

PDMA
DAILY MARKET SNAPSHOT
8/4/2021

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	1,188	0,13	USDJPY	109,555	-0,26	EURUSD	1,222	-2,73%	
EURGBP	0,8633	-0,09	USDGBP	0,72645	-0,19	EURGBP	0,894	-3,44%	
EURJPY	130,19	-0,16	USDCHF	0,92885	-0,08	EURJPY	126,2	3,16%	
EURCHF	1,104	-0,04				EURCHF	1,081	2,10%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,550	-0,336	-0,538	-0,517	-0,194	-0,496	
USA	(0,00 / 0,25)	USD	0,110	0,144	0,197	0,201		0,286	
JAPAN	- 0,10	JPY	-0,078	-0,053	-0,071	-0,044			
BANK OF ENGLAND	0,10	GBP	0,049	0,063	0,087	0,114			
SWITZERLAND	-0,75	CHF	-0,788	-0,776	-0,749	-0,707			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,149	0,856	1,660			2,350		
GREEK TREASURY			0,181	0,837	1,169	1,472			
GERMAN TREASURY		-0,707	-0,658	-0,323	-0,022	-0,021	0,237		
JAPANESE TREAS		-0,127	-0,099	0,098	0,305	0,464	0,668		
U.K TREASURY		0,072	0,369	0,789	1,153	1,297	1,334		
ESM TREASURY		-0,621	-0,541	-0,181	0,259	0,421	0,527		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,524	-0,471	-0,344	-0,191	0,029	0,302	0,428	0,453
USD SWAP		0,214	0,484	0,983	1,361	1,693	1,965	2,069	2,114
JPY SWAP		-0,043	-0,026	0,001	0,048	0,136	0,294	0,419	0,565
GBP SWAP		0,128	0,429	0,674	0,843	1,019	1,170	1,217	1,202
CHF SWAP		-0,695	-0,590	-0,420	-0,235	0,000	0,243	0,333	0,298

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	106,53	-0,12	-1	0		3M	100,06	-0,28	
GGB 3,45%	04/24	3Y	110,60	-0,11	-1	-3					
GGB 3,375%	02/25	4Y	112,72	0,06	-1	-1					
GGB 1,875%	07/26	5Y	108,97	0,17	-2	-2		6M	100,11	-0,22	
GGB 3,75%	01/28	7Y	122,27	0,42	-2	0					
GGB 0,75%	06/31	10Y	99,23	0,83	-2	2					
GGB 1,875%	02/35	15Y	109,12	1,16	-2	28		12M	100,14	-0,20	
GGB 4%	01/37	16Y	138,67	1,28	-1	29					
GGB 4,20%	01/42	21Y	148,84	1,46	-1	37					
GGB 1,875%	01/52	30Y	100,07	1,87	-2	69					

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		83	3	44	46	17	76		
10Y		115	-4	49	60	16	90		
15Y		119	-7	49	52	9	89		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,28	-0,22	-0,20	-0,11	0,17	0,42	0,83	1,16	1,46	1,87

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	881	0,51	809	8,96%					
DOW JONES	33.446	0,05	30.606	9,28%	BUND	171,82			
S&P 500	4.080	0,15	3.756	8,62%	BOBL	135,25			
NASDAQ	13.689	-0,07	12.888	6,21%	SCHATZ	112,135			
DAX	15.230	0,35	13.719	11,01%					
FTSE	6.920	0,50	6.461	7,11%	US LONG BOND	156,25			
NIKKEI	29.709	-0,07	27.444	8,25%	US 10Y	131,80			
BRENT	62,91	-0,40	51,8	21,45%	US 5Y	123,81			
GOLD \$	1.745	0,41	1.899	-8,10%	US 2Y	110,39			

