

PDMA
DAILY MARKET SNAPSHOT
6/10/2021

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	1,154	-0,48	USDJPY	111,515	0,04	EURUSD	1,222	-5,52%	
EURGBP	0,8517	0,08	USDGBP	0,7379	0,56	EURGBP	0,894	-4,73%	
EURJPY	128,72	-0,42	USDCHF	0,9303	0,21	EURJPY	126,2	1,99%	
EURCHF	1,074	-0,25				EURCHF	1,081	-0,67%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,567	-0,336	-0,551	-0,525	-0,194	-0,491		
USA	(0,00 / 0,25) USD	0,078	0,106	0,127	0,156		0,232		
JAPAN	- 0,10 JPY	-0,064	-0,039	-0,080	-0,042				
BANK OF ENGLAND	0,10 GBP	0,049	0,071	0,083	0,166				
SWITZERLAND	-0,75 CHF	-0,788	-0,758	-0,764	-0,713				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,290	0,993	1,547			2,115		
GREEK TREASURY			0,145	0,927	1,029	1,194			
GERMAN TREASURY		-0,686	-0,537	-0,168	0,084	0,060	0,306		
JAPANESE TREAS		-0,104	-0,077	0,084	0,275	0,454	0,687		
U.K TREASURY		0,496	0,728	1,131	1,355	1,480	1,497		
ESM TREASURY		-0,554	-0,286	0,093	0,409	0,569	0,670		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,501	-0,342	-0,168	-0,010	0,202	0,445	0,549	0,543
USD SWAP		0,173	0,669	1,076	1,335	1,559	1,750	1,833	1,856
JPY SWAP		-0,003	0,020	0,035	0,065	0,128	0,254	0,375	0,545
GBP SWAP		0,489	0,926	1,083	1,181	1,294	1,395	1,417	1,385
CHF SWAP		-0,676	-0,493	-0,281	-0,083	0,138	0,349	0,418	0,338

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	105,14	-0,39	1	-28	3M	100,02	-0,30
GGB 3,45%	04/24	3Y	109,21	-0,24	2	-16			
GGB 3,375%	02/25	4Y	111,84	-0,14	3	-22			
GGB 0%	02/26	5Y	99,49	0,12	4	2	6M	100,18	-0,37
GGB 3,75%	01/28	7Y	121,28	0,34	4	-9			
GGB 0,75%	06/31	10Y	98,52	0,91	4	10			
GGB 1,875%	02/35	15Y	110,68	1,01	4	14	12M	100,21	-0,31
GGB 4%	01/37	16Y	142,68	0,98	4	0			
GGB 4,20%	01/42	21Y	154,47	1,17	3	8			
GGB 1,875%	01/52	30Y	103,84	1,71	5	-17			

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		68	-12	43	53	5	47		
10Y		110	-10	44	54	1	74		
15Y		95	-32	9	34	-34	57		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,30	-0,37	-0,31	-0,24	0,12	0,34	0,91	1,01	1,17

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	876	-0,73	809	8,24%					
DOW JONES	34.315	0,92	30.606	12,12%		BUND	169,45		
S&P 500	4.346	1,05	3.756	15,70%		BOBL	134,84		
NASDAQ	14.434	1,25	12.888	11,99%		SCHATZ	112,205		
DAX	14.838	-2,35	13.719	8,16%					
FTSE	6.954	-1,73	6.461	7,65%		US LONG BOND	158,81		
NIKKEI	27.529	-1,05	27.444	0,31%		US 10Y	131,63		
BRENT	81,95	-0,74	51,8	58,20%		US 5Y	122,79		
GOLD \$	1.747	-0,73	1.899	-7,97%		US 2Y	110,03		

