

PDMA
DAILY MARKET SNAPSHOT
7/4/2021

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	1,188	0,03	USDJPY	109,895	0,13	EURUSD	1,222	-2,76%	
EURGBP	0,8588	-0,03	USDGBP	0,72295	-0,07	EURGBP	0,894	-3,94%	
EURJPY	130,55	0,17	USDCHF	0,92925	-0,17	EURJPY	126,2	3,45%	
EURCHF	1,104	-0,15				EURCHF	1,081	2,12%	

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	-0,538	-0,517	-0,194	-0,496	
USA	(0,00 / 0,25)	USD	0,110	0,135	0,200	0,201		0,281	
JAPAN	- 0,10	JPY	-0,080	-0,055	-0,072	-0,045			
BANK OF ENGLAND	0,10	GBP	0,047	0,064	0,090	0,112			
SWITZERLAND	-0,75	CHF	-0,789	-0,779	-0,750	-0,707			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,155	0,859	1,642			2,309		
GREEK TREASURY			0,186	0,830	1,177	1,475			
GERMAN TREASURY		-0,705	-0,657	-0,331	-0,037	-0,039	0,218		
JAPANESE TREAS		-0,119	-0,091	0,099	0,304	0,462	0,662		
U.K TREASURY		0,072	0,367	0,786	1,146	1,293	1,330		
ESM TREASURY		-0,619	-0,542	-0,187	0,249	0,409	0,512		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,524	-0,471	-0,347	-0,197	0,021	0,292	0,415	0,438
USD SWAP		0,216	0,491	0,986	1,358	1,680	1,942	2,042	2,083
JPY SWAP		-0,044	-0,029	0,000	0,046	0,133	0,290	0,415	0,560
GBP SWAP		0,129	0,434	0,676	0,845	1,020	1,170	1,214	1,198
CHF SWAP		-0,696	-0,589	-0,423	-0,241	-0,003	0,237	0,332	0,289

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	106,55	-0,11	-1	1	3M	100,06	-0,24	
GGB 3,45%	04/24	3Y	110,62	-0,10	-1	-3				
GGB 3,375%	02/25	4Y	112,71	0,07	-2	0				
GGB 1,875%	07/26	5Y	108,96	0,17	-3	-2	6M	100,10	-0,20	
GGB 3,75%	01/28	7Y	122,24	0,43	-3	0				
GGB 0,75%	06/31	10Y	99,30	0,82	-2	1				
GGB 1,875%	02/35	15Y	109,05	1,16	-2	29	12M	100,12	-0,18	
GGB 4%	01/37	16Y	138,55	1,29	-2	30				
GGB 4,20%	01/42	21Y	148,80	1,46	-2	37				
GGB 1,875%	01/52	30Y	99,91	1,88	-2	70				

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		83	3	45	47	16	76		
10Y		115	-4	49	60	14	90		
15Y		121	-5	51	54	8	90		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,24	-0,20	-0,18	-0,10	0,17	0,43	0,82	1,16	1,46

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	884	0,77	809	9,25%					
DOW JONES	33.430	-0,29	30.606	9,23%	BUND	171,85			
S&P 500	4.074	-0,10	3.756	8,46%	BOBL	135,25			
NASDAQ	13.698	-0,05	12.888	6,29%	SCHATZ	112,13			
DAX	15.203	-0,06	13.719	10,82%					
FTSE	6.878	0,80	6.461	6,46%	US LONG BOND	156,72			
NIKKEI	29.731	0,12	27.444	8,33%	US 10Y	131,80			
BRENT	62,24	-0,80	51,8	20,15%	US 5Y	123,77			
GOLD \$	1.736	-0,40	1.899	-8,55%	US 2Y	110,37			

