

PDMA
DAILY MARKET SNAPSHOT
16/6/2021

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	-0,05	USDJPY	109,845	-0,20	EURUSD	1,222	-0,79%	
EURGBP	0,8587	-0,28	USDGBP	0,70845	-0,21	EURGBP	0,894	-3,95%	
EURJPY	133,14	-0,25	USDCHF	0,89915	0,08	EURJPY	126,2	5,50%	
EURCHF	1,090	0,05				EURCHF	1,081	0,82%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,547	-0,336	-0,542	-0,522	-0,194	-0,488	
USA	(0,00 / 0,25)	USD	0,075	0,103	0,118	0,150		0,238	
JAPAN	- 0,10	JPY	-0,078	-0,056	-0,096	-0,064			
BANK OF ENGLAND	0,10	GBP	0,054	0,064	0,084	0,108			
SWITZERLAND	-0,75	CHF	-0,803	-0,780	-0,753	-0,708			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,161	0,774	1,485			2,178		
GREEK TREASURY			0,004	0,745	0,892	1,107			
GERMAN TREASURY		-0,676	-0,615	-0,243	0,063	0,052	0,310		
JAPANESE TREAS		-0,119	-0,104	0,051	0,250	0,442	0,685		
U.K TREASURY		0,084	0,331	0,747	1,100	1,238	1,262		
ESM TREASURY		-0,557	-0,329	0,061	0,355	0,522	0,631		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,512	-0,424	-0,284	-0,128	0,095	0,362	0,480	0,489
USD SWAP		0,158	0,431	0,845	1,167	1,459	1,712	1,819	1,861
JPY SWAP		-0,054	-0,029	-0,015	0,015	0,083	0,219	0,344	0,499
GBP SWAP		0,144	0,473	0,682	0,831	0,992	1,126	1,162	1,142
CHF SWAP		-0,702	-0,580	-0,405	-0,228	0,004	0,236	0,319	0,288

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	106,27	-0,35	0	-24		3M	100,07	-0,32	
GGB 3,45%	04/24	3Y	110,40	-0,26	0	-18					
GGB 3,375%	02/25	4Y	112,83	-0,12	0	-19					
GGB 0%	02/26	5Y	100,04	-0,01	-1	-10		6M	100,14	-0,29	
GGB 3,75%	01/28	7Y	122,91	0,26	-1	-17					
GGB 0,75%	06/31	10Y	100,12	0,74	-1	-7					
GGB 1,875%	02/35	15Y	112,73	0,88	0	0		12M	100,25	-0,25	
GGB 4%	01/37	16Y	144,43	0,93	0	-6					
GGB 4,20%	01/42	21Y	157,04	1,09	-1	0					
GGB 1,875%	01/52	30Y	107,19	1,58	-1	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	28	35	-5	52				
10Y		98	-21	34	36	-5	60				
15Y		83	-43	13	19	-37	47				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,32	-0,29	-0,25	-0,26	-0,01	0,26	0,74	0,88	1,09	1,58

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	914	-0,64	809	12,99%					
DOW JONES	34.299	-0,27	30.606	12,07%		BUND	172,52		
S&P 500	4.247	-0,20	3.756	13,06%		BOBL	134,32		
NASDAQ	14.073	-0,71	12.888	9,19%		SCHATZ	112,185		
DAX	15.702	-0,18	13.719	14,45%					
FTSE	7.173	0,01	6.461	11,03%		US LONG BOND	158,81		
NIKKEI	29.291	-0,51	27.444	6,73%		US 10Y	132,61		
BRENT	74,37	0,51	51,8	43,57%		US 5Y	123,98		
GOLD \$	1.859	-0,01	1.899	-2,10%		US 2Y	110,32		

