

PDMA
DAILY MARKET SNAPSHOT
31/3/2021

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	1,174	0,15	USDJPY	110,665	0,29	EURUSD	1,222	-3,95%	
EURGBP	0,8535	0,09	USDGBP	0,7272	-0,08	EURGBP	0,894	-4,53%	
EURJPY	129,86	0,46	USDCHF	0,94225	0,00	EURJPY	126,2	2,90%	
EURCHF	1,106	0,17				EURCHF	1,081	2,29%	

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	0,109	0,135	0,203	0,203		0,282	
JAPAN	- 0,10	JPY	-0,086	-0,058	-0,068	-0,048			
BANK OF ENGLAND	0,10	GBP	0,049	0,063	0,089	0,108			
SWITZERLAND	-0,75	CHF	-0,803	-0,782	-0,758	-0,710			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,147	0,909	1,724			2,386		
GREEK TREASURY			0,221	0,889	1,217	1,511			
GERMAN TREASURY		-0,691	-0,620	-0,280	0,023	0,019	0,272		
JAPANESE TREAS		-0,123	-0,090	0,097	0,295	0,487	0,671		
U.K TREASURY		0,082	0,368	0,829	1,191	1,326	1,361		
ESM TREASURY		-0,609	-0,518	-0,135	0,300	0,465	0,570		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,521	-0,455	-0,315	-0,155	0,072	0,345	0,468	0,489
USD SWAP		0,217	0,502	1,026	1,419	1,756	2,026	2,126	2,170
JPY SWAP		-0,046	-0,028	0,004	0,053	0,141	0,294	0,413	0,551
GBP SWAP		0,124	0,429	0,677	0,854	1,042	1,198	1,243	1,223
CHF SWAP		-0,702	-0,593	-0,413	-0,218	0,035	0,275	0,369	0,328

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	106,62	-0,13	-1	-1		3M	100,00	-0,30	
GGB 3,45%	04/24	3Y	110,70	-0,12	-1	-4					
GGB 3,375%	02/25	4Y	112,71	0,08	-1	0					
GGB 1,875%	07/26	5Y	108,78	0,21	0	2	6M	100,04	-0,18		
GGB 3,75%	01/28	7Y	121,84	0,49	-1	6					
GGB 0,75%	06/31	10Y	98,71	0,88	-1	7					
GGB 1,875%	02/35	15Y	108,53	1,20	0	33	12M	100,09	-0,13		
GGB 4%	01/37	16Y	137,98	1,32	0	34					
GGB 4,20%	01/42	21Y	148,01	1,50	0	41					
GGB 1,875%	01/52	30Y	98,96	1,92	0	74					
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	48	49	18	76				
10Y		116	-3	54	65	20	92				
15Y		119	-7	54	57	14	90				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,30	-0,18	-0,13	-0,12	0,21	0,49	0,88	1,20	1,50	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	874	1,25	809	7,99%					
DOW JONES	33.067	-0,31	30.606	8,04%	BUND	171,03			
S&P 500	3.959	-0,32	3.756	5,39%	BOBL	135			
NASDAQ	13.045	-0,11	12.888	1,22%	SCHATZ	112,095			
DAX	15.022	0,09	13.719	9,50%					
FTSE	6.775	0,04	6.461	4,87%	US LONG BOND	154,97			
NIKKEI	29.179	-0,86	27.444	6,32%	US 10Y	131,14			
BRENT	64,71	0,89	51,8	24,92%	US 5Y	123,53			
GOLD \$	1.685	0,00	1.899	-11,24%	US 2Y	110,38			

