

PDMA
DAILY MARKET SNAPSHOT
30/3/2021

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	1,175	-0,16	USDJPY	110,25	0,39	EURUSD	1,222	-3,86%	
EURGBP	0,8526	-0,26	USDGBP	0,7259	-0,10	EURGBP	0,894	-4,63%	
EURJPY	129,49	0,21	USDCHF	0,94185	0,26	EURJPY	126,2	2,61%	
EURCHF	1,106	0,09				EURCHF	1,081	2,34%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,545	-0,336	-0,536	-0,513	-0,194	-0,488		
USA	(0,00 / 0,25) USD	0,107	0,137	0,199	0,203		0,281		
JAPAN	- 0,10 JPY	-0,081	-0,053	-0,075	-0,047				
BANK OF ENGLAND	0,10 GBP	0,049	0,062	0,088	0,108				
SWITZERLAND	-0,75 CHF	-0,798	-0,782	-0,752	-0,710				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,154	0,936	1,762			2,447		
GREEK TREASURY			0,232	0,903	1,228	1,531			
GERMAN TREASURY		-0,692	-0,616	-0,265	0,042	0,041	0,296		
JAPANESE TREAS		-0,135	-0,093	0,091	0,285	0,468	0,656		
U.K TREASURY		0,090	0,372	0,840	1,201	1,336	1,372		
ESM TREASURY		-0,609	-0,518	-0,124	0,322	0,477	0,584		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,522	-0,457	-0,313	-0,148	0,087	0,361	0,484	0,507
USD SWAP		0,211	0,489	1,031	1,431	1,779	2,057	2,160	2,209
JPY SWAP		-0,045	-0,026	0,003	0,048	0,133	0,283	0,399	0,535
GBP SWAP		0,121	0,428	0,680	0,859	1,049	1,205	1,251	1,232
CHF SWAP		-0,698	-0,589	-0,407	-0,208	0,047	0,284	0,380	0,340

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	106,65	-0,12	-1	0		3M	100,01	-0,27	
GGB 3,45%	04/24	3Y	110,71	-0,11	2	-3					
GGB 3,375%	02/25	4Y	112,71	0,09	1	1					
GGB 1,875%	07/26	5Y	108,74	0,22	1	3		6M	100,04	-0,17	
GGB 3,75%	01/28	7Y	121,74	0,50	2	8					
GGB 0,75%	06/31	10Y	98,57	0,90	3	9					
GGB 1,875%	02/35	15Y	108,39	1,21	3	34		12M	100,12	-0,17	
GGB 4%	01/37	16Y	137,83	1,33	2	35					
GGB 4,20%	01/42	21Y	147,57	1,52	3	43					
GGB 1,875%	01/52	30Y	98,82	1,93	3	75					

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		83	3	49	50	19	77		
10Y		116	-3	54	65	20	91		
15Y		119	-7	53	56	14	88		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,27	-0,17	-0,17	-0,11	0,22	0,50	0,90	1,21	1,52

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	867	0,45	809	7,13%					
DOW JONES	33.171	0,30	30.606	8,38%		BUND	170,77		
S&P 500	3.971	-0,09	3.756	5,72%		BOBL	134,97		
NASDAQ	13.060	-0,60	12.888	1,33%		SCHATZ	112,095		
DAX	14.901	0,56	13.719	8,62%					
FTSE	6.761	0,37	6.461	4,66%		US LONG BOND	154,13		
NIKKEI	29.433	0,16	27.444	7,25%		US 10Y	130,92		
BRENT	64,74	-0,37	51,8	24,98%		US 5Y	123,41		
GOLD \$	1.700	-0,72	1.899	-10,47%		US 2Y	110,37		

