

PDMA
DAILY MARKET SNAPSHOT
3/8/2021

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	0,08	USDJPY	109,16	-0,13	EURUSD	1,222	-2,76%	
EURGBP	0,8543	-0,09	USDGBP	0,719	-0,17	EURGBP	0,894	-4,44%	
EURJPY	129,69	-0,06	USDCHF	0,90455	-0,07	EURJPY	126,2	2,76%	
EURCHF	1,075	0,00				EURCHF	1,081	-0,59%	

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	-0,523	-0,194	-0,502		
USA	(0,00 / 0,25) USD	0,091	0,103	0,118	0,153		0,235		
JAPAN	- 0,10 JPY	-0,064	-0,052	-0,103	-0,067				
BANK OF ENGLAND	0,10 GBP	0,053	0,066	0,074	0,089				
SWITZERLAND	-0,75 CHF	-0,796	-0,781	-0,759	-0,716				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,180	0,667	1,192			1,866		
GREEK TREASURY			-0,181	0,573	0,712	0,928			
GERMAN TREASURY		-0,765	-0,742	-0,469	-0,206	-0,244	0,007		
JAPANESE TREAS		-0,118	-0,126	0,011	0,199	0,385	0,637		
U.K TREASURY		0,056	0,244	0,538	0,845	0,962	0,973		
ESM TREASURY		-0,599	-0,465	-0,160	0,133	0,285	0,376		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,525	-0,466	-0,377	-0,269	-0,091	0,148	0,251	0,236
USD SWAP		0,148	0,450	0,761	0,990	1,220	1,447	1,558	1,617
JPY SWAP		-0,036	-0,034	-0,034	-0,018	0,034	0,150	0,262	0,430
GBP SWAP		0,246	0,528	0,644	0,718	0,804	0,885	0,902	0,869
CHF SWAP		-0,711	-0,618	-0,485	-0,330	-0,138	0,053	0,120	0,065

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	105,96	-0,48	-1	-36	3M	100,04	-0,38
GGB 3,45%	04/24	3Y	110,30	-0,40	-1	-32			
GGB 3,375%	02/25	4Y	112,99	-0,28	-1	-36			
GGB 0%	02/26	5Y	100,94	-0,21	0	-30	6M	100,13	-0,30
GGB 3,75%	01/28	7Y	123,71	0,08	0	-34			
GGB 0,75%	06/31	10Y	101,84	0,56	0	-25			
GGB 1,875%	02/35	15Y	115,16	0,69	0	-18	12M	100,23	-0,27
GGB 4%	01/37	16Y	147,32	0,75	0	-23			
GGB 4,20%	01/42	21Y	161,38	0,90	0	-19			
GGB 1,875%	01/52	30Y	112,79	1,36	0	-52			

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		53	-27	19	29	-13	32		
10Y		103	-16	31	41	-3	67		
15Y		92	-34	1	27	-36	54		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,38	-0,30	-0,27	-0,40	-0,21	0,08	0,56	0,69	0,90

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	900	0,28	809	11,25%					
DOW JONES	34.838	-0,28	30.606	13,83%		BUND	176,69		
S&P 500	4.387	-0,18	3.756	16,80%		BOBL	135,37		
NASDAQ	14.681	0,06	12.888	13,91%		SCHATZ	112,37		
DAX	15.580	0,07	13.719	13,57%					
FTSE	7.105	0,33	6.461	9,98%		US LONG BOND	165,66		
NIKKEI	27.642	-0,50	27.444	0,72%		US 10Y	134,83		
BRENT	73,45	0,77	51,8	41,80%		US 5Y	124,62		
GOLD \$	1.809	-0,25	1.899	-4,72%		US 2Y	110,35		

