

PDMA
DAILY MARKET SNAPSHOT
28/6/2021

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	1,193	-0,02	USDJPY	110,715	-0,07	EURUSD	1,222	-2,33%	
EURGBP	0,8581	-0,21	USDGBP	0,71905	-0,19	EURGBP	0,894	-4,02%	
EURJPY	132,12	-0,11	USDCHF	0,91845	0,17	EURJPY	126,2	4,69%	
EURCHF	1,096	0,15				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			0,262	0,918	1,516			2,142	
GREEK TREASURY				0,065	0,850	0,989	1,209		
GERMAN TREASURY			-0,648	-0,556	-0,164	0,101	0,077	0,334	
JAPANESE TREAS			-0,099	-0,092	0,058	0,247	0,434	0,687	
U.K TREASURY			0,078	0,366	0,766	1,114	1,250	1,273	
ESM TREASURY			-0,531	-0,281	0,089	0,380	0,541	0,642	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,501	-0,386	-0,235	-0,084	0,127	0,384	0,496
USD SWAP			0,188	0,578	0,981	1,249	1,483	1,691	1,821
JPY SWAP			-0,050	-0,021	-0,006	0,023	0,089	0,220	0,340
GBP SWAP			0,163	0,543	0,741	0,873	1,014	1,132	1,162
CHF SWAP			-0,692	-0,553	-0,365	-0,185	0,035	0,253	0,328

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	106,15	-0,36	-1	-24	3M	100,08	-0,37
GGB 3,45%	04/24	3Y	110,30	-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	-1	-6	6M	100,14	-0,32
GGB 3,75%	01/28	7Y	122,20	0,34	-1	-9			
GGB 0,75%	06/31	10Y	99,19	0,84	-1	3			
GGB 1,875%	02/35	15Y	111,44	0,97	-1	10	12M	100,24	-0,25
GGB 4%	01/37	16Y	142,68	1,02	-1	4			
GGB 4,20%	01/42	21Y	154,75	1,19	-1	9			
GGB 1,875%	01/52	30Y	105,08	1,66	-1	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	24	31	-12	53		
10Y		100	-19	37	39	-7	65		
15Y		89	-37	-2	23	-38	51		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,37	-0,32	-0,25	-0,27	0,04	0,34	0,84	0,97	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	906	-0,17	809	12,02%					
DOW JONES	34.434	0,69	30.606	12,51%		BUND	171,92		
S&P 500	4.281	0,33	3.756	13,97%		BOBL	133,93		
NASDAQ	14.360	-0,06	12.888	11,42%		SCHATZ	112,115		
DAX	15.599	-0,06	13.719	13,71%					
FTSE	7.105	-0,43	6.461	9,98%		US LONG BOND	159,22		
NIKKEI	29.048	-0,06	27.444	5,84%		US 10Y	131,98		
BRENT	76,04	-0,18	51,8	46,80%		US 5Y	123,25		
GOLD \$	1.778	-0,18	1.899	-6,35%		US 2Y	110,13		

