

PDMA
DAILY MARKET SNAPSHOT
7/10/2021

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	1,156	0,00	USDJPY	111,465	0,03	EURUSD	1,222	-5,41%	
EURGBP	0,8507	-0,03	USDGBP	0,7361	-0,01	EURGBP	0,894	-4,85%	
EURJPY	128,82	0,03	USDCHF	0,92735	-0,01	EURJPY	126,2	2,07%	
EURCHF	1,072	-0,01				EURCHF	1,081	-0,87%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,564	-0,336	-0,551	-0,530	-0,194	-0,487		
USA	(0,00 / 0,25) USD	0,086	0,106	0,124	0,155		0,237		
JAPAN	- 0,10 JPY	-0,069	-0,040	-0,080	-0,043				
BANK OF ENGLAND	0,10 GBP	0,051	0,071	0,083	0,164				
SWITZERLAND	-0,75 CHF	-0,789	-0,759	-0,764	-0,714				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,298	0,990	1,524			2,080		
GREEK TREASURY			0,113	0,883	1,000	1,158			
GERMAN TREASURY		-0,698	-0,558	-0,188	0,070	0,048	0,299		
JAPANESE TREAS		-0,098	-0,088	0,071	0,264	0,448	0,677		
U.K TREASURY		0,465	0,686	1,072	1,291	1,415	1,427		
ESM TREASURY		-0,559	-0,298	0,082	0,401	0,562	0,666		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,499	-0,347	-0,179	-0,021	0,192	0,437	0,542	0,539
USD SWAP		0,173	0,683	1,073	1,324	1,540	1,726	1,807	1,829
JPY SWAP		-0,004	0,019	0,031	0,060	0,119	0,243	0,361	0,529
GBP SWAP		0,490	0,886	1,033	1,129	1,234	1,329	1,346	1,311
CHF SWAP		-0,679	-0,503	-0,294	-0,097	0,124	0,343	0,409	0,328

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	105,11	-0,40	0	-28	3M	100,08	-0,33
GGB 3,45%	04/24	3Y	109,18	-0,24	0	-17			
GGB 3,375%	02/25	4Y	111,85	-0,15	-1	-23			
GGB 0%	02/26	5Y	99,59	0,10	-2	0	6M	100,18	-0,38
GGB 3,75%	01/28	7Y	121,42	0,31	-3	-11			
GGB 0,75%	06/31	10Y	98,86	0,87	-3	6			
GGB 1,875%	02/35	15Y	111,02	0,99	-2	11	12M	100,21	-0,31
GGB 4%	01/37	16Y	143,11	0,96	-2	-3			
GGB 4,20%	01/42	21Y	155,08	1,14	-3	5			
GGB 1,875%	01/52	30Y	104,40	1,69	-2	-19			

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		67	-13	43	52	5	46		
10Y		107	-12	42	53	3	72		
15Y		93	-33	8	34	-31	56		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,38	-0,31	-0,24	0,10	0,31	0,87	0,99	1,14

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	884	0,83	809	9,23%					
DOW JONES	34.417	0,30	30.606	12,45%	BUND	169,69			
S&P 500	4.364	0,41	3.756	16,17%	BOBL	134,97			
NASDAQ	14.502	0,47	12.888	12,52%	SCHATZ	112,23			
DAX	15.142	1,13	13.719	10,37%					
FTSE	7.049	0,76	6.461	9,11%	US LONG BOND	159,34			
NIKKEI	27.678	0,54	27.444	0,85%	US 10Y	131,67			
BRENT	79,91	-1,44	51,8	54,27%	US 5Y	122,76			
GOLD \$	1.759	-0,18	1.899	-7,33%	US 2Y	110,01			

