

PDMA
DAILY MARKET SNAPSHOT
3/9/2021

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	1,188	0,02	USDJPY	110,01	0,07	EURUSD	1,222	-2,78%	
EURGBP	0,8589	0,06	USDGBP	0,72315	0,04	EURGBP	0,894	-3,92%	
EURJPY	130,67	0,08	USDCHF	0,91395	-0,05	EURJPY	126,2	3,54%	
EURCHF	1,085	-0,03				EURCHF	1,081	0,42%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,554	-0,336	-0,550	-0,521	-0,194	-0,496		
USA	(0,00 / 0,25) USD	0,083	0,097	0,119	0,152		0,228		
JAPAN	- 0,10 JPY	-0,074	-0,053	-0,095	-0,081				
BANK OF ENGLAND	0,10 GBP	0,054	0,062	0,067	0,100				
SWITZERLAND	-0,75 CHF	-0,792	-0,773	-0,763	-0,727				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,208	0,776	1,295			1,909		
GREEK TREASURY			0,033	0,770	0,865	1,115			
GERMAN TREASURY		-0,722	-0,692	-0,386	-0,131	-0,154	0,112		
JAPANESE TREAS		-0,124	-0,101	0,042	0,235	0,421	0,650		
U.K TREASURY		0,190	0,352	0,679	0,893	1,015	1,020		
ESM TREASURY		-0,592	-0,431	-0,104	0,203	0,364	0,460		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,515	-0,438	-0,333	-0,210	-0,019	0,226	0,333	0,322
USD SWAP		0,156	0,525	0,864	1,096	1,314	1,512	1,604	1,639
JPY SWAP		-0,036	-0,015	-0,008	0,014	0,074	0,194	0,313	0,474
GBP SWAP		0,288	0,573	0,695	0,774	0,862	0,946	0,961	0,925
CHF SWAP		-0,708	-0,613	-0,470	-0,308	-0,108	0,088	0,163	0,100

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	105,47	-0,39	-1	-28	3M	100,07	-0,40
GGB 3,45%	04/24	3Y	109,76	-0,33	0	-25			
GGB 3,375%	02/25	4Y	112,48	-0,23	0	-31			
GGB 0%	02/26	5Y	100,06	-0,01	1	-11	6M	100,27	-0,57
GGB 3,75%	01/28	7Y	122,33	0,23	0	-20			
GGB 0,75%	06/31	10Y	100,07	0,74	0	-7			
GGB 1,875%	02/35	15Y	113,04	0,84	0	-3	12M	100,23	-0,30
GGB 4%	01/37	16Y	144,49	0,89	-1	-9			
GGB 4,20%	01/42	21Y	156,90	1,08	0	-1			
GGB 1,875%	01/52	30Y	106,05	1,62	0	-26			

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		68	-12	36	46	2	45		
10Y		113	-6	43	53	6	78		
15Y		100	-26	8	34	-30	61		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,40	-0,57	-0,30	-0,33	-0,01	0,23	0,74	0,84	1,08

STOCK MARKETS-BOND FUTURES									
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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	918	0,09	809	13,46%					
DOW JONES	35.444	0,37	30.606	15,80%		BUND	175,54		
S&P 500	4.537	0,28	3.756	20,79%		BOBL	135,06		
NASDAQ	15.331	0,14	12.888	18,95%		SCHATZ	112,285		
DAX	15.856	0,10	13.719	15,58%					
FTSE	7.173	0,13	6.461	11,04%		US LONG BOND	164,97		
NIKKEI	29.128	2,05	27.444	6,14%		US 10Y	134,14		
BRENT	73,13	0,14	51,8	41,18%		US 5Y	124,19		
GOLD \$	1.812	0,12	1.899	-4,57%		US 2Y	110,32		

