

PDMA
DAILY MARKET SNAPSHOT
18/6/2021

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	1,192	0,09	USDJPY	109,985	-0,23	EURUSD	1,222	-2,44%	
EURGBP	0,858	0,33	USDGBP	0,7199	0,25	EURGBP	0,894	-4,03%	
EURJPY	131,08	-0,13	USDCHF	0,91755	-0,04	EURJPY	126,2	3,86%	
EURCHF	1,094	0,07				EURCHF	1,081	1,16%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,548	-0,336	-0,547	-0,519	-0,194	-0,485	
USA	(0,00 / 0,25)	USD	0,083	0,111	0,125	0,152		0,235	
JAPAN	- 0,10	JPY	-0,077	-0,056	-0,095	-0,062			
BANK OF ENGLAND	0,10	GBP	0,049	0,067	0,082	0,110			
SWITZERLAND	-0,75	CHF	-0,799	-0,779	-0,759	-0,711			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,208	0,860	1,487			2,081		
GREEK TREASURY			0,023	0,793	0,919	1,130			
GERMAN TREASURY		-0,670	-0,595	-0,194	0,050	0,032	0,277		
JAPANESE TREAS		-0,117	-0,096	0,059	0,252	0,436	0,683		
U.K TREASURY		0,119	0,378	0,766	1,104	1,230	1,240		
ESM TREASURY		-0,550	-0,312	0,058	0,342	0,501	0,597		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,507	-0,411	-0,268	-0,119	0,092	0,346	0,455	0,449
USD SWAP		0,165	0,508	0,925	1,210	1,458	1,676	1,768	1,795
JPY SWAP		-0,052	-0,026	-0,009	0,023	0,091	0,225	0,346	0,499
GBP SWAP		0,158	0,539	0,749	0,873	1,001	1,115	1,140	1,110
CHF SWAP		-0,702	-0,573	-0,400	-0,228	-0,003	0,223	0,303	0,270

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	106,23	-0,35	0	-24		3M	100,07	-0,33	
GGB 3,45%	04/24	3Y	110,36	-0,26	0	-18					
GGB 3,375%	02/25	4Y	112,77	-0,11	0	-19					
GGB 0%	02/26	5Y	99,94	0,01	1	-8		6M	100,14	-0,30	
GGB 3,75%	01/28	7Y	122,66	0,28	0	-14					
GGB 0,75%	06/31	10Y	99,66	0,79	1	-2					
GGB 1,875%	02/35	15Y	112,34	0,91	0	3		12M	100,25	-0,25	
GGB 4%	01/37	16Y	143,92	0,96	0	-3					
GGB 4,20%	01/42	21Y	156,46	1,12	0	3					
GGB 1,875%	01/52	30Y	106,60	1,60	0	32					
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	26	32	-8	52				
10Y		98	-21	34	36	-6	62				
15Y		87	-39	12	19	-38	48				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,33	-0,30	-0,25	-0,26	0,01	0,28	0,79	0,91	1,12	1,60

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	-0,06	809	13,00%					
DOW JONES	33.823	-0,62	30.606	10,51%	BUND	172,5			
S&P 500	4.222	-0,04	3.756	12,40%	BOBL	134,18			
NASDAQ	14.161	0,87	12.888	9,88%	SCHATZ	112,165			
DAX	15.693	-0,22	13.719	14,39%					
FTSE	7.132	-0,30	6.461	10,40%	US LONG BOND	159,91			
NIKKEI	28.964	-0,19	27.444	5,54%	US 10Y	132,13			
BRENT	72,58	-0,68	51,8	40,12%	US 5Y	123,45			
GOLD \$	1.793	1,10	1.899	-5,56%	US 2Y	110,21			

