

PDMA
DAILY MARKET SNAPSHOT
15/6/2021

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	1,214	0,20	USDJPY	110,065	-0,01	EURUSD	1,222	-0,59%	
EURGBP	0,8603	0,16	USDGBP	0,70835	-0,06	EURGBP	0,894	-3,77%	
EURJPY	133,67	0,20	USDCHF	0,89695	-0,29	EURJPY	126,2	5,92%	
EURCHF	1,089	-0,08				EURCHF	1,081	0,77%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,551	-0,336	-0,548	-0,521	-0,194	-0,489	
USA	(0,00 / 0,25)	USD	0,073	0,104	0,119	0,153		0,239	
JAPAN	- 0,10	JPY	-0,079	-0,048	-0,097	-0,065			
BANK OF ENGLAND	0,10	GBP	0,052	0,064	0,085	0,107			
SWITZERLAND	-0,75	CHF	-0,801	-0,781	-0,753	-0,711			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,157	0,777	1,487			2,180		
GREEK TREASURY			0,001	0,745	0,893	1,110			
GERMAN TREASURY		-0,675	-0,621	-0,257	0,050	0,038	0,296		
JAPANESE TREAS		-0,115	-0,108	0,051	0,247	0,437	0,678		
U.K TREASURY		0,076	0,319	0,737	1,104	1,246	1,276		
ESM TREASURY		-0,562	-0,337	0,049	0,338	0,505	0,612		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,514	-0,430	-0,293	-0,139	0,081	0,345	0,462	0,470
USD SWAP		0,151	0,427	0,849	1,170	1,463	1,720	1,827	1,871
JPY SWAP		-0,052	-0,028	-0,015	0,014	0,080	0,215	0,335	0,486
GBP SWAP		0,140	0,458	0,665	0,816	0,983	1,122	1,165	1,152
CHF SWAP		-0,700	-0,583	-0,415	-0,237	-0,010	0,223	0,303	0,273

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	106,28	-0,35	0	-24		3M	100,08	-0,32	
GGB 3,45%	04/24	3Y	110,41	-0,26	0	-18					
GGB 3,375%	02/25	4Y	112,83	-0,11	0	-19					
GGB 0%	02/26	5Y	100,05	-0,01	-1	-11		6M	100,14	-0,29	
GGB 3,75%	01/28	7Y	122,90	0,26	-1	-17					
GGB 0,75%	06/31	10Y	100,12	0,74	-1	-7					
GGB 1,875%	02/35	15Y	112,73	0,88	-1	0		12M	100,25	-0,25	
GGB 4%	01/37	16Y	144,39	0,93	-1	-5					
GGB 4,20%	01/42	21Y	156,98	1,10	-1	1					
GGB 1,875%	01/52	30Y	107,18	1,58	-1	30					
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	28	33	-5	53				
10Y		99	-20	35	36	-3	62				
15Y		84	-42	14	19	-35	48				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,32	-0,29	-0,25	-0,26	-0,01	0,26	0,74	0,88	1,10	1,58

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	927	0,01	809	14,63%					
DOW JONES	34.394	-0,25	30.606	12,37%		BUND	172,78		
S&P 500	4.255	0,18	3.756	13,29%		BOBL	134,38		
NASDAQ	14.174	0,74	12.888	9,98%		SCHATZ	112,185		
DAX	15.784	0,71	13.719	15,06%					
FTSE	7.173	0,37	6.461	11,03%		US LONG BOND	158,88		
NIKKEI	29.441	0,96	27.444	7,28%		US 10Y	132,64		
BRENT	73,23	0,51	51,8	41,37%		US 5Y	123,98		
GOLD \$	1.864	-0,10	1.899	-1,81%		US 2Y	110,32		

