

PDMA
DAILY MARKET SNAPSHOT
6/8/2021

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	1,181	-0,19	USDJPY	109,74	-0,03	EURUSD	1,222	-3,31%	
EURGBP	0,8489	-0,07	USDGBP	0,7187	0,11	EURGBP	0,894	-5,05%	
EURJPY	129,63	-0,21	USDCHF	0,90775	0,12	EURJPY	126,2	2,72%	
EURCHF	1,072	-0,08				EURCHF	1,081	-0,81%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,560	-0,336	-0,543	-0,531	-0,194	-0,502	
USA	(0,00 / 0,25)	USD	0,089	0,107	0,122	0,155		0,230	
JAPAN	- 0,10	JPY	-0,064	-0,049	-0,099	-0,064			
BANK OF ENGLAND	0,10	GBP	0,054	0,065	0,074	0,090			
SWITZERLAND	-0,75	CHF	-0,799	-0,780	-0,760	-0,720			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,204	0,734	1,235			1,878	
GREEK TREASURY				-0,216	0,547	0,674	0,888		
GERMAN TREASURY			-0,770	-0,758	-0,495	-0,252	-0,290	-0,051	
JAPANESE TREAS			-0,122	-0,123	0,015	0,203	0,395	0,642	
U.K TREASURY			0,113	0,246	0,535	0,817	0,933	0,938	
ESM TREASURY			-0,599	-0,471	-0,178	0,107	0,250	0,327	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,525	-0,465	-0,379	-0,278	-0,104	0,123	0,218
USD SWAP			0,154	0,504	0,825	1,045	1,261	1,468	1,622
JPY SWAP			-0,033	-0,029	-0,029	-0,014	0,040	0,155	0,268
GBP SWAP			0,278	0,565	0,663	0,725	0,796	0,864	0,874
CHF SWAP			-0,711	-0,618	-0,488	-0,343	-0,158	0,018	0,073

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	105,93	-0,50	1	-38	3M	100,04	-0,43
GGB 3,45%	04/24	3Y	110,31	-0,42	0	-34			
GGB 3,375%	02/25	4Y	113,05	-0,31	0	-38			
GGB 0%	02/26	5Y	101,10	-0,24	0	-34	6M	100,13	-0,32
GGB 3,75%	01/28	7Y	123,91	0,05	0	-38			
GGB 0,75%	06/31	10Y	102,09	0,53	0	-28			
GGB 1,875%	02/35	15Y	115,67	0,66	0	-22	12M	100,23	-0,27
GGB 4%	01/37	16Y	147,95	0,72	0	-27			
GGB 4,20%	01/42	21Y	162,32	0,86	0	-23			
GGB 1,875%	01/52	30Y	113,85	1,32	0	-56			

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		52	-28	19	30	-13	31		
10Y		103	-16	33	43	0	69		
15Y		93	-33	1	28	-36	55		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,43	-0,32	-0,27	-0,42	-0,24	0,05	0,53	0,66	0,86

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	899	-0,47	809	11,14%					
DOW JONES	35.064	0,78	30.606	14,56%		BUND	177,11		
S&P 500	4.429	0,60	3.756	17,92%		BOBL	135,46		
NASDAQ	14.895	0,78	12.888	15,57%		SCHATZ	112,37		
DAX	15.750	0,03	13.719	14,80%					
FTSE	7.108	-0,18	6.461	10,02%		US LONG BOND	165,28		
NIKKEI	27.820	0,33	27.444	1,37%		US 10Y	134,36		
BRENT	71,78	0,69	51,8	38,57%		US 5Y	124,27		
GOLD \$	1.800	-0,25	1.899	-5,21%		US 2Y	110,29		

