

PDMA
DAILY MARKET SNAPSHOT
27/7/2021

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	1,179	-0,14	USDJPY	110,105	-0,25	EURUSD	1,222	-3,52%	
EURGBP	0,855	0,09	USDGBP	0,72535	0,23	EURGBP	0,894	-4,37%	
EURJPY	129,79	-0,39	USDCHF	0,91755	0,19	EURJPY	126,2	2,84%	
EURCHF	1,081	0,05				EURCHF	1,081	0,04%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,558	-0,336	-0,544	-0,519	-0,194	-0,493	
USA	(0,00 / 0,25)	USD	0,086	0,111	0,129	0,159		0,241	
JAPAN	- 0,10	JPY	-0,068	-0,053	-0,077	-0,064			
BANK OF ENGLAND	0,10	GBP	0,053	0,063	0,073	0,088			
SWITZERLAND	-0,75	CHF	-0,797	-0,776	-0,757	-0,720			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,206	0,699	1,253			1,903		
GREEK TREASURY			-0,113	0,641	0,766	0,998			
GERMAN TREASURY		-0,741	-0,716	-0,434	-0,173	-0,209	0,047		
JAPANESE TREAS		-0,126	-0,124	0,018	0,219	0,403	0,656		
U.K TREASURY		0,074	0,269	0,554	0,841	0,955	0,964		
ESM TREASURY		-0,575	-0,427	-0,114	0,179	0,329	0,421		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,518	-0,449	-0,355	-0,241	-0,057	0,185	0,290	0,278
USD SWAP		0,163	0,476	0,791	1,024	1,255	1,473	1,578	1,631
JPY SWAP		-0,036	-0,033	-0,029	-0,010	0,048	0,165	0,284	0,453
GBP SWAP		0,248	0,539	0,663	0,739	0,827	0,906	0,916	0,875
CHF SWAP		-0,714	-0,612	-0,465	-0,305	-0,117	0,080	0,148	0,093

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	106,00	-0,46	-1	-34	3M	100,04	-0,37	
GGB 3,45%	04/24	3Y	110,30	-0,37	-1	-29				
GGB 3,375%	02/25	4Y	112,92	-0,24	-1	-32				
GGB 0%	02/26	5Y	100,62	-0,14	-1	-23	6M	100,12	-0,28	
GGB 3,75%	01/28	7Y	123,30	0,15	-1	-28				
GGB 0,75%	06/31	10Y	101,18	0,63	-1	-18				
GGB 1,875%	02/35	15Y	114,40	0,75	-1	-13	12M	100,22	-0,25	
GGB 4%	01/37	16Y	146,23	0,81	-1	-17				
GGB 4,20%	01/42	21Y	159,65	0,98	-1	-12				
GGB 1,875%	01/52	30Y	111,04	1,43	-1	-45				

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		58	-22	25	33	-10	37		
10Y		106	-13	36	43	1	72		
15Y		94	-32	5	28	-32	57		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,37	-0,28	-0,25	-0,37	-0,14	0,15	0,63	0,75	0,98	1,43

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	872	0,27	809	7,82%					
DOW JONES	35.144	0,24	30.606	14,83%	BUND	176,15			
S&P 500	4.422	0,24	3.756	17,74%	BOBL	135,21			
NASDAQ	14.841	0,03	12.888	15,15%	SCHATZ	112,315			
DAX	15.546	-0,47	13.719	13,32%					
FTSE	6.993	-0,46	6.461	8,25%	US LONG BOND	164,56			
NIKKEI	27.970	0,49	27.444	1,92%	US 10Y	134,36			
BRENT	74,68	0,24	51,8	44,17%	US 5Y	124,38			
GOLD \$	1.797	-0,02	1.899	-5,34%	US 2Y	110,30			

