

PDMA
DAILY MARKET SNAPSHOT
29/6/2021

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	1,190	-0,18	USDJPY	110,63	0,00	EURUSD	1,222	-2,57%	
EURGBP	0,8598	0,09	USDGBP	0,72235	0,26	EURGBP	0,894	-3,83%	
EURJPY	131,69	-0,18	USDCHF	0,92075	0,11	EURJPY	126,2	4,35%	
EURCHF	1,096	-0,09				EURCHF	1,081	1,39%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,562	-0,336	-0,538	-0,513	-0,194	-0,478	
USA	(0,00 / 0,25)	USD	0,096	0,116	0,146	0,166		0,249	
JAPAN	- 0,10	JPY	-0,074	-0,048	-0,080	-0,063			
BANK OF ENGLAND	0,10	GBP	0,056	0,066	0,081	0,113			
SWITZERLAND	-0,75	CHF	-0,806	-0,781	-0,754	-0,708			

CAPITAL MARKETS

		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,256	0,904	1,485			2,098		
GREEK TREASURY			0,057	0,845	0,980	1,203			
GERMAN TREASURY		-0,650	-0,567	-0,182	0,085	0,061	0,318		
JAPANESE TREAS		-0,109	-0,092	0,062	0,248	0,438	0,690		
U.K TREASURY		0,069	0,356	0,743	1,085	1,220	1,240		
ESM TREASURY		-0,530	-0,284	0,083	0,374	0,537	0,640		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,500	-0,385	-0,238	-0,088	0,121	0,379	0,493	0,493
USD SWAP		0,187	0,577	0,973	1,230	1,456	1,657	1,749	1,784
JPY SWAP		-0,051	-0,021	-0,004	0,026	0,092	0,224	0,346	0,508
GBP SWAP		0,147	0,527	0,721	0,849	0,985	1,097	1,124	1,098
CHF SWAP		-0,691	-0,555	-0,365	-0,185	0,034	0,258	0,325	0,298

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	106,14	-0,36	-1	-24	3M	100,07	-0,33	
GGB 3,45%	04/24	3Y	110,30	-0,27	0	-19				
GGB 3,375%	02/25	4Y	112,70	-0,12	-1	-19				
GGB 0%	02/26	5Y	99,85	0,03	0	-6	6M	100,13	-0,30	
GGB 3,75%	01/28	7Y	122,23	0,33	0	-10				
GGB 0,75%	06/31	10Y	99,24	0,83	0	2				
GGB 1,875%	02/35	15Y	111,54	0,97	0	9	12M	100,25	-0,26	
GGB 4%	01/37	16Y	142,74	1,02	0	3				
GGB 4,20%	01/42	21Y	154,89	1,18	0	9				
GGB 1,875%	01/52	30Y	105,24	1,66	0	38				

GREEK BONDS SPREAD(in bp) VS

		GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE		
MATURITY	GERMANY							
5Y	60	-20	25	32	-11	54		
10Y	101	-18	39	41	-4	67		
15Y	90	-37	-1	24	-37	53		

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,33	-0,30	-0,26	-0,27	0,03	0,33	0,83	0,97	1,18	1,66

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	899	-0,49	809	11,11%				
DOW JONES	34.283	-0,44	30.606	12,01%	BUND	172,18		
S&P 500	4.291	0,23	3.756	14,23%	BOBL	134,01		
NASDAQ	14.501	0,98	12.888	12,51%	SCHATZ	112,125		
DAX	15.646	0,59	13.719	14,05%				
FTSE	7.090	0,24	6.461	9,75%	US LONG BOND	159,97		
NIKKEI	28.813	-0,81	27.444	4,99%	US 10Y	132,19		
BRENT	74,58	-0,13	51,8	43,98%	US 5Y	123,29		
GOLD \$	1.771	-0,45	1.899	-6,75%	US 2Y	110,14		

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

