

PDMA
DAILY MARKET SNAPSHOT
22/6/2021

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	-0,21	USDJPY	110,475	0,13	EURUSD	1,222	-2,65%	
EURGBP	0,8573	0,23	USDGBP	0,72085	0,43	EURGBP	0,894	-4,10%	
EURJPY	131,40	-0,07	USDCHF	0,91985	0,20	EURJPY	126,2	4,12%	
EURCHF	1,094	0,00				EURCHF	1,081	1,21%	

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			0,252	0,899	1,502			2,116	
GREEK TREASURY				0,073	0,856	0,991	1,208		
GERMAN TREASURY			-0,648	-0,546	-0,148	0,105	0,083	0,335	
JAPANESE TREAS			-0,107	-0,092	0,056	0,250	0,433	0,673	
U.K TREASURY			0,128	0,400	0,794	1,125	1,251	1,260	
ESM TREASURY			-0,531	-0,275	0,093	0,379	0,541	0,639	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,499	-0,385	-0,230	-0,080	0,128	0,382	0,493
USD SWAP			0,177	0,547	0,952	1,223	1,464	1,672	1,790
JPY SWAP			-0,050	-0,024	-0,010	0,020	0,086	0,218	0,337
GBP SWAP			0,166	0,557	0,764	0,896	1,033	1,140	1,165
CHF SWAP			-0,694	-0,547	-0,363	-0,184	0,036	0,250	0,323

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	106,19	-0,34	1	-22	3M	100,07	-0,33
GGB 3,45%	04/24	3Y	110,30	-0,25	1	-17			
GGB 3,375%	02/25	4Y	112,66	-0,09	2	-17			
GGB 0%	02/26	5Y	99,77	0,05	2	-5	6M	100,13	-0,30
GGB 3,75%	01/28	7Y	122,29	0,33	2	-9			
GGB 0,75%	06/31	10Y	99,14	0,84	3	3			
GGB 1,875%	02/35	15Y	111,42	0,98	4	10	12M	100,25	-0,25
GGB 4%	01/37	16Y	142,76	1,02	4	3			
GGB 4,20%	01/42	21Y	154,81	1,19	4	9			
GGB 1,875%	01/52	30Y	105,20	1,66	3	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		60	-20	26	32	-12	52		
10Y		99	-20	37	38	-6	65		
15Y		89	-37	17	23	-36	52		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,30	-0,25	-0,25	0,05	0,33	0,84	0,98	1,19

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	911	0,59	809	12,60%					
DOW JONES	33.877	1,76	30.606	10,69%		BUND	171,78		
S&P 500	4.225	1,40	3.756	12,48%		BOBL	133,9		
NASDAQ	14.141	0,79	12.888	9,72%		SCHATZ	112,115		
DAX	15.562	-0,26	13.719	13,44%					
FTSE	7.070	0,11	6.461	9,43%		US LONG BOND	159,59		
NIKKEI	28.884	3,12	27.444	5,25%		US 10Y	132,05		
BRENT	74,68	-0,29	51,8	44,17%		US 5Y	123,24		
GOLD \$	1.777	-0,35	1.899	-6,40%		US 2Y	110,13		

