

PDMA
DAILY MARKET SNAPSHOT
25/6/2021

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	0,07	USDJPY	110,73	-0,12	EURUSD	1,222	-2,27%	
EURGBP	0,8585	0,17	USDGBP	0,71905	0,13	EURGBP	0,894	-3,97%	
EURJPY	132,22	-0,07	USDCHF	0,91755	-0,05	EURJPY	126,2	4,77%	
EURCHF	1,096	0,02				EURCHF	1,081	1,35%	

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	-0,538	-0,509	-0,194	-0,478	
USA	(0,00 / 0,25)	USD	0,092	0,120	0,147	0,159		0,244	
JAPAN	- 0,10	JPY	-0,067	-0,047	-0,081	-0,061			
BANK OF ENGLAND	0,10	GBP	0,055	0,067	0,079	0,112			
SWITZERLAND	-0,75	CHF	-0,802	-0,778	-0,757	-0,711			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,268	0,910	1,487			2,089		
GREEK TREASURY			0,064	0,839	0,966	1,187			
GERMAN TREASURY		-0,650	-0,565	-0,181	0,081	0,055	0,308		
JAPANESE TREAS		-0,112	-0,099	0,047	0,239	0,429	0,681		
U.K TREASURY		0,073	0,355	0,747	1,092	1,226	1,249		
ESM TREASURY		-0,533	-0,292	0,069	0,352	0,516	0,616		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,497	-0,390	-0,245	-0,099	0,107	0,360	0,472	0,470
USD SWAP		0,191	0,571	0,966	1,228	1,456	1,658	1,746	1,777
JPY SWAP		-0,053	-0,025	-0,011	0,016	0,080	0,210	0,329	0,486
GBP SWAP		0,158	0,525	0,723	0,856	0,996	1,109	1,137	1,115
CHF SWAP		-0,691	-0,554	-0,374	-0,200	0,015	0,233	0,308	0,265

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	-24		3M	100,07	-0,33	
GGB 3,45%	04/24	3Y	110,31	-0,27	-1	-19					
GGB 3,375%	02/25	4Y	112,69	-0,11	0	-19					
GGB 0%	02/26	5Y	99,81	0,04	0	-5		6M	100,13	-0,30	
GGB 3,75%	01/28	7Y	122,31	0,32	1	-10					
GGB 0,75%	06/31	10Y	99,30	0,82	0	1					
GGB 1,875%	02/35	15Y	111,72	0,95	0	8		12M	100,25	-0,26	
GGB 4%	01/37	16Y	143,09	1,00	0	1					
GGB 4,20%	01/42	21Y	155,29	1,16	0	7					
GGB 1,875%	01/52	30Y	105,54	1,64	0	36					
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	34	-10	54				
10Y		100	-19	38	40	-6	66				
15Y		89	-38	-1	23	-38	52				

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,30	-0,26	-0,27	0,04	0,32	0,82	0,95	1,16

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	904	-0,64	809	11,75%					
DOW JONES	34.197	0,95	30.606	11,73%	BUND	172,24			
S&P 500	4.266	0,58	3.756	13,59%	BOBL	134,01			
NASDAQ	14.370	0,69	12.888	11,49%	SCHATZ	112,125			
DAX	15.559	-0,20	13.719	13,41%					
FTSE	7.119	0,12	6.461	10,18%	US LONG BOND	159,97			
NIKKEI	29.066	0,66	27.444	5,91%	US 10Y	132,16			
BRENT	75,64	0,11	51,8	46,02%	US 5Y	123,28			
GOLD \$	1.783	0,43	1.899	-6,10%	US 2Y	110,12			

