

PDMA
DAILY MARKET SNAPSHOT
22/7/2021

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	1,179	-0,07	USDJPY	110,28	-0,01	EURUSD	1,222	-3,53%	
EURGBP	0,8574	-0,28	USDGBP	0,7275	-0,21	EURGBP	0,894	-4,09%	
EURJPY	129,98	-0,08	USDCHF	0,91825	0,06	EURJPY	126,2	2,99%	
EURCHF	1,082	-0,02				EURCHF	1,081	0,11%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,553	-0,336	-0,546	-0,513	-0,194	-0,484	
USA	(0,00 / 0,25)	USD	0,089	0,117	0,138	0,153		0,242	
JAPAN	- 0,10	JPY	-0,077	-0,054	-0,077	-0,067			
BANK OF ENGLAND	0,10	GBP	0,052	0,066	0,072	0,096			
SWITZERLAND	-0,75	CHF	-0,800	-0,778	-0,760	-0,720			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,216	0,746	1,292			1,937		
GREEK TREASURY			-0,090	0,689	0,813	1,041			
GERMAN TREASURY		-0,711	-0,679	-0,392	-0,140	-0,175	0,086		
JAPANESE TREAS		-0,126	-0,127	0,018	0,213	0,405	0,660		
U.K TREASURY		0,104	0,306	0,612	0,917	1,040	1,065		
ESM TREASURY		-0,556	-0,397	-0,083	0,205	0,359	0,450		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,507	-0,432	-0,332	-0,216	-0,031	0,212	0,317	0,304
USD SWAP		0,175	0,502	0,829	1,063	1,293	1,505	1,605	1,659
JPY SWAP		-0,034	-0,034	-0,030	-0,014	0,039	0,148	0,261	0,418
GBP SWAP		0,252	0,563	0,696	0,780	0,879	0,970	0,987	0,961
CHF SWAP		-0,712	-0,610	-0,455	-0,298	-0,105	0,090	0,157	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	106,03	-0,45	0	-34		3M	100,05	-0,40	
GGB 3,45%	04/24	3Y	110,30	-0,36	0	-28					
GGB 3,375%	02/25	4Y	112,89	-0,23	-1	-30					
GGB 0%	02/26	5Y	100,52	-0,11	0	-21		6M	100,14	-0,32	
GGB 3,75%	01/28	7Y	123,07	0,18	-1	-24					
GGB 0,75%	06/31	10Y	100,71	0,68	0	-13					
GGB 1,875%	02/35	15Y	113,75	0,80	-1	-8		12M	100,22	-0,25	
GGB 4%	01/37	16Y	145,49	0,86	-1	-13					
GGB 4,20%	01/42	21Y	158,63	1,02	-1	-7					
GGB 1,875%	01/52	30Y	109,81	1,47	0	-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		56	-24	22	31	-12	51		
10Y		107	-12	34	43	0	72		
15Y		95	-31	3	27	-33	58		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,40	-0,32	-0,25	-0,36	-0,11	0,18	0,68	0,80	1,02

STOCK MARKETS-BOND FUTURES									
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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	859	0,53	809	6,15%					
DOW JONES	34.798	0,83	30.606	13,69%	BUND	175,53			
S&P 500	4.359	0,82	3.756	16,04%	BOBL	134,96			
NASDAQ	14.632	0,92	12.888	13,53%	SCHATZ	112,26			
DAX	15.550	0,83	13.719	13,35%					
FTSE	7.015	0,24	6.461	8,58%	US LONG BOND	163,81			
NIKKEI	27.548	0,58	27.444	0,38%	US 10Y	134,02			
BRENT	73,02	1,09	51,8	40,97%	US 5Y	124,15			
GOLD \$	1.795	-0,47	1.899	-5,45%	US 2Y	110,24			

