

PDMA
DAILY MARKET SNAPSHOT
20/7/2021

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	1,178	-0,13	USDJPY	109,64	0,16	EURUSD	1,222	-3,54%	
EURGBP	0,8633	0,07	USDGBP	0,7326	0,19	EURGBP	0,894	-3,43%	
EURJPY	129,22	0,06	USDCHF	0,91835	0,04	EURJPY	126,2	2,39%	
EURCHF	1,082	-0,09				EURCHF	1,081	0,11%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,557	-0,336	-0,548	-0,515	-0,194	-0,488	
USA	(0,00 / 0,25)	USD	0,084	0,111	0,134	0,152		0,242	
JAPAN	- 0,10	JPY	-0,077	-0,059	-0,083	-0,071			
BANK OF ENGLAND	0,10	GBP	0,053	0,064	0,077	0,099			
SWITZERLAND	-0,75	CHF	-0,803	-0,779	-0,760	-0,720			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,214	0,706	1,210			1,849		
GREEK TREASURY			-0,102	0,684	0,820	1,044			
GERMAN TREASURY		-0,697	-0,664	-0,397	-0,147	-0,182	0,074		
JAPANESE TREAS		-0,128	-0,127	0,010	0,206	0,391	0,641		
U.K TREASURY		0,071	0,264	0,550	0,861	0,995	1,025		
ESM TREASURY		-0,553	-0,397	-0,092	0,190	0,339	0,428		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,506	-0,427	-0,334	-0,221	-0,041	0,196	0,298	0,282
USD SWAP		0,166	0,468	0,767	0,978	1,186	1,387	1,484	1,537
JPY SWAP		-0,036	-0,036	-0,040	-0,029	0,021	0,125	0,229	0,378
GBP SWAP		0,256	0,526	0,638	0,717	0,812	0,899	0,923	0,901
CHF SWAP		-0,710	-0,610	-0,460	-0,308	-0,120	0,078	0,148	0,103

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	106,08	-0,46	-1	-35		3M	100,05	-0,38	
GGB 3,45%	04/24	3Y	110,35	-0,36	-1	-29					
GGB 3,375%	02/25	4Y	112,94	-0,23	-1	-31					
GGB 0%	02/26	5Y	100,58	-0,13	-1	-22		6M	100,13	-0,29	
GGB 3,75%	01/28	7Y	123,16	0,18	-1	-25					
GGB 0,75%	06/31	10Y	100,77	0,67	-1	-14					
GGB 1,875%	02/35	15Y	113,69	0,80	-1	-7		12M	100,24	-0,26	
GGB 4%	01/37	16Y	145,49	0,86	-1	-13					
GGB 4,20%	01/42	21Y	158,58	1,02	-1	-7					
GGB 1,875%	01/52	30Y	109,91	1,47	-1	-41					

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		54	-26	21	32	-14	49		
10Y		107	-12	41	44	-2	72		
15Y		97	-29	4	29	-33	60		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,38	-0,29	-0,26	-0,36	-0,13	0,18	0,67	0,80	1,02	1,47

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	839	0,69	809	3,70%					
DOW JONES	33.962	-2,09	30.606	10,96%	BUND	175,63			
S&P 500	4.258	-1,59	3.756	13,38%	BOBL	134,88			
NASDAQ	14.275	-1,06	12.888	10,76%	SCHATZ	112,23			
DAX	15.277	0,95	13.719	11,36%					
FTSE	6.923	1,15	6.461	7,16%	US LONG BOND	165,59			
NIKKEI	27.388	-0,96	27.444	-0,20%	US 10Y	134,50			
BRENT	69,40	1,14	51,8	33,98%	US 5Y	124,30			
GOLD \$	1.815	0,13	1.899	-4,41%	US 2Y	110,25			

