

PDMA
DAILY MARKET SNAPSHOT
3/11/2021

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	1,159	0,10	USDJPY	113,86	-0,09	EURUSD	1,222	-5,13%	
EURGBP	0,8505	-0,02	USDGBP	0,7338	-0,08	EURGBP	0,894	-4,87%	
EURJPY	131,97	0,01	USDCHF	0,91095	-0,40	EURJPY	126,2	4,57%	
EURCHF	1,056	-0,31				EURCHF	1,081	-2,33%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,557	-0,336	-0,558	-0,529	-0,194	-0,443	
USA	(0,00 / 0,25)	USD	0,081	0,106	0,141	0,211		0,367	
JAPAN	- 0,10	JPY	-0,074	-0,049	-0,079	-0,061			
BANK OF ENGLAND	0,10	GBP	0,133	0,187	0,238	0,462			
SWITZERLAND	-0,75	CHF	-0,793	-0,775	-0,773	-0,710			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,452	1,138	1,528			1,937		
GREEK TREASURY			0,473	1,207	1,231	1,280			
GERMAN TREASURY		-0,670	-0,489	-0,181	-0,032	-0,062	0,127		
JAPANESE TREAS		-0,097	-0,077	0,078	0,276	0,472	0,689		
U.K TREASURY		0,656	0,793	1,018	1,178	1,218	1,154		
ESM TREASURY		-0,496	-0,221	0,063	0,299	0,389	0,408		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,482	-0,194	-0,064	0,044	0,197	0,351	0,386	0,306
USD SWAP		0,300	0,928	1,227	1,409	1,560	1,690	1,742	1,731
JPY SWAP		-0,010	0,030	0,043	0,069	0,123	0,240	0,353	0,508
GBP SWAP		0,840	1,251	1,248	1,219	1,215	1,209	1,178	1,099
CHF SWAP		-0,648	-0,337	-0,135	0,015	0,185	0,324	0,338	0,220

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	104,61	-0,22	-1	-11		3M	100,06	-0,36	
GGB 3,45%	04/24	3Y	108,32	-0,01	-1	7					
GGB 3,375%	02/25	4Y	110,41	0,19	-1	11					
GGB 0%	02/26	5Y	98,14	0,44	-2	34		6M	100,14	-0,34	
GGB 3,75%	01/28	7Y	118,83	0,66	-2	23					
GGB 0,75%	06/31	10Y	96,04	1,19	-2	38					
GGB 1,875%	02/35	15Y	108,04	1,21	-4	34		12M	100,18	-0,30	
GGB 4%	01/37	16Y	139,93	1,13	-4	15					
GGB 4,20%	01/42	21Y	152,36	1,25	-5	16					
GGB 1,875%	01/52	30Y	102,12	1,78	-7	-10					

GREEK BONDS SPREAD(in bp) VS									
MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE				
5Y	96	16	67	73	19	75			
10Y	139	20	70	79	16	104			
15Y	126	0	34	53	-15	84			

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,36	-0,34	-0,30	-0,01	0,44	0,66	1,19	1,21	1,25

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	911	0,76	809	12,65%					
DOW JONES	36.053	0,39	30.606	17,79%	BUND	169,6			
S&P 500	4.631	0,37	3.756	23,28%	BOBL	134,55			
NASDAQ	15.650	0,34	12.888	21,43%	SCHATZ	112,16			
DAX	15.946	-0,05	13.719	16,24%					
FTSE	7.249	-0,35	6.461	12,21%	US LONG BOND	161,28			
NIKKEI	29.521	-0,43	27.444	7,57%	US 10Y	131,16			
BRENT	83,30	-1,68	51,8	60,81%	US 5Y	122,04			
GOLD \$	1.782	-0,31	1.899	-6,14%	US 2Y	109,73			

