

PDMA
DAILY MARKET SNAPSHOT
23/7/2021

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	0,05	USDJPY	110,335	0,17	EURUSD	1,222	-3,61%	
EURGBP	0,8571	0,26	USDGBP	0,72785	0,21	EURGBP	0,894	-4,12%	
EURJPY	129,94	0,21	USDCHF	0,91935	0,03	EURJPY	126,2	2,96%	
EURCHF	1,083	0,07				EURCHF	1,081	0,15%	

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	0,087	0,116	0,138	0,153		0,243	
JAPAN	- 0,10	JPY	-0,068	-0,053	-0,077	-0,070			
BANK OF ENGLAND	0,10	GBP	0,053	0,064	0,074	0,094			
SWITZERLAND	-0,75	CHF	-0,800	-0,778	-0,755	-0,717			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,200	0,717	1,275			1,913		
GREEK TREASURY			-0,103	0,666	0,791	1,019			
GERMAN TREASURY		-0,722	-0,696	-0,413	-0,157	-0,192	0,067		
JAPANESE TREAS		-0,126	-0,127	0,018	0,213	0,405	0,660		
U.K TREASURY		0,082	0,279	0,576	0,871	0,989	1,009		
ESM TREASURY		-0,567	-0,416	-0,105	0,187	0,338	0,432		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,511	-0,441	-0,348	-0,234	-0,051	0,191	0,297	0,285
USD SWAP		0,165	0,483	0,804	1,042	1,277	1,493	1,596	1,651
JPY SWAP		-0,034	-0,034	-0,030	-0,014	0,039	0,148	0,261	0,418
GBP SWAP		0,246	0,546	0,672	0,750	0,842	0,927	0,941	0,908
CHF SWAP		-0,714	-0,619	-0,469	-0,313	-0,131	0,072	0,138	0,085

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	106,02	-0,46	-1	-34		3M	100,05	-0,40	
GGB 3,45%	04/24	3Y	110,30	-0,36	-1	-28					
GGB 3,375%	02/25	4Y	112,90	-0,23	-1	-31					
GGB 0%	02/26	5Y	100,59	-0,13	0	-22		6M	100,14	-0,31	
GGB 3,75%	01/28	7Y	123,21	0,16	-1	-26					
GGB 0,75%	06/31	10Y	100,94	0,65	-1	-16					
GGB 1,875%	02/35	15Y	114,06	0,78	0	-10		12M	100,22	-0,25	
GGB 4%	01/37	16Y	145,89	0,83	-1	-15					
GGB 4,20%	01/42	21Y	159,15	1,00	0	-9					
GGB 1,875%	01/52	30Y	110,41	1,45	0	-43					
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		57	-23	24	33	-10	51				
10Y		107	-12	37	45	2	73				
15Y		95	-31	6	30	-32	58				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,40	-0,31	-0,25	-0,36	-0,13	0,16	0,65	0,78	1,00	1,45

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	862	0,46	809	6,56%					
DOW JONES	34.823	0,07	30.606	13,78%	BUND	175,88			
S&P 500	4.367	0,20	3.756	16,28%	BOBL	135,08			
NASDAQ	14.685	0,36	12.888	13,94%	SCHATZ	112,28			
DAX	15.605	0,58	13.719	13,75%					
FTSE	7.013	0,63	6.461	8,54%	US LONG BOND	164,22			
NIKKEI	27.548	0,58	27.444	0,38%	US 10Y	134,19			
BRENT	73,64	-0,20	51,8	42,16%	US 5Y	124,29			
GOLD \$	1.810	0,16	1.899	-4,68%	US 2Y	110,27			

