

PDMA
DAILY MARKET SNAPSHOT
23/6/2021

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	0,01	USDJPY	110,88	0,18	EURUSD	1,222	-2,26%	
EURGBP	0,8543	-0,22	USDGBP	0,7153	-0,22	EURGBP	0,894	-4,44%	
EURJPY	132,40	0,18	USDCHF	0,91785	-0,06	EURJPY	126,2	4,91%	
EURCHF	1,096	-0,05				EURCHF	1,081	1,38%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,550	-0,336	-0,542	-0,511	-0,194	-0,480	
USA	(0,00 / 0,25)	USD	0,096	0,118	0,138	0,164	0,251		
JAPAN	- 0,10	JPY	-0,080	-0,056	-0,082	-0,060			
BANK OF ENGLAND	0,10	GBP	0,049	0,066	0,081	0,114			
SWITZERLAND	-0,75	CHF	-0,801	-0,779	-0,753	-0,709			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,248	0,859	1,473			2,104		
GREEK TREASURY			0,066	0,850	0,985	1,202			
GERMAN TREASURY		-0,647	-0,559	-0,166	0,096	0,066	0,318		
JAPANESE TREAS		-0,107	-0,090	0,056	0,252	0,430	0,670		
U.K TREASURY		0,108	0,388	0,781	1,124	1,256	1,275		
ESM TREASURY		-0,534	-0,293	0,075	0,359	0,518	0,614		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,497	-0,391	-0,247	-0,097	0,111	0,364	0,474	0,468
USD SWAP		0,175	0,534	0,927	1,200	1,441	1,651	1,742	1,772
JPY SWAP		-0,050	-0,025	-0,010	0,020	0,087	0,218	0,336	0,487
GBP SWAP		0,162	0,547	0,754	0,888	1,026	1,139	1,166	1,139
CHF SWAP		-0,692	-0,554	-0,373	-0,198	0,025	0,241	0,311	0,275

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	106,18	-0,34	0	-23		3M	100,07	-0,34	
GGB 3,45%	04/24	3Y	110,31	-0,25	0	-17					
GGB 3,375%	02/25	4Y	112,69	-0,10	0	-17					
GGB 0%	02/26	5Y	99,80	0,04	-1	-5		6M	100,13	-0,30	
GGB 3,75%	01/28	7Y	122,33	0,32	-1	-10					
GGB 0,75%	06/31	10Y	99,19	0,84	-1	3					
GGB 1,875%	02/35	15Y	111,51	0,97	-1	9		12M	100,24	-0,25	
GGB 4%	01/37	16Y	142,82	1,02	-1	3					
GGB 4,20%	01/42	21Y	154,99	1,18	-1	9					
GGB 1,875%	01/52	30Y	105,24	1,66	0	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	33	-11	54		
10Y		100	-19	39	40	-4	67		
15Y		89	-37	18	24	-35	54		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,34	-0,30	-0,25	-0,25	0,04	0,32	0,84	0,97	1,18	1,66

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	914	0,61	809	12,94%					
DOW JONES	33.946	0,20	30.606	10,91%		BUND	171,93		
S&P 500	4.246	0,51	3.756	13,06%		BOBL	133,93		
NASDAQ	14.253	0,79	12.888	10,59%		SCHATZ	112,12		
DAX	15.596	-0,26	13.719	13,68%					
FTSE	7.098	0,11	6.461	9,87%		US LONG BOND	159,88		
NIKKEI	28.875	-0,03	27.444	5,21%		US 10Y	132,33		
BRENT	75,32	0,68	51,8	45,41%		US 5Y	123,45		
GOLD \$	1.783	0,23	1.899	-6,10%		US 2Y	110,16		

