

PDMA
DAILY MARKET SNAPSHOT
7/7/2021

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	1,182	-0,06	USDJPY	110,755	0,12	EURUSD	1,222	-3,28%	
EURGBP	0,8567	0,01	USDGBP	0,72495	0,06	EURGBP	0,894	-4,17%	
EURJPY	130,88	0,07	USDCHF	0,92375	-0,08	EURJPY	126,2	3,70%	
EURCHF	1,092	-0,14				EURCHF	1,081	0,98%	

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	-0,542	-0,513	-0,194	-0,488	
USA	(0,00 / 0,25)	USD	0,104	0,120	0,138	0,163		0,241	
JAPAN	- 0,10	JPY	-0,064	-0,042	-0,076	-0,066			
BANK OF ENGLAND	0,10	GBP	0,055	0,068	0,079	0,105			
SWITZERLAND	-0,75	CHF	-0,806	-0,779	-0,753	-0,712			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,224	0,801	1,336			1,961	
GREEK TREASURY				-0,028	0,736	0,866	1,089		
GERMAN TREASURY			-0,676	-0,583	-0,282	-0,029	-0,056	0,205	
JAPANESE TREAS			-0,111	-0,097	0,034	0,229	0,415	0,673	
U.K TREASURY			0,050	0,270	0,625	0,979	1,127	1,160	
ESM TREASURY			-0,550	-0,352	-0,012	0,285	0,444	0,548	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,506	-0,418	-0,298	-0,166	0,032	0,287	0,400
USD SWAP			0,172	0,532	0,875	1,101	1,311	1,508	1,643
JPY SWAP			-0,029	-0,019	-0,016	0,003	0,060	0,189	0,310
GBP SWAP			0,235	0,501	0,659	0,762	0,880	0,991	1,027
CHF SWAP			-0,695	-0,583	-0,423	-0,254	-0,050	0,175	0,253

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	106,10	-0,39	-1	-27	3M	100,06	-0,32
GGB 3,45%	04/24	3Y	110,29	-0,30	-1	-22			
GGB 3,375%	02/25	4Y	112,81	-0,16	0	-24			
GGB 0%	02/26	5Y	100,24	-0,05	-1	-15	6M	100,14	-0,28
GGB 3,75%	01/28	7Y	122,84	0,24	-2	-19			
GGB 0,75%	06/31	10Y	100,29	0,72	-3	-9			
GGB 1,875%	02/35	15Y	113,10	0,85	-3	-3	12M	100,24	-0,26
GGB 4%	01/37	16Y	144,78	0,90	-2	-8			
GGB 4,20%	01/42	21Y	157,59	1,07	-3	-3			
GGB 1,875%	01/52	30Y	108,44	1,53	-3	25			

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		53	-27	25	35	-8	51		
10Y		100	-19	39	43	-1	67		
15Y		90	-37	1	28	-33	54		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,32	-0,28	-0,26	-0,30	-0,05	0,24	0,72	0,85	1,07

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	882	0,36	809	8,99%					
DOW JONES	34.577	-0,60	30.606	12,97%		BUND	173,83		
S&P 500	4.344	-0,20	3.756	15,64%		BOBL	134,44		
NASDAQ	14.664	0,17	12.888	13,77%		SCHATZ	112,18		
DAX	15.644	0,86	13.719	14,04%					
FTSE	7.138	0,52	6.461	10,49%		US LONG BOND	162,91		
NIKKEI	28.367	-0,96	27.444	3,36%		US 10Y	133,44		
BRENT	75,10	0,76	51,8	44,98%		US 5Y	123,80		
GOLD \$	1.804	0,41	1.899	-4,96%		US 2Y	110,22		

