

PDMA
DAILY MARKET SNAPSHOT
3/12/2021

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	1,130	-0,05	USDJPY	113,345	0,14	EURUSD	1,222	-7,55%	
EURGBP	0,8505	0,13	USDGBP	0,753	0,17	EURGBP	0,894	-4,86%	
EURJPY	128,03	0,08	USDCHF	0,92105	0,08	EURJPY	126,2	1,45%	
EURCHF	1,040	0,02				EURCHF	1,081	-3,76%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,573	-0,336	-0,572	-0,541	-0,194	-0,505	
USA	(0,00 / 0,25)	USD	0,103	0,144	0,175	0,270		0,458	
JAPAN	- 0,10	JPY	-0,078	-0,063	-0,081	-0,053			
BANK OF ENGLAND	0,10	GBP	0,068	0,081	0,107	0,295			
SWITZERLAND	-0,75	CHF	-0,816	-0,791	-0,785	-0,733			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,625	1,208	1,444			1,761		
GREEK TREASURY			0,442	1,225	1,244	1,084			
GERMAN TREASURY		-0,732	-0,619	-0,364	-0,190	-0,249	-0,067		
JAPANESE TREAS		-0,109	-0,097	0,053	0,259	0,451	0,669		
U.K TREASURY		0,536	0,648	0,814	0,997	1,013	0,913		
ESM TREASURY		-0,565	-0,323	-0,037	0,224	0,313	0,317		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,495	-0,242	-0,128	-0,035	0,117	0,282	0,311	0,217
USD SWAP		0,410	1,120	1,317	1,425	1,517	1,611	1,648	1,608
JPY SWAP		-0,018	0,006	0,019	0,041	0,098	0,220	0,337	0,506
GBP SWAP		0,717	1,168	1,163	1,111	1,064	1,017	0,977	0,907
CHF SWAP		-0,691	-0,438	-0,282	-0,140	0,017	0,137	0,153	0,028

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	104,43	-0,34	0	-23		3M	100,06	-0,38	
GGB 3,45%	04/24	3Y	108,54	-0,22	0	-14					
GGB 3,375%	02/25	4Y	110,78	0,00	1	-8					
GGB 0%	02/26	5Y	98,31	0,41	2	31		6M	100,18	-0,37	
GGB 3,75%	01/28	7Y	119,01	0,59	1	17					
GGB 0,75%	06/31	10Y	95,92	1,21	1	40					
GGB 1,875%	02/35	15Y	107,84	1,23	3	35		12M	100,17	-0,33	
GGB 4%	01/37	16Y	144,50	0,86	0	-13					
GGB 4,20%	01/42	21Y	156,76	1,06	1	-3					
GGB 1,875%	01/52	30Y	101,51	1,81	1	-7					

GREEK BONDS SPREAD(in bp) VS									
			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)						
MATURITY		GERMANY		SPAIN	PORTUGAL	ITALY	FRANCE		
5Y		106	26	73	83	20	85		
10Y		159	40	84	91	26	123		
15Y		143	17	42	64	-9	99		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,38	-0,37	-0,33	-0,22	0,41	0,59	1,21	1,23	1,06

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	886	1,03	809	9,51%					
DOW JONES	34.640	1,82	30.606	13,18%	BUND	172,6			
S&P 500	4.577	1,42	3.756	21,86%	BOBL	135,46			
NASDAQ	15.381	0,83	12.888	19,34%	SCHATZ	112,375			
DAX	15.312	0,32	13.719	11,61%					
FTSE	7.141	0,16	6.461	10,53%	US LONG BOND	164,00			
NIKKEI	28.030	1,00	27.444	2,13%	US 10Y	131,34			
BRENT	71,47	2,58	51,8	37,97%	US 5Y	121,56			
GOLD \$	1.767	-0,10	1.899	-6,94%	US 2Y	109,51			

