

PDMA
DAILY MARKET SNAPSHOT
7/6/2021

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	1,216	-0,08	USDJPY	109,435	-0,09	EURUSD	1,222	-0,49%	
EURGBP	0,8599	0,10	USDGBP	0,7073	0,13	EURGBP	0,894	-3,82%	
EURJPY	133,04	-0,17	USDCHF	0,89985	0,08	EURJPY	126,2	5,42%	
EURCHF	1,094	0,00				EURCHF	1,081	1,19%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,558	-0,336	-0,546	-0,513	-0,194	-0,486	
USA	(0,00 / 0,25)	USD	0,081	0,118	0,128	0,165		0,246	
JAPAN	- 0,10	JPY	-0,075	-0,048	-0,096	-0,059			
BANK OF ENGLAND	0,10	GBP	0,053	0,065	0,078	0,105			
SWITZERLAND	-0,75	CHF	-0,802	-0,779	-0,747	-0,707			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,151	0,795	1,579			2,258	
GREEK TREASURY				0,120	0,830	1,080	1,309		
GERMAN TREASURY			-0,666	-0,589	-0,199	0,106	0,104	0,367	
JAPANESE TREAS			-0,120	-0,094	0,083	0,284	0,462	0,696	
U.K TREASURY			0,082	0,351	0,812	1,179	1,319	1,346	
ESM TREASURY			-0,550	-0,306	0,095	0,389	0,553	0,667	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,507	-0,414	-0,266	-0,105	0,123	0,390	0,510
USD SWAP			0,146	0,427	0,873	1,232	1,555	1,822	1,929
JPY SWAP			-0,049	-0,022	0,004	0,044	0,123	0,269	0,392
GBP SWAP			0,138	0,476	0,708	0,876	1,054	1,200	1,243
CHF SWAP			-0,699	-0,568	-0,383	-0,194	0,044	0,282	0,360

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	106,33	-0,33	0	-21	3M	100,08	-0,29
GGB 3,45%	04/24	3Y	110,32	-0,20	0	-12			
GGB 3,375%	02/25	4Y	112,66	-0,05	0	-13			
GGB 0%	02/26	5Y	99,50	0,11	0	1	6M	100,14	-0,29
GGB 3,75%	01/28	7Y	122,11	0,37	0	-5			
GGB 0,75%	06/31	10Y	99,32	0,82	1	1			
GGB 1,875%	02/35	15Y	110,23	1,07	0	19	12M	100,19	-0,25
GGB 4%	01/37	16Y	140,70	1,14	1	16			
GGB 4,20%	01/42	21Y	152,29	1,30	1	20			
GGB 1,875%	01/52	30Y	102,37	1,77	0	49			

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		70	-10	34	38	-1	63		
10Y		102	-17	35	36	-7	65		
15Y		97	-29	26	30	-28	62		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,29	-0,29	-0,25	-0,20	0,11	0,37	0,82	1,07	1,30

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	0,44	809	11,94%					
DOW JONES	34.756	0,52	30.606	13,56%		BUND	170,11		
S&P 500	4.230	0,88	3.756	12,61%		BOBL	134,87		
NASDAQ	13.814	1,47	12.888	7,19%		SCHATZ	112,03		
DAX	15.679	-0,09	13.719	14,29%					
FTSE	7.081	0,18	6.461	9,61%		US LONG BOND	158,69		
NIKKEI	29.019	0,27	27.444	5,74%		US 10Y	132,95		
BRENT	71,30	-0,82	51,8	37,64%		US 5Y	124,44		
GOLD \$	1.883	-0,45	1.899	-0,82%		US 2Y	110,43		

