

PDMA
DAILY MARKET SNAPSHOT
26/7/2021

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	1,180	0,22	USDJPY	110,155	-0,35	EURUSD	1,222	-3,43%	
EURGBP	0,8572	0,13	USDGBP	0,7266	-0,10	EURGBP	0,894	-4,12%	
EURJPY	129,96	-0,15	USDCHF	0,91695	-0,29	EURJPY	126,2	2,98%	
EURCHF	1,082	-0,08				EURCHF	1,081	0,07%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,560	-0,336	-0,544	-0,519	-0,194	-0,493		
USA	(0,00 / 0,25) USD	0,086	0,111	0,129	0,159		0,241		
JAPAN	- 0,10 JPY	-0,068	-0,053	-0,077	-0,064				
BANK OF ENGLAND	0,10 GBP	0,053	0,063	0,073	0,088				
SWITZERLAND	-0,75 CHF	-0,797	-0,776	-0,757	-0,720				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,192	0,684	1,236			1,876		
GREEK TREASURY			-0,106	0,658	0,781	1,010			
GERMAN TREASURY		-0,734	-0,713	-0,435	-0,179	-0,216	0,041		
JAPANESE TREAS		-0,120	-0,126	0,012	0,211	0,397	0,647		
U.K TREASURY		0,066	0,260	0,554	0,844	0,961	0,974		
ESM TREASURY		-0,577	-0,432	-0,124	0,168	0,318	0,409		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,516	-0,451	-0,362	-0,250	-0,068	0,174	0,278	0,266
USD SWAP		0,162	0,465	0,771	1,005	1,237	1,453	1,556	1,608
JPY SWAP		-0,034	-0,033	-0,034	-0,018	0,038	0,153	0,266	0,426
GBP SWAP		0,246	0,532	0,656	0,730	0,818	0,898	0,909	0,871
CHF SWAP		-0,710	-0,620	-0,477	-0,323	-0,138	0,058	0,125	0,070

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	106,02	-0,46	-1	-34	3M	100,05	-0,40
GGB 3,45%	04/24	3Y	110,29	-0,36	-1	-29			
GGB 3,375%	02/25	4Y	112,91	-0,24	-1	-31			
GGB 0%	02/26	5Y	100,60	-0,13	0	-23	6M	100,13	-0,30
GGB 3,75%	01/28	7Y	123,24	0,16	-1	-27			
GGB 0,75%	06/31	10Y	101,02	0,64	-1	-17			
GGB 1,875%	02/35	15Y	114,21	0,76	-1	-11	12M	100,22	-0,25
GGB 4%	01/37	16Y	146,07	0,82	0	-16			
GGB 4,20%	01/42	21Y	159,40	0,99	-1	-11			
GGB 1,875%	01/52	30Y	110,66	1,44	-1	-44			

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		58	-22	25	33	-9	53		
10Y		108	-11	38	45	3	74		
15Y		96	-30	7	30	-31	59		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,40	-0,30	-0,25	-0,36	-0,13	0,16	0,64	0,76	0,99

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	864	0,74	809	6,85%					
DOW JONES	35.062	0,68	30.606	14,56%		BUND	176,17		
S&P 500	4.412	1,01	3.756	17,46%		BOBL	135,17		
NASDAQ	14.837	1,04	12.888	15,12%		SCHATZ	112,3		
DAX	15.585	-0,54	13.719	13,60%					
FTSE	7.000	-0,39	6.461	8,35%		US LONG BOND	164,91		
NIKKEI	27.833	1,04	27.444	1,42%		US 10Y	134,47		
BRENT	73,34	-1,03	51,8	41,58%		US 5Y	124,44		
GOLD \$	1.810	0,44	1.899	-4,67%		US 2Y	110,29		

