

PDMA
DAILY MARKET SNAPSHOT
6/12/2021

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	1,129	-0,23	USDJPY	113,345	0,49	EURUSD	1,222	-7,60%	
EURGBP	0,8516	-0,38	USDGBP	0,75435	-0,17	EURGBP	0,894	-4,74%	
EURJPY	127,96	0,27	USDCHF	0,92265	0,52	EURJPY	126,2	1,39%	
EURCHF	1,042	0,30				EURCHF	1,081	-3,65%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,569	-0,336	-0,563	-0,537	-0,194	-0,500		
USA	(0,00 / 0,25) USD	0,104	0,140	0,188	0,271		0,462		
JAPAN	- 0,10 JPY	-0,072	-0,060	-0,074	-0,050				
BANK OF ENGLAND	0,10 GBP	0,066	0,080	0,091	0,285				
SWITZERLAND	-0,75 CHF	-0,803	-0,791	-0,778	-0,729				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,621	1,171	1,389			1,716		
GREEK TREASURY			0,454	1,231	1,295	1,045			
GERMAN TREASURY		-0,729	-0,623	-0,379	-0,207	-0,265	-0,084		
JAPANESE TREAS		-0,098	-0,095	0,045	0,251	0,452	0,666		
U.K TREASURY		0,491	0,601	0,762	0,934	0,951	0,855		
ESM TREASURY		-0,567	-0,333	-0,045	0,212	0,298	0,299		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,494	-0,248	-0,138	-0,044	0,109	0,269	0,296	0,199
USD SWAP		0,420	1,117	1,289	1,389	1,479	1,579	1,619	1,582
JPY SWAP		-0,016	0,006	0,015	0,037	0,095	0,215	0,334	0,501
GBP SWAP		0,695	1,133	1,126	1,072	1,021	0,972	0,930	0,855
CHF SWAP		-0,701	-0,453	-0,292	-0,152	0,014	0,141	0,135	0,020

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	104,41	-0,34	0	-22	3M	100,06	-0,37
GGB 3,45%	04/24	3Y	108,53	-0,22	0	-14			
GGB 3,375%	02/25	4Y	110,77	0,00	0	-8			
GGB 0%	02/26	5Y	98,28	0,42	1	32	6M	100,11	-0,33
GGB 3,75%	01/28	7Y	119,04	0,59	1	16			
GGB 0,75%	06/31	10Y	95,92	1,21	1	40			
GGB 1,875%	02/35	15Y	107,28	1,27	0	39	12M	100,15	-0,29
GGB 4%	01/37	16Y	144,78	0,84	0	-15			
GGB 4,20%	01/42	21Y	157,81	1,01	0	-8			
GGB 1,875%	01/52	30Y	101,02	1,83	-2	-5			

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		108	28	77	87	26	87		
10Y		161	42	88	95	32	125		
15Y		150	24	51	73	-1	106		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,37	-0,33	-0,29	-0,22	0,42	0,59	1,21	1,27	1,01

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	880	0,14	809	8,84%					
DOW JONES	34.580	-0,17	30.606	12,98%		BUND	172,79		
S&P 500	4.538	-0,84	3.756	20,83%		BOBL	135,52		
NASDAQ	15.085	-1,92	12.888	17,05%		SCHATZ	112,38		
DAX	15.289	0,78	13.719	11,45%					
FTSE	7.176	0,75	6.461	11,07%		US LONG BOND	165,06		
NIKKEI	27.927	-0,36	27.444	1,76%		US 10Y	131,72		
BRENT	71,26	1,97	51,8	37,57%		US 5Y	121,73		
GOLD \$	1.779	-0,22	1.899	-6,28%		US 2Y	109,53		

