

PDMA
DAILY MARKET SNAPSHOT
21/6/2021

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	1,189	0,24	USDJPY	109,945	-0,26	EURUSD	1,222	-2,66%	
EURGBP	0,8593	-0,05	USDGBP	0,72265	-0,23	EURGBP	0,894	-3,89%	
EURJPY	130,75	-0,03	USDCHF	0,92125	-0,18	EURJPY	126,2	3,60%	
EURCHF	1,096	0,01				EURCHF	1,081	1,34%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,548	-0,336	-0,544	-0,513	-0,194	-0,485	
USA	(0,00 / 0,25)	USD	0,091	0,119	0,135	0,156		0,240	
JAPAN	- 0,10	JPY	-0,075	-0,054	-0,082	-0,060			
BANK OF ENGLAND	0,10	GBP	0,049	0,068	0,080	0,113			
SWITZERLAND	-0,75	CHF	-0,799	-0,779	-0,755	-0,709			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,250	0,865	1,418			2,018		
GREEK TREASURY			0,052	0,826	0,948	1,168			
GERMAN TREASURY		-0,663	-0,586	-0,202	0,037	0,010	0,251		
JAPANESE TREAS		-0,112	-0,098	0,050	0,243	0,429	0,676		
U.K TREASURY		0,143	0,378	0,740	1,068	1,191	1,196		
ESM TREASURY		-0,543	-0,308	0,043	0,316	0,467	0,553		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,505	-0,402	-0,262	-0,120	0,079	0,321	0,422	0,406
USD SWAP		0,183	0,550	0,922	1,168	1,390	1,596	1,686	1,715
JPY SWAP		-0,052	-0,029	-0,015	0,016	0,083	0,214	0,334	0,485
GBP SWAP		0,164	0,546	0,738	0,852	0,971	1,076	1,099	1,066
CHF SWAP		-0,695	-0,563	-0,396	-0,227	-0,013	0,206	0,281	0,230

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	106,21	-0,35	0	-23		3M	100,07	-0,33	
GGB 3,45%	04/24	3Y	110,35	-0,26	0	-18					
GGB 3,375%	02/25	4Y	112,74	-0,11	0	-18					
GGB 0%	02/26	5Y	99,87	0,03	3	-7		6M	100,13	-0,30	
GGB 3,75%	01/28	7Y	122,48	0,31	3	-12					
GGB 0,75%	06/31	10Y	99,44	0,81	3	0					
GGB 1,875%	02/35	15Y	112,01	0,93	2	6		12M	100,25	-0,25	
GGB 4%	01/37	16Y	143,48	0,98	2	0					
GGB 4,20%	01/42	21Y	155,81	1,14	3	5					
GGB 1,875%	01/52	30Y	105,99	1,62	2	34					
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	26	32	-12	53				
10Y		101	-18	36	38	-7	66				
15Y		91	-35	15	21	-37	53				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,33	-0,30	-0,25	-0,26	0,03	0,31	0,81	0,93	1,14	1,62

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	906	-1,01	809	11,94%					
DOW JONES	33.290	-1,58	30.606	8,77%	BUND	172,52			
S&P 500	4.166	-1,31	3.756	10,93%	BOBL	134,1			
NASDAQ	14.030	-0,92	12.888	8,86%	SCHATZ	112,15			
DAX	15.476	0,18	13.719	12,81%					
FTSE	7.006	-0,17	6.461	8,44%	US LONG BOND	161,38			
NIKKEI	28.011	-3,29	27.444	2,07%	US 10Y	132,52			
BRENT	73,61	0,14	51,8	42,10%	US 5Y	123,36			
GOLD \$	1.785	1,16	1.899	-6,00%	US 2Y	110,13			

