

PDMA
DAILY MARKET SNAPSHOT
3/6/2021

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	1,219	-0,19	USDJPY	109,745	0,15	EURUSD	1,222	-0,24%	
EURGBP	0,8594	-0,27	USDGBP	0,70515	-0,07	EURGBP	0,894	-3,87%	
EURJPY	133,76	-0,03	USDCHF	0,89965	0,19	EURJPY	126,2	5,99%	
EURCHF	1,096	-0,01				EURCHF	1,081	1,43%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,556	-0,336	-0,543	-0,516	-0,194	-0,485	
USA	(0,00 / 0,25)	USD	0,089	0,117	0,129	0,175		0,247	
JAPAN	- 0,10	JPY	-0,075	-0,045	-0,094	-0,056			
BANK OF ENGLAND	0,10	GBP	0,050	0,064	0,080	0,106			
SWITZERLAND	-0,75	CHF	-0,800	-0,776	-0,745	-0,703			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,147	0,804	1,601			2,287	
GREEK TREASURY				0,108	0,808	1,070	1,288		
GERMAN TREASURY			-0,664	-0,574	-0,189	0,110	0,107	0,367	
JAPANESE TREAS			-0,121	-0,093	0,084	0,283	0,464	0,692	
U.K TREASURY			0,074	0,356	0,825	1,198	1,335	1,360	
ESM TREASURY			-0,551	-0,307	0,091	0,383	0,544	0,657	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,510	-0,414	-0,267	-0,106	0,119	0,384	0,502
USD SWAP			0,148	0,431	0,891	1,251	1,576	1,850	1,961
JPY SWAP			-0,049	-0,021	0,006	0,048	0,126	0,271	0,398
GBP SWAP			0,137	0,473	0,711	0,879	1,059	1,208	1,249
CHF SWAP			-0,700	-0,568	-0,383	-0,195	0,045	0,281	0,364

HELLENIC REPUBLIC BENCHMARKS BONDS									
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	106,35	-0,33	0	-22	3M	100,08	-0,29
GGB 3,45%	04/24	3Y	110,38	-0,22	0	-14			
GGB 3,375%	02/25	4Y	112,70	-0,06	-1	-13			
GGB 0%	02/26	5Y	99,55	0,10	0	0	6M	100,15	-0,29
GGB 3,75%	01/28	7Y	122,26	0,36	0	-7			
GGB 0,75%	06/31	10Y	99,52	0,80	-1	-1			
GGB 1,875%	02/35	15Y	110,34	1,06	0	18	12M	100,19	-0,25
GGB 4%	01/37	16Y	140,86	1,14	-1	15			
GGB 4,20%	01/42	21Y	152,80	1,28	-1	18			
GGB 1,875%	01/52	30Y	102,82	1,76	0	48			

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		67	-13	33	37	-3	61		
10Y		99	-20	33	34	-9	63		
15Y		96	-30	25	29	-28	61		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,29	-0,29	-0,25	-0,22	0,10	0,36	0,80	1,06	1,28

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	893	-0,80	809	10,42%					
DOW JONES	34.600	0,07	30.606	13,05%		BUND	170,01		
S&P 500	4.208	0,14	3.756	12,04%		BOBL	134,79		
NASDAQ	13.756	0,14	12.888	6,74%		SCHATZ	112,05		
DAX	15.527	-0,49	13.719	13,18%					
FTSE	7.043	-0,91	6.461	9,02%		US LONG BOND	158,03		
NIKKEI	29.058	0,39	27.444	5,88%		US 10Y	132,78		
BRENT	71,24	-0,15	51,8	37,53%		US 5Y	124,39		
GOLD \$	1.894	-0,74	1.899	-0,23%		US 2Y	110,43		

