

PDMA
DAILY MARKET SNAPSHOT
17/6/2021

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	1,194	-0,43	USDJPY	110,685	-0,02	EURUSD	1,222	-2,25%	
EURGBP	0,8545	-0,37	USDGBP	0,71555	0,45	EURGBP	0,894	-4,41%	
EURJPY	132,19	-0,45	USDCHF	0,91475	0,68	EURJPY	126,2	4,74%	
EURCHF	1,092	0,24				EURCHF	1,081	1,06%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,548	-0,336	-0,547	-0,519	-0,194	-0,485		
USA	(0,00 / 0,25) USD	0,082	0,109	0,125	0,153		0,233		
JAPAN	- 0,10 JPY	-0,075	-0,055	-0,095	-0,064				
BANK OF ENGLAND	0,10 GBP	0,055	0,064	0,081	0,107				
SWITZERLAND	-0,75 CHF	-0,799	-0,780	-0,753	-0,709				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,201	0,891	1,563			2,179		
GREEK TREASURY			0,017	0,775	0,913	1,124			
GERMAN TREASURY		-0,665	-0,583	-0,163	0,091	0,077	0,332		
JAPANESE TREAS		-0,108	-0,086	0,063	0,261	0,444	0,689		
U.K TREASURY		0,127	0,394	0,821	1,164	1,295	1,309		
ESM TREASURY		-0,550	-0,304	0,084	0,377	0,543	0,645		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,508	-0,409	-0,260	-0,103	0,120	0,383	0,499	0,503
USD SWAP		0,166	0,511	0,963	1,271	1,538	1,763	1,857	1,883
JPY SWAP		-0,051	-0,024	-0,008	0,025	0,094	0,231	0,355	0,509
GBP SWAP		0,149	0,520	0,745	0,897	1,054	1,181	1,211	1,182
CHF SWAP		-0,700	-0,569	-0,384	-0,201	0,031	0,264	0,346	0,320

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	106,24	-0,35	0	-24		3M	100,07	-0,32	
GGB 3,45%	04/24	3Y	110,37	-0,26	0	-18					
GGB 3,375%	02/25	4Y	112,79	-0,12	0	-19					
GGB 0%	02/26	5Y	99,98	0,00	2	-9		6M	100,14	-0,29	
GGB 3,75%	01/28	7Y	122,77	0,27	2	-16					
GGB 0,75%	06/31	10Y	99,83	0,77	3	-4					
GGB 1,875%	02/35	15Y	112,44	0,90	2	2		12M	100,25	-0,25	
GGB 4%	01/37	16Y	144,06	0,95	2	-4					
GGB 4,20%	01/42	21Y	156,59	1,11	2	2					
GGB 1,875%	01/52	30Y	106,74	1,59	2	31					

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		59	-21	26	32	-8	50		
10Y		93	-26	32	34	-7	58		
15Y		82	-44	10	16	-39	45		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,32	-0,29	-0,25	-0,26	0,00	0,27	0,77	0,90	1,11	1,59

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	-0,04	809	12,63%					
DOW JONES	34.034	-0,77	30.606	11,20%		BUND	172,03		
S&P 500	4.224	-0,54	3.756	12,45%		BOBL	134,13		
NASDAQ	14.040	-0,24	12.888	8,93%		SCHATZ	112,155		
DAX	15.696	-0,09	13.719	14,41%					
FTSE	7.148	-0,51	6.461	10,64%		US LONG BOND	158,13		
NIKKEI	29.018	-0,93	27.444	5,74%		US 10Y	131,67		
BRENT	74,39	0,00	51,8	43,61%		US 5Y	123,34		
GOLD \$	1.807	-0,27	1.899	-4,85%		US 2Y	110,23		

