

PDMA
DAILY MARKET SNAPSHOT
15/7/2021

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	1,184	0,06	USDJPY	109,775	-0,16	EURUSD	1,222	-3,05%	
EURGBP	0,8561	0,24	USDGBP	0,7228	0,17	EURGBP	0,894	-4,24%	
EURJPY	130,02	-0,09	USDCHF	0,91245	-0,20	EURJPY	126,2	3,02%	
EURCHF	1,081	-0,14				EURCHF	1,081	-0,02%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,559	-0,336	-0,546	-0,513	-0,194	-0,488	
USA	(0,00 / 0,25)	USD	0,093	0,122	0,126	0,152		0,243	
JAPAN	- 0,10	JPY	-0,079	-0,058	-0,082	-0,070			
BANK OF ENGLAND	0,10	GBP	0,050	0,062	0,078	0,096			
SWITZERLAND	-0,75	CHF	-0,801	-0,780	-0,755	-0,713			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,217	0,770	1,314			1,935		
GREEK TREASURY			-0,089	0,697	0,847	1,067			
GERMAN TREASURY		-0,679	-0,627	-0,338	-0,082	-0,112	0,150		
JAPANESE TREAS		-0,123	-0,124	0,014	0,206	0,385	0,637		
U.K TREASURY		0,080	0,283	0,595	0,911	1,042	1,070		
ESM TREASURY		-0,550	-0,374	-0,049	0,238	0,398	0,495		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,504	-0,421	-0,315	-0,192	-0,002	0,247	0,356	0,347
USD SWAP		0,160	0,522	0,857	1,087	1,310	1,514	1,611	1,662
JPY SWAP		-0,035	-0,031	-0,035	-0,019	0,033	0,146	0,255	0,421
GBP SWAP		0,242	0,550	0,678	0,760	0,859	0,952	0,974	0,953
CHF SWAP		-0,705	-0,598	-0,433	-0,272	-0,073	0,135	0,210	0,171

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	106,09	-0,45	-1	-33		3M	100,05	-0,35	
GGB 3,45%	04/24	3Y	110,34	-0,35	-1	-27					
GGB 3,375%	02/25	4Y	112,89	-0,21	-1	-29					
GGB 0%	02/26	5Y	100,52	-0,11	-1	-21		6M	100,13	-0,28	
GGB 3,75%	01/28	7Y	123,08	0,19	-1	-23					
GGB 0,75%	06/31	10Y	100,64	0,68	-1	-13					
GGB 1,875%	02/35	15Y	113,33	0,83	-1	-5		12M	100,23	-0,25	
GGB 4%	01/37	16Y	145,04	0,88	-1	-10					
GGB 4,20%	01/42	21Y	158,04	1,04	-1	-5					
GGB 1,875%	01/52	30Y	109,31	1,49	-1	-39					

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	31	-13	46		
10Y		102	-17	39	42	-2	69		
15Y		93	-33	2	28	-32	57		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,35	-0,28	-0,25	-0,35	-0,11	0,19	0,68	0,83	1,04

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	866	-0,58	809	7,05%					
DOW JONES	34.933	0,13	30.606	14,14%	BUND	174,75			
S&P 500	4.374	0,12	3.756	16,46%	BOBL	134,68			
NASDAQ	14.645	-0,22	12.888	13,63%	SCHATZ	112,19			
DAX	15.673	-0,74	13.719	14,24%					
FTSE	7.090	-0,02	6.461	9,74%	US LONG BOND	163,53			
NIKKEI	28.279	-1,15	27.444	3,04%	US 10Y	133,77			
BRENT	74,24	-0,70	51,8	43,32%	US 5Y	123,98			
GOLD \$	1.833	0,29	1.899	-3,47%	US 2Y	110,23			

