

PDMA
DAILY MARKET SNAPSHOT
14/6/2021

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	1,212	0,08	USDJPY	109,695	0,02	EURUSD	1,222	-0,80%	
EURGBP	0,8598	0,22	USDGBP	0,7095	0,10	EURGBP	0,894	-3,83%	
EURJPY	132,94	0,09	USDCHF	0,89865	0,09	EURJPY	126,2	5,34%	
EURCHF	1,089	0,19				EURCHF	1,081	0,74%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,551	-0,336	-0,548	-0,521	-0,194	-0,489		
USA	(0,00 / 0,25) USD	0,073	0,104	0,119	0,153		0,239		
JAPAN	- 0,10 JPY	-0,079	-0,048	-0,097	-0,065				
BANK OF ENGLAND	0,10 GBP	0,052	0,064	0,085	0,107				
SWITZERLAND	-0,75 CHF	-0,801	-0,781	-0,753	-0,711				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,151	0,752	1,462			2,148		
GREEK TREASURY			-0,001	0,746	0,894	1,108			
GERMAN TREASURY		-0,682	-0,628	-0,269	0,041	0,030	0,289		
JAPANESE TREAS		-0,115	-0,109	0,041	0,238	0,420	0,658		
U.K TREASURY		0,052	0,291	0,707	1,073	1,212	1,241		
ESM TREASURY		-0,563	-0,340	0,041	0,327	0,495	0,603		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,515	-0,431	-0,295	-0,145	0,072	0,335	0,453	0,462
USD SWAP		0,146	0,418	0,830	1,148	1,443	1,699	1,806	1,848
JPY SWAP		-0,054	-0,030	-0,019	0,009	0,074	0,209	0,326	0,476
GBP SWAP		0,139	0,449	0,651	0,796	0,955	1,094	1,136	1,125
CHF SWAP		-0,700	-0,585	-0,424	-0,253	-0,024	0,208	0,290	0,265

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	106,29	-0,35	0	-24	3M	100,08	-0,31
GGB 3,45%	04/24	3Y	110,40	-0,25	0	-18			
GGB 3,375%	02/25	4Y	112,83	-0,11	0	-19			
GGB 0%	02/26	5Y	100,06	-0,01	0	-11	6M	100,14	-0,29
GGB 3,75%	01/28	7Y	122,92	0,26	0	-17			
GGB 0,75%	06/31	10Y	100,12	0,74	1	-7			
GGB 1,875%	02/35	15Y	112,72	0,88	0	0	12M	100,25	-0,25
GGB 4%	01/37	16Y	144,36	0,93	0	-5			
GGB 4,20%	01/42	21Y	157,02	1,10	-1	0			
GGB 1,875%	01/52	30Y	107,11	1,58	0	30			

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		61	-19	29	34	-4	53		
10Y		101	-18	37	37	-2	63		
15Y		85	-41	17	21	-34	49		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,31	-0,29	-0,25	-0,25	-0,01	0,26	0,74	0,88	1,10

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	924	-0,15	809	14,27%					
DOW JONES	34.480	0,04	30.606	12,65%		BUND	172,87		
S&P 500	4.247	0,19	3.756	13,08%		BOBL	134,38		
NASDAQ	14.069	0,35	12.888	9,16%		SCHATZ	112,195		
DAX	15.742	0,31	13.719	14,75%					
FTSE	7.171	0,52	6.461	11,00%		US LONG BOND	159,34		
NIKKEI	29.162	0,74	27.444	6,26%		US 10Y	132,84		
BRENT	73,35	0,91	51,8	41,60%		US 5Y	124,09		
GOLD \$	1.855	-1,20	1.899	-2,30%		US 2Y	110,34		

