

PDMA
DAILY MARKET SNAPSHOT
21/7/2021

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	1,176	-0,16	USDJPY	110,14	0,26	EURUSD	1,222	-3,72%	
EURGBP	0,8638	-0,08	USDGBP	0,73435	0,07	EURGBP	0,894	-3,38%	
EURJPY	129,56	0,12	USDCHF	0,92225	0,10	EURJPY	126,2	2,66%	
EURCHF	1,085	-0,05				EURCHF	1,081	0,35%	

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	-0,548	-0,515	-0,194	-0,488	
USA	(0,00 / 0,25)	USD	0,085	0,112	0,134	0,152		0,242	
JAPAN	- 0,10	JPY	-0,076	-0,058	-0,082	-0,067			
BANK OF ENGLAND	0,10	GBP	0,052	0,064	0,075	0,099			
SWITZERLAND	-0,75	CHF	-0,803	-0,780	-0,755	-0,716			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,204	0,698	1,242			1,903	
GREEK TREASURY				-0,089	0,692	0,821	1,048		
GERMAN TREASURY			-0,711	-0,684	-0,402	-0,152	-0,188	0,073	
JAPANESE TREAS			-0,126	-0,127	0,018	0,213	0,405	0,660	
U.K TREASURY			0,104	0,296	0,581	0,881	1,005	1,032	
ESM TREASURY			-0,552	-0,400	-0,091	0,188	0,337	0,424	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,503	-0,427	-0,336	-0,222	-0,040	0,196	0,297
USD SWAP			0,171	0,468	0,773	1,004	1,232	1,445	1,603
JPY SWAP			-0,034	-0,031	-0,034	-0,019	0,034	0,145	0,255
GBP SWAP			0,252	0,544	0,669	0,749	0,847	0,933	0,951
CHF SWAP			-0,719	-0,618	-0,465	-0,305	-0,113	0,075	0,140

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	106,07	-0,46	0	-34	3M	100,05	-0,38
GGB 3,45%	04/24	3Y	110,33	-0,36	0	-28			
GGB 3,375%	02/25	4Y	112,91	-0,22	0	-30			
GGB 0%	02/26	5Y	100,53	-0,11	1	-21	6M	100,13	-0,30
GGB 3,75%	01/28	7Y	123,06	0,19	0	-24			
GGB 0,75%	06/31	10Y	100,68	0,68	0	-13			
GGB 1,875%	02/35	15Y	113,65	0,81	0	-7	12M	100,22	-0,25
GGB 4%	01/37	16Y	145,37	0,86	0	-12			
GGB 4,20%	01/42	21Y	158,48	1,03	0	-7			
GGB 1,875%	01/52	30Y	109,76	1,48	0	-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		57	-23	22	31	-14	51		
10Y		108	-11	41	43	-2	73		
15Y		97	-29	3	28	-33	60		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,38	-0,30	-0,25	-0,36	-0,11	0,19	0,68	0,81	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	850	1,32	809	5,06%					
DOW JONES	34.512	1,62	30.606	12,76%		BUND	175,72		
S&P 500	4.323	1,52	3.756	15,10%		BOBL	135,01		
NASDAQ	14.499	1,57	12.888	12,50%		SCHATZ	112,26		
DAX	15.302	0,57	13.719	11,54%					
FTSE	6.993	1,62	6.461	8,24%		US LONG BOND	164,81		
NIKKEI	27.548	0,58	27.444	0,38%		US 10Y	134,48		
BRENT	69,81	0,66	51,8	34,77%		US 5Y	124,40		
GOLD \$	1.804	-0,35	1.899	-4,98%		US 2Y	110,27		

