

PDMA
DAILY MARKET SNAPSHOT
30/7/2021

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	1,190	0,10	USDJPY	109,595	0,09	EURUSD	1,222	-2,60%	
EURGBP	0,8517	0,03	USDGBP	0,71575	-0,07	EURGBP	0,894	-4,73%	
EURJPY	130,41	0,19	USDCHF	0,90515	-0,12	EURJPY	126,2	3,33%	
EURCHF	1,077	0,00				EURCHF	1,081	-0,37%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,558	-0,336	-0,544	-0,524	-0,194	-0,502	
USA	(0,00 / 0,25)	USD	0,092	0,107	0,129	0,154		0,237	
JAPAN	- 0,10	JPY	-0,065	-0,046	-0,096	-0,063			
BANK OF ENGLAND	0,10	GBP	0,053	0,062	0,075	0,086			
SWITZERLAND	-0,75	CHF	-0,801	-0,777	-0,758	-0,720			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,194	0,706	1,244			1,897		
GREEK TREASURY			-0,142	0,614	0,743	0,967			
GERMAN TREASURY		-0,755	-0,731	-0,447	-0,179	-0,218	0,034		
JAPANESE TREAS		-0,116	-0,121	0,022	0,210	0,394	0,641		
U.K TREASURY		0,064	0,271	0,569	0,868	0,980	0,990		
ESM TREASURY		-0,583	-0,435	-0,123	0,170	0,325	0,415		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,520	-0,449	-0,354	-0,241	-0,058	0,183	0,287	0,273
USD SWAP		0,152	0,476	0,797	1,036	1,273	1,498	1,606	1,661
JPY SWAP		-0,035	-0,029	-0,028	-0,011	0,043	0,159	0,273	0,439
GBP SWAP		0,245	0,543	0,667	0,745	0,834	0,918	0,932	0,895
CHF SWAP		-0,707	-0,605	-0,470	-0,313	-0,118	0,075	0,144	0,088

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	105,96	-0,47	0	-35		3M	100,04	-0,40	
GGB 3,45%	04/24	3Y	110,28	-0,38	0	-31					
GGB 3,375%	02/25	4Y	112,93	-0,26	0	-34					
GGB 0%	02/26	5Y	100,77	-0,17	0	-26		6M	100,13	-0,31	
GGB 3,75%	01/28	7Y	123,45	0,12	0	-30					
GGB 0,75%	06/31	10Y	101,43	0,60	0	-21					
GGB 1,875%	02/35	15Y	114,70	0,73	0	-15		12M	100,25	-0,29	
GGB 4%	01/37	16Y	146,69	0,79	-1	-20					
GGB 4,20%	01/42	21Y	160,38	0,95	-1	-15					
GGB 1,875%	01/52	30Y	111,84	1,40	0	-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		56	-24	22	31	-12	35		
10Y		105	-14	32	42	-3	69		
15Y		92	-34	0	25	-36	55		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,40	-0,31	-0,29	-0,38	-0,17	0,12	0,60	0,73	0,95

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	883	0,04	809	9,16%					
DOW JONES	35.085	0,44	30.606	14,63%	BUND	176,36			
S&P 500	4.419	0,42	3.756	17,65%	BOBL	135,28			
NASDAQ	14.778	0,11	12.888	14,66%	SCHATZ	112,35			
DAX	15.509	-0,84	13.719	13,05%					
FTSE	7.019	-0,84	6.461	8,64%	US LONG BOND	164,53			
NIKKEI	27.284	-1,80	27.444	-0,59%	US 10Y	134,42			
BRENT	75,89	-0,21	51,8	46,51%	US 5Y	124,41			
GOLD \$	1.828	0,01	1.899	-3,70%	US 2Y	110,31			

