

PDMA
DAILY MARKET SNAPSHOT
29/7/2021

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	1,187	0,25	USDJPY	109,795	-0,12	EURUSD	1,222	-2,80%	
EURGBP	0,8507	-0,13	USDGBP	0,7164	-0,40	EURGBP	0,894	-4,85%	
EURJPY	130,38	0,17	USDCHF	0,90825	-0,20	EURJPY	126,2	3,31%	
EURCHF	1,079	0,09				EURCHF	1,081	-0,23%	

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	-0,543	-0,523	-0,194	-0,494		
USA	(0,00 / 0,25) USD	0,090	0,110	0,130	0,159		0,239		
JAPAN	- 0,10 JPY	-0,064	-0,050	-0,096	-0,070				
BANK OF ENGLAND	0,10 GBP	0,054	0,063	0,074	0,086				
SWITZERLAND	-0,75 CHF	-0,796	-0,776	-0,754	-0,717				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,209	0,727	1,248			1,895		
GREEK TREASURY			-0,135	0,615	0,749	0,980			
GERMAN TREASURY		-0,760	-0,738	-0,452	-0,183	-0,223	0,033		
JAPANESE TREAS		-0,126	-0,123	0,021	0,215	0,396	0,642		
U.K TREASURY		0,090	0,285	0,575	0,871	0,985	0,995		
ESM TREASURY		-0,578	-0,431	-0,119	0,175	0,329	0,421		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,519	-0,449	-0,355	-0,241	-0,057	0,186	0,292	0,280
USD SWAP		0,161	0,496	0,813	1,041	1,269	1,487	1,592	1,645
JPY SWAP		-0,035	-0,029	-0,030	-0,013	0,043	0,159	0,272	0,440
GBP SWAP		0,245	0,556	0,688	0,767	0,855	0,937	0,950	0,914
CHF SWAP		-0,707	-0,603	-0,465	-0,305	-0,110	0,083	0,150	0,095

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	105,97	-0,47	-1	-35		3M	100,04	-0,39	
GGB 3,45%	04/24	3Y	110,28	-0,38	-1	-30					
GGB 3,375%	02/25	4Y	112,94	-0,26	-1	-33					
GGB 0%	02/26	5Y	100,73	-0,16	-1	-26		6M	100,12	-0,28	
GGB 3,75%	01/28	7Y	123,41	0,13	-1	-30					
GGB 0,75%	06/31	10Y	101,42	0,60	-1	-21					
GGB 1,875%	02/35	15Y	114,61	0,73	-1	-14		12M	100,22	-0,26	
GGB 4%	01/37	16Y	146,57	0,79	-1	-19					
GGB 4,20%	01/42	21Y	160,11	0,96	-1	-14					
GGB 1,875%	01/52	30Y	111,67	1,40	-1	-48					

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	23	31	-11	35		
10Y		105	-14	33	42	-2	69		
15Y		93	-33	1	26	-34	55		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,39	-0,28	-0,26	-0,38	-0,16	0,13	0,60	0,73	0,96

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	882	0,43	809	9,00%					
DOW JONES	34.931	-0,36	30.606	14,13%		BUND	176,5		
S&P 500	4.401	-0,02	3.756	17,16%		BOBL	135,36		
NASDAQ	14.763	0,70	12.888	14,54%		SCHATZ	112,355		
DAX	15.594	0,15	13.719	13,67%					
FTSE	7.056	0,55	6.461	9,21%		US LONG BOND	164,66		
NIKKEI	27.782	0,73	27.444	1,23%		US 10Y	134,38		
BRENT	75,53	1,06	51,8	45,81%		US 5Y	124,33		
GOLD \$	1.818	0,58	1.899	-4,27%		US 2Y	110,29		

