

PDMA
DAILY MARKET SNAPSHOT
19/7/2021

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	1,177	-0,29	USDJPY	109,725	-0,32	EURUSD	1,222	-3,64%	
EURGBP	0,859	0,13	USDGBP	0,7296	0,44	EURGBP	0,894	-3,91%	
EURJPY	129,18	-0,59	USDCHF	0,92125	0,18	EURJPY	126,2	2,36%	
EURCHF	1,084	-0,12				EURCHF	1,081	0,32%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,557	-0,336	-0,548	-0,515	-0,194	-0,488	
USA	(0,00 / 0,25)	USD	0,084	0,111	0,134	0,152		0,242	
JAPAN	- 0,10	JPY	-0,077	-0,059	-0,083	-0,071			
BANK OF ENGLAND	0,10	GBP	0,053	0,064	0,077	0,099			
SWITZERLAND	-0,75	CHF	-0,803	-0,779	-0,760	-0,720			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,214	0,744	1,250			1,872	
GREEK TREASURY				-0,102	0,685	0,825	1,049		
GERMAN TREASURY			-0,684	-0,647	-0,376	-0,125	-0,159	0,099	
JAPANESE TREAS			-0,127	-0,124	0,015	0,211	0,398	0,650	
U.K TREASURY			0,104	0,312	0,599	0,917	1,053	1,085	
ESM TREASURY			-0,552	-0,390	-0,078	0,204	0,362	0,456	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,505	-0,422	-0,327	-0,212	-0,029	0,215	0,320
USD SWAP			0,161	0,509	0,821	1,034	1,238	1,432	1,573
JPY SWAP			-0,038	-0,035	-0,038	-0,024	0,029	0,138	0,245
GBP SWAP			0,272	0,596	0,708	0,776	0,858	0,948	0,951
CHF SWAP			-0,710	-0,605	-0,450	-0,293	-0,098	0,114	0,185

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	106,09	-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	-1	-30			
GGB 0%	02/26	5Y	100,58	-0,13	0	-22	6M	100,13	-0,28
GGB 3,75%	01/28	7Y	123,12	0,18	-1	-24			
GGB 0,75%	06/31	10Y	100,75	0,67	0	-14			
GGB 1,875%	02/35	15Y	113,59	0,81	0	-7	12M	100,25	-0,27
GGB 4%	01/37	16Y	145,39	0,86	-1	-12			
GGB 4,20%	01/42	21Y	158,46	1,03	-1	-6			
GGB 1,875%	01/52	30Y	109,73	1,48	-1	-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		52	-28	21	31	-14	48		
10Y		105	-14	39	42	-3	71		
15Y		95	-31	2	28	-35	59		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,37	-0,28	-0,27	-0,36	-0,13	0,18	0,67	0,81	1,03

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	850	-1,98	809	5,03%					
DOW JONES	34.688	-0,86	30.606	13,33%		BUND	175,16		
S&P 500	4.327	-0,75	3.756	15,20%		BOBL	134,74		
NASDAQ	14.427	-0,80	12.888	11,94%		SCHATZ	112,195		
DAX	15.355	-1,19	13.719	11,92%					
FTSE	6.924	-1,20	6.461	7,17%		US LONG BOND	164,59		
NIKKEI	27.653	-1,25	27.444	0,76%		US 10Y	134,05		
BRENT	71,92	-2,27	51,8	38,84%		US 5Y	124,05		
GOLD \$	1.805	-0,41	1.899	-4,95%		US 2Y	110,24		

