

PDMA
DAILY MARKET SNAPSHOT
6/5/2021

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	1,202	0,16	USDJPY	109,325	0,12	EURUSD	1,222	-1,58%	
EURGBP	0,8644	0,14	USDGBP	0,7189	-0,01	EURGBP	0,894	-3,31%	
EURJPY	131,46	0,27	USDCHF	0,91155	-0,16	EURJPY	126,2	4,16%	
EURCHF	1,096	0,00				EURCHF	1,081	1,40%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,562	-0,336	-0,535	-0,516	-0,194	-0,483	
USA	(0,00 / 0,25)	USD	0,108	0,147	0,175	0,207		0,283	
JAPAN	- 0,10	JPY	-0,062	-0,053	-0,085	-0,044			
BANK OF ENGLAND	0,10	GBP	0,047	0,066	0,084	0,111			
SWITZERLAND	-0,75	CHF	-0,802	-0,779	-0,748	-0,704			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,157	0,800	1,580			2,260		
GREEK TREASURY			0,181	0,970	1,271	1,549			
GERMAN TREASURY		-0,692	-0,602	-0,227	0,070	0,069	0,332		
JAPANESE TREAS		-0,121	-0,091	0,091	0,281	0,457	0,657		
U.K TREASURY		0,049	0,353	0,810	1,162	1,288	1,317		
ESM TREASURY		-0,587	-0,489	-0,098	0,337	0,495	0,586		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,512	-0,426	-0,279	-0,117	0,111	0,383	0,505	0,520
USD SWAP		0,200	0,456	0,905	1,257	1,574	1,838	1,946	1,995
JPY SWAP		-0,047	-0,025	0,002	0,045	0,126	0,275	0,399	0,540
GBP SWAP		0,142	0,466	0,708	0,874	1,041	1,179	1,216	1,195
CHF SWAP		-0,698	-0,583	-0,403	-0,210	0,033	0,258	0,343	0,295

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	106,65	-0,34	-1	-22		3M	100,08	-0,33	
GGB 3,45%	04/24	3Y	110,65	-0,21	-1	-13					
GGB 3,375%	02/25	4Y	113,03	-0,07	0	-15					
GGB 1,875%	07/26	5Y	108,85	0,17	-1	-2		6M	100,12	-0,25	
GGB 3,75%	01/28	7Y	121,62	0,48	-1	5					
GGB 0,75%	06/31	10Y	97,97	0,96	-1	15					
GGB 1,875%	02/35	15Y	107,73	1,26	0	38		12M	100,20	-0,23	
GGB 4%	01/37	16Y	136,92	1,37	0	39					
GGB 4,20%	01/42	21Y	146,93	1,54	0	45					
GGB 1,875%	01/52	30Y	97,68	1,98	0	80					
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		77	-3	40	41	0	69				
10Y		119	0	52	51	7	83				
15Y		120	-6	49	49	-9	85				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,33	-0,25	-0,23	-0,21	0,17	0,48	0,96	1,26	1,54	1,98

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	0,12	809	12,66%					
DOW JONES	34.230	0,29	30.606	11,84%		BUND	170,51		
S&P 500	4.168	0,07	3.756	10,96%		BOBL	134,93		
NASDAQ	13.582	-0,37	12.888	5,39%		SCHATZ	112,09		
DAX	15.267	0,64	13.719	11,29%					
FTSE	7.064	0,35	6.461	9,33%		US LONG BOND	158,19		
NIKKEI	29.331	1,80	27.444	6,88%		US 10Y	132,59		
BRENT	69,26	0,44	51,8	33,71%		US 5Y	124,23		
GOLD \$	1.792	0,31	1.899	-5,59%		US 2Y	110,40		

