

PDMA
DAILY MARKET SNAPSHOT
16/7/2021

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	-0,10	USDJPY	110,13	0,25	EURUSD	1,222	-3,41%	
EURGBP	0,8547	0,06	USDGBP	0,7242	0,14	EURGBP	0,894	-4,40%	
EURJPY	129,96	0,17	USDCHF	0,91995	0,23	EURJPY	126,2	2,98%	
EURCHF	1,086	0,15				EURCHF	1,081	0,42%	

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	0,091	0,116	0,126	0,151		0,243		
JAPAN	- 0,10 JPY	-0,076	-0,057	-0,083	-0,070				
BANK OF ENGLAND	0,10 GBP	0,052	0,064	0,080	0,095				
SWITZERLAND	-0,75 CHF	-0,801	-0,781	-0,754	-0,714				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,230	0,793	1,320			1,947		
GREEK TREASURY			-0,093	0,694	0,835	1,058			
GERMAN TREASURY		-0,680	-0,630	-0,345	-0,090	-0,121	0,140		
JAPANESE TREAS		-0,124	-0,116	0,025	0,218	0,399	0,645		
U.K TREASURY		0,131	0,343	0,639	0,959	1,094	1,125		
ESM TREASURY		-0,551	-0,376	-0,055	0,232	0,392	0,488		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,503	-0,418	-0,315	-0,195	-0,007	0,241	0,349	0,340
USD SWAP		0,165	0,544	0,872	1,094	1,307	1,507	1,603	1,653
JPY SWAP		-0,036	-0,031	-0,030	-0,013	0,043	0,153	0,263	0,423
GBP SWAP		0,259	0,596	0,724	0,801	0,892	0,985	1,009	0,991
CHF SWAP		-0,708	-0,594	-0,431	-0,268	-0,070	0,140	0,215	0,178

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	-0,46	-1	-34	3M	100,05	-0,37
GGB 3,45%	04/24	3Y	110,36	-0,36	-1	-28			
GGB 3,375%	02/25	4Y	112,94	-0,23	-2	-30			
GGB 0%	02/26	5Y	100,54	-0,12	-2	-21	6M	100,14	-0,30
GGB 3,75%	01/28	7Y	123,08	0,19	-1	-24			
GGB 0,75%	06/31	10Y	100,67	0,68	-1	-13			
GGB 1,875%	02/35	15Y	113,48	0,82	-2	-6	12M	100,24	-0,27
GGB 4%	01/37	16Y	145,21	0,87	-2	-11			
GGB 4,20%	01/42	21Y	158,27	1,03	-2	-6			
GGB 1,875%	01/52	30Y	109,53	1,48	-2	-40			

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	20	31	-14	48		
10Y		103	-16	39	41	-3	69		
15Y		93	-34	2	27	-34	57		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,37	-0,30	-0,27	-0,36	-0,12	0,19	0,68	0,82	1,03

STOCK MARKETS-BOND FUTURES									
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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	868	0,48	809	7,29%					
DOW JONES	34.987	0,15	30.606	14,31%		BUND	174,75		
S&P 500	4.360	-0,33	3.756	16,08%		BOBL	134,65		
NASDAQ	14.543	-0,70	12.888	12,84%		SCHATZ	112,185		
DAX	15.664	0,22	13.719	14,18%					
FTSE	7.052	0,57	6.461	9,16%		US LONG BOND	163,31		
NIKKEI	28.003	-0,98	27.444	2,04%		US 10Y	133,61		
BRENT	73,40	-0,10	51,8	41,70%		US 5Y	123,84		
GOLD \$	1.823	-0,35	1.899	-3,98%		US 2Y	110,21		

