

PDMA
DAILY MARKET SNAPSHOT
13/7/2021

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	1,184	-0,15	USDJPY	110,275	-0,08	EURUSD	1,222	-3,06%	
EURGBP	0,8547	0,05	USDGBP	0,72175	0,21	EURGBP	0,894	-4,39%	
EURJPY	130,60	-0,22	USDCHF	0,9161	0,11	EURJPY	126,2	3,48%	
EURCHF	1,085	-0,03				EURCHF	1,081	0,36%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,549	-0,336	-0,543	-0,511	-0,194	-0,493	
USA	(0,00 / 0,25)	USD	0,100	0,117	0,129	0,151		0,239	
JAPAN	- 0,10	JPY	-0,076	-0,054	-0,077	-0,067			
BANK OF ENGLAND	0,10	GBP	0,053	0,065	0,077	0,102			
SWITZERLAND	-0,75	CHF	-0,804	-0,782	-0,755	-0,713			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,231	0,795	1,359			1,988		
GREEK TREASURY			-0,049	0,740	0,879	1,098			
GERMAN TREASURY		-0,672	-0,601	-0,300	-0,035	-0,061	0,207		
JAPANESE TREAS		-0,119	-0,117	0,025	0,225	0,405	0,672		
U.K TREASURY		0,082	0,285	0,642	0,976	1,113	1,140		
ESM TREASURY		-0,549	-0,357	-0,016	0,285	0,442	0,542		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,506	-0,416	-0,301	-0,169	0,029	0,286	0,400	0,393
USD SWAP		0,172	0,523	0,872	1,116	1,348	1,559	1,660	1,710
JPY SWAP		-0,031	-0,025	-0,025	-0,006	0,050	0,171	0,285	0,453
GBP SWAP		0,240	0,527	0,679	0,783	0,902	1,008	1,036	1,015
CHF SWAP		-0,704	-0,587	-0,421	-0,255	-0,045	0,163	0,238	0,203

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	106,10	-0,43	-2	-31		3M	100,06	-0,35	
GGB 3,45%	04/24	3Y	110,31	-0,32	-1	-25					
GGB 3,375%	02/25	4Y	112,85	-0,19	-2	-27					
GGB 0%	02/26	5Y	100,34	-0,07	-1	-17		6M	100,13	-0,28	
GGB 3,75%	01/28	7Y	122,92	0,22	-1	-21					
GGB 0,75%	06/31	10Y	100,24	0,72	-1	-9					
GGB 1,875%	02/35	15Y	112,89	0,86	-1	-1		12M	100,24	-0,26	
GGB 4%	01/37	16Y	144,49	0,92	-1	-7					
GGB 4,20%	01/42	21Y	157,31	1,08	-2	-2					
GGB 1,875%	01/52	30Y	108,26	1,53	-1	-35					

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		53	-27	23	34	-11	48		
10Y		102	-17	40	42	0	69		
15Y		91	-35	2	27	-31	56		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,35	-0,28	-0,26	-0,32	-0,07	0,22	0,72	0,86	1,08	1,53

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	868	-0,70	809	7,26%					
DOW JONES	34.996	0,36	30.606	14,34%	BUND	174,08			
S&P 500	4.385	0,35	3.756	16,73%	BOBL	134,52			
NASDAQ	14.733	0,21	12.888	14,32%	SCHATZ	112,175			
DAX	15.783	-0,05	13.719	15,04%					
FTSE	7.133	0,10	6.461	10,41%	US LONG BOND	162,47			
NIKKEI	28.718	0,52	27.444	4,64%	US 10Y	133,39			
BRENT	75,57	0,55	51,8	45,89%	US 5Y	123,88			
GOLD \$	1.809	0,18	1.899	-4,70%	US 2Y	110,21			

