1,17	1,48	1,88

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	847	1,13	809	4,64%					
DOW JONES	32.619	0,62	30.606	6,58%	BUND	172,21			
S&P 500	3.910	0,52	3.756	4,09%	BOBL	135,4			
NASDAQ	12.978	0,12	12.888	0,69%	SCHATZ	112,155			
DAX	14.726	0,71	13.719	7,34%					
FTSE	6.714	0,58	6.461	3,92%	US LONG BON	155,84			
NIKKEI	29.177	1,56	27.444	6,31%	US 10Y	132,75			
BRENT	63,15	1,94	51,8	21,91%	US 5Y	123,94			
GOLD \$	1.730	0,15	1.899	-8,91%	US 2Y	110,42			

