

PDMA
DAILY MARKET SNAPSHOT
14/7/2021

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	1,180	0,20	USDJPY	110,48	-0,13	EURUSD	1,222	-3,42%	
EURGBP	0,8504	-0,25	USDGBP	0,7208	-0,43	EURGBP	0,894	-4,88%	
EURJPY	130,37	0,06	USDCHF	0,91955	0,09	EURJPY	126,2	3,30%	
EURCHF	1,085	0,28				EURCHF	1,081	0,37%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,560	-0,336	-0,546	-0,513	-0,194	-0,490		
USA	(0,00 / 0,25) USD	0,096	0,116	0,133	0,154		0,245		
JAPAN	- 0,10 JPY	-0,077	-0,053	-0,077	-0,069				
BANK OF ENGLAND	0,10 GBP	0,051	0,063	0,077	0,104				
SWITZERLAND	-0,75 CHF	-0,803	-0,782	-0,755	-0,713				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,245	0,832	1,393			2,017		
GREEK TREASURY			-0,065	0,713	0,861	1,079			
GERMAN TREASURY		-0,670	-0,602	-0,294	-0,033	-0,059	0,206		
JAPANESE TREAS		-0,122	-0,121	0,019	0,215	0,402	0,669		
U.K TREASURY		0,110	0,328	0,671	0,996	1,131	1,160		
ESM TREASURY		-0,545	-0,353	-0,012	0,280	0,445	0,545		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,503	-0,409	-0,296	-0,164	0,035	0,291	0,403	0,396
USD SWAP		0,170	0,562	0,915	1,157	1,388	1,596	1,693	1,743
JPY SWAP		-0,031	-0,026	-0,028	-0,009	0,048	0,168	0,284	0,454
GBP SWAP		0,247	0,568	0,722	0,820	0,930	1,033	1,059	1,036
CHF SWAP		-0,707	-0,585	-0,413	-0,242	-0,033	0,175	0,248	0,213

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	-0,43	0	-31	3M	100,06	-0,35
GGB 3,45%	04/24	3Y	110,32	-0,33	0	-25			
GGB 3,375%	02/25	4Y	112,87	-0,20	0	-27			
GGB 0%	02/26	5Y	100,41	-0,09	-1	-19	6M	100,13	-0,29
GGB 3,75%	01/28	7Y	123,00	0,21	-1	-22			
GGB 0,75%	06/31	10Y	100,49	0,70	-1	-11			
GGB 1,875%	02/35	15Y	113,14	0,84	-1	-3	12M	100,24	-0,26
GGB 4%	01/37	16Y	144,83	0,90	-1	-9			
GGB 4,20%	01/42	21Y	157,78	1,06	-1	-4			
GGB 1,875%	01/52	30Y	108,97	1,51	-1	-37			

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		51	-29	21	33	-12	47		
10Y		99	-20	37	41	-2	66		
15Y		89	-37	0	27	-33	54		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,35	-0,29	-0,26	-0,33	-0,09	0,21	0,70	0,84	1,06

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	867	-0,34	809	7,14%					
DOW JONES	34.889	-0,31	30.606	13,99%		BUND	174,02		
S&P 500	4.369	-0,35	3.756	16,32%		BOBL	134,51		
NASDAQ	14.678	-0,38	12.888	13,88%		SCHATZ	112,165		
DAX	15.761	-0,18	13.719	14,89%					
FTSE	7.084	-0,57	6.461	9,65%		US LONG BOND	161,78		
NIKKEI	28.608	-0,38	27.444	4,24%		US 10Y	133,13		
BRENT	76,06	-0,56	51,8	46,83%		US 5Y	123,66		
GOLD \$	1.816	0,43	1.899	-4,38%		US 2Y	110,18		

