

PDMA
DAILY MARKET SNAPSHOT
7/5/2021

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	1,216	0,75	USDJPY	108,595	-0,45	EURUSD	1,222	-0,51%	
EURGBP	0,8689	0,03	USDGBP	0,71485	-0,68	EURGBP	0,894	-2,81%	
EURJPY	132,00	0,30	USDCHF	0,90185	-0,60	EURJPY	126,2	4,60%	
EURCHF	1,096	0,14				EURCHF	1,081	1,41%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,558	-0,336	-0,532	-0,513	-0,194	-0,483	
USA	(0,00 / 0,25)	USD	0,095	0,135	0,162	0,200		0,274	
JAPAN	- 0,10	JPY	-0,065	-0,052	-0,084	-0,043			
BANK OF ENGLAND	0,10	GBP	0,053	0,069	0,083	0,111			
SWITZERLAND	-0,75	CHF	-0,802	-0,777	-0,743	-0,700			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,143	0,764	1,570			2,267		
GREEK TREASURY			0,234	1,001	1,273	1,527			
GERMAN TREASURY		-0,686	-0,587	-0,215	0,086	0,088	0,351		
JAPANESE TREAS		-0,130	-0,089	0,088	0,279	0,455	0,657		
U.K TREASURY		0,033	0,313	0,775	1,143	1,280	1,314		
ESM TREASURY		-0,580	-0,478	-0,086	0,337	0,496	0,587		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,510	-0,417	-0,270	-0,109	0,116	0,383	0,504	0,519
USD SWAP		0,189	0,415	0,857	1,218	1,551	1,824	1,935	1,988
JPY SWAP		-0,045	-0,026	0,000	0,042	0,121	0,269	0,393	0,533
GBP SWAP		0,129	0,424	0,658	0,826	1,009	1,159	1,204	1,188
CHF SWAP		-0,694	-0,579	-0,400	-0,215	0,023	0,248	0,332	0,285

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	106,59	-0,31	1	-19		3M	100,05	-0,29	
GGB 3,45%	04/24	3Y	110,56	-0,19	1	-11					
GGB 3,375%	02/25	4Y	112,88	-0,04	2	-12					
GGB 1,875%	07/26	5Y	108,55	0,22	5	3	6M	100,12	-0,26		
GGB 3,75%	01/28	7Y	121,30	0,52	4	9					
GGB 0,75%	06/31	10Y	97,68	0,99	3	18					
GGB 1,875%	02/35	15Y	107,67	1,26	2	39	12M	100,20	-0,23		
GGB 4%	01/37	16Y	137,12	1,36	1	38					
GGB 4,20%	01/42	21Y	147,41	1,52	2	42					
GGB 1,875%	01/52	30Y	97,00	2,01	3	83					
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		81	1	43	44	0	72				
10Y		121	2	51	49	3	82				
15Y		119	-7	43	44	-16	81				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,29	-0,26	-0,23	-0,19	0,22	0,52	0,99	1,26	1,52	2,01

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	897	-1,45	809	10,88%					
DOW JONES	34.699	0,44	30.606	13,37%		BUND	170,3		
S&P 500	4.235	0,79	3.756	12,75%		BOBL	134,82		
NASDAQ	13.796	1,20	12.888	7,04%		SCHATZ	112,07		
DAX	15.400	1,34	13.719	12,25%					
FTSE	7.130	0,76	6.461	10,36%		US LONG BOND	158,19		
NIKKEI	29.358	0,09	27.444	6,97%		US 10Y	132,81		
BRENT	68,41	0,47	51,8	32,07%		US 5Y	124,42		
GOLD \$	1.832	0,93	1.899	-3,51%		US 2Y	110,42		

