

PDMA
DAILY MARKET SNAPSHOT
7/9/2021

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	-0,03	USDJPY	109,975	0,11	EURUSD	1,222	-2,86%	
EURGBP	0,859	0,14	USDGBP	0,7239	0,17	EURGBP	0,894	-3,92%	
EURJPY	130,52	0,08	USDCHF	0,91455	-0,06	EURJPY	126,2	3,42%	
EURCHF	1,085	-0,08				EURCHF	1,081	0,40%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,553	-0,336	-0,548	-0,519	-0,194	-0,500		
USA	(0,00 / 0,25) USD	0,083	0,096	0,116	0,148		0,223		
JAPAN	- 0,10 JPY	-0,072	-0,053	-0,095	-0,085				
BANK OF ENGLAND	0,10 GBP	0,054	0,056	0,064	0,099				
SWITZERLAND	-0,75 CHF	-0,789	-0,768	-0,758	-0,724				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,206	0,803	1,358			1,972		
GREEK TREASURY			0,048	0,834	0,947	1,159			
GERMAN TREASURY		-0,703	-0,650	-0,343	-0,078	-0,108	0,158		
JAPANESE TREAS		-0,121	-0,098	0,043	0,242	0,427	0,664		
U.K TREASURY		0,187	0,364	0,715	0,931	1,054	1,063		
ESM TREASURY		-0,583	-0,403	-0,071	0,241	0,404	0,503		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,513	-0,423	-0,306	-0,179	0,016	0,264	0,372	0,364
USD SWAP		0,153	0,531	0,893	1,141	1,371	1,571	1,665	1,698
JPY SWAP		-0,034	-0,008	0,000	0,024	0,085	0,211	0,333	0,495
GBP SWAP		0,288	0,575	0,706	0,792	0,889	0,976	0,994	0,959
CHF SWAP		-0,703	-0,598	-0,445	-0,280	-0,070	0,125	0,203	0,150

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	105,42	-0,37	1	-26		3M	100,06	-0,38	
GGB 3,45%	04/24	3Y	109,70	-0,32	1	-24					
GGB 3,375%	02/25	4Y	112,42	-0,22	1	-30					
GGB 0%	02/26	5Y	99,87	0,03	1	-7		6M	100,27	-0,58	
GGB 3,75%	01/28	7Y	121,96	0,28	2	-15					
GGB 0,75%	06/31	10Y	99,34	0,82	2	1					
GGB 1,875%	02/35	15Y	111,80	0,93	2	6		12M	100,23	-0,31	
GGB 4%	01/37	16Y	143,29	0,96	2	-3					
GGB 4,20%	01/42	21Y	155,34	1,14	2	5					
GGB 1,875%	01/52	30Y	104,80	1,67	2	-21					

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		68	-12	38	49	4	46		
10Y		116	-3	48	60	10	82		
15Y		103	-24	14	40	-26	66		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,38	-0,58	-0,31	-0,32	0,03	0,28	0,82	0,93	1,14
									30Y 1,67

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	913	-0,30	809	12,84%					
DOW JONES	35.369	-0,21	30.606	15,56%		BUND	174,77		
S&P 500	4.535	-0,03	3.756	20,75%		BOBL	134,78		
NASDAQ	15.364	0,21	12.888	19,21%		SCHATZ	112,235		
DAX	15.876	-0,35	13.719	15,73%					
FTSE	7.166	-0,30	6.461	10,92%		US LONG BOND	163,63		
NIKKEI	29.916	0,86	27.444	9,01%		US 10Y	133,72		
BRENT	72,51	0,40	51,8	39,98%		US 5Y	124,09		
GOLD \$	1.815	-0,43	1.899	-4,38%		US 2Y	110,34		

