

PDMA
DAILY MARKET SNAPSHOT
7/12/2021

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	1,129	0,04	USDJPY	113,67	0,17	EURUSD	1,222	-7,59%	
EURGBP	0,8505	-0,04	USDGBP	0,7533	-0,08	EURGBP	0,894	-4,87%	
EURJPY	128,33	0,21	USDCHF	0,92365	-0,20	EURJPY	126,2	1,69%	
EURCHF	1,043	-0,15				EURCHF	1,081	-3,54%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,569	-0,336	-0,563	-0,537	-0,194	-0,500	
USA	(0,00 / 0,25)	USD	0,104	0,140	0,188	0,271		0,462	
JAPAN	- 0,10	JPY	-0,072	-0,060	-0,074	-0,050			
BANK OF ENGLAND	0,10	GBP	0,066	0,080	0,091	0,285			
SWITZERLAND	-0,75	CHF	-0,803	-0,791	-0,778	-0,729			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,657	1,221	1,443			1,774		
GREEK TREASURY			0,475	1,262	1,376	1,142			
GERMAN TREASURY		-0,706	-0,598	-0,363	-0,194	-0,249	-0,069		
JAPANESE TREAS		-0,108	-0,089	0,056	0,266	0,466	0,675		
U.K TREASURY		0,493	0,602	0,763	0,929	0,948	0,854		
ESM TREASURY		-0,562	-0,317	-0,032	0,224	0,313	0,312		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,489	-0,237	-0,120	-0,029	0,122	0,281	0,308	0,211
USD SWAP		0,436	1,152	1,344	1,448	1,539	1,642	1,682	1,645
JPY SWAP		-0,016	0,006	0,021	0,037	0,095	0,227	0,333	0,500
GBP SWAP		0,679	1,115	1,115	1,066	1,021	0,973	0,931	0,853
CHF SWAP		-0,698	-0,439	-0,281	-0,143	0,010	0,122	0,133	-0,006

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	104,40	-0,34	0	-22		3M	100,06	-0,37	
GGB 3,45%	04/24	3Y	108,52	-0,22	0	-14					
GGB 3,375%	02/25	4Y	110,77	-0,01	0	-8					
GGB 0%	02/26	5Y	98,14	0,45	1	35		6M	100,18	-0,36	
GGB 3,75%	01/28	7Y	118,77	0,63	1	20					
GGB 0,75%	06/31	10Y	95,59	1,24	0	43					
GGB 1,875%	02/35	15Y	106,26	1,35	1	48		12M	100,17	-0,33	
GGB 4%	01/37	16Y	142,36	0,98	1	-1					
GGB 4,20%	01/42	21Y	155,40	1,11	1	2					
GGB 1,875%	01/52	30Y	99,57	1,89	1	1					

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		107	27	77	87	27	87		
10Y		163	44	91	98	34	127		
15Y		157	31	59	81	8	113		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,37	-0,36	-0,33	-0,22	0,45	0,63	1,24	1,35	1,11

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	878	-0,10	809	8,57%					
DOW JONES	35.227	1,87	30.606	15,10%	BUND	172,4			
S&P 500	4.592	1,17	3.756	22,25%	BOBL	135,36			
NASDAQ	15.225	0,93	12.888	18,13%	SCHATZ	112,29			
DAX	15.599	1,42	13.719	13,71%					
FTSE	7.296	0,88	6.461	12,94%	US LONG BOND	163,78			
NIKKEI	28.456	1,89	27.444	3,69%	US 10Y	131,30			
BRENT	74,23	1,57	51,8	43,30%	US 5Y	121,48			
GOLD \$	1.783	0,23	1.899	-6,11%	US 2Y	109,45			

