

PDMA
DAILY MARKET SNAPSHOT
24/6/2021

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	1,194	0,10	USDJPY	110,865	-0,08	EURUSD	1,222	-2,28%	
EURGBP	0,8554	0,15	USDGBP	0,71655	0,06	EURGBP	0,894	-4,31%	
EURJPY	132,36	0,01	USDCHF	0,91855	0,01	EURJPY	126,2	4,88%	
EURCHF	1,097	0,13				EURCHF	1,081	1,44%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,553	-0,336	-0,540	-0,508	-0,194	-0,477	
USA	(0,00 / 0,25)	USD	0,091	0,117	0,134	0,161		0,246	
JAPAN	- 0,10	JPY	-0,076	-0,055	-0,081	-0,059			
BANK OF ENGLAND	0,10	GBP	0,054	0,066	0,080	0,111			
SWITZERLAND	-0,75	CHF	-0,799	-0,779	-0,752	-0,708			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,270	0,912	1,499			2,127		
GREEK TREASURY			0,077	0,857	0,987	1,202			
GERMAN TREASURY		-0,648	-0,558	-0,164	0,096	0,069	0,321		
JAPANESE TREAS		-0,112	-0,091	0,056	0,248	0,429	0,672		
U.K TREASURY		0,092	0,383	0,782	1,132	1,265	1,287		
ESM TREASURY		-0,531	-0,287	0,080	0,365	0,525	0,625		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,497	-0,388	-0,241	-0,091	0,118	0,371	0,482	0,478
USD SWAP		0,186	0,569	0,969	1,238	1,476	1,686	1,778	1,810
JPY SWAP		-0,051	-0,024	-0,009	0,021	0,088	0,217	0,335	0,486
GBP SWAP		0,169	0,549	0,754	0,886	1,025	1,141	1,171	1,151
CHF SWAP		-0,693	-0,553	-0,369	-0,193	0,025	0,243	0,313	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	106,15	-0,35	0	-23		3M	100,07	-0,33	
GGB 3,45%	04/24	3Y	110,28	-0,25	0	-17					
GGB 3,375%	02/25	4Y	112,66	-0,10	0	-17					
GGB 0%	02/26	5Y	99,75	0,05	1	-4		6M	100,13	-0,29	
GGB 3,75%	01/28	7Y	122,24	0,33	1	-9					
GGB 0,75%	06/31	10Y	99,12	0,84	1	3					
GGB 1,875%	02/35	15Y	111,47	0,97	1	9		12M	100,24	-0,25	
GGB 4%	01/37	16Y	142,84	1,01	1	3					
GGB 4,20%	01/42	21Y	154,95	1,18	1	9					
GGB 1,875%	01/52	30Y	105,24	1,66	1	38					

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	27	33	-11	55		
10Y		101	-18	38	40	-6	67		
15Y		89	-37	-1	23	-36	54		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,29	-0,25	-0,25	0,05	0,33	0,84	0,97	1,18

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	910	-0,04	809	12,49%					
DOW JONES	33.874	-0,21	30.606	10,68%	BUND	171,96			
S&P 500	4.242	-0,11	3.756	12,93%	BOBL	133,96			
NASDAQ	14.272	0,13	12.888	10,73%	SCHATZ	112,12			
DAX	15.495	0,25	13.719	12,95%					
FTSE	7.081	0,10	6.461	9,61%	US LONG BOND	159,47			
NIKKEI	28.875	0,00	27.444	5,21%	US 10Y	132,06			
BRENT	75,53	0,45	51,8	45,81%	US 5Y	123,27			
GOLD \$	1.777	-0,10	1.899	-6,41%	US 2Y	110,12			

