

PDMA
DAILY MARKET SNAPSHOT
8/6/2021

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	1,217	-0,15	USDJPY	109,545	0,27	EURUSD	1,222	-0,36%	
EURGBP	0,8608	0,13	USDGBP	0,70725	0,26	EURGBP	0,894	-3,71%	
EURJPY	133,35	0,12	USDCHF	0,8969	-0,07	EURJPY	126,2	5,66%	
EURCHF	1,092	-0,22				EURCHF	1,081	0,99%	

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	-0,546	-0,513	-0,194	-0,486	
USA	(0,00 / 0,25)	USD	0,081	0,118	0,128	0,165		0,246	
JAPAN	- 0,10	JPY	-0,075	-0,048	-0,096	-0,059			
BANK OF ENGLAND	0,10	GBP	0,053	0,065	0,078	0,105			
SWITZERLAND	-0,75	CHF	-0,802	-0,779	-0,747	-0,707			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,155	0,787	1,559			2,235	
GREEK TREASURY				0,120	0,832	1,079	1,309		
GERMAN TREASURY			-0,663	-0,585	-0,203	0,100	0,089	0,347	
JAPANESE TREAS			-0,118	-0,096	0,078	0,277	0,451	0,686	
U.K TREASURY			0,089	0,361	0,803	1,173	1,315	1,344	
ESM TREASURY			-0,549	-0,307	0,088	0,373	0,538	0,651	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,507	-0,414	-0,267	-0,108	0,116	0,380	0,498
USD SWAP			0,144	0,420	0,860	1,213	1,531	1,796	1,947
JPY SWAP			-0,051	-0,025	0,000	0,039	0,116	0,261	0,381
GBP SWAP			0,141	0,476	0,707	0,871	1,046	1,192	1,236
CHF SWAP			-0,699	-0,569	-0,384	-0,198	0,038	0,275	0,360

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	106,31	-0,33	0	-21	3M	100,08	-0,30
GGB 3,45%	04/24	3Y	110,32	-0,21	0	-13			
GGB 3,375%	02/25	4Y	112,66	-0,06	0	-13			
GGB 0%	02/26	5Y	99,49	0,11	0	1	6M	100,14	-0,29
GGB 3,75%	01/28	7Y	122,10	0,37	0	-5			
GGB 0,75%	06/31	10Y	99,30	0,82	0	1			
GGB 1,875%	02/35	15Y	110,22	1,07	0	19	12M	100,19	-0,25
GGB 4%	01/37	16Y	140,68	1,14	0	16			
GGB 4,20%	01/42	21Y	152,27	1,30	0	21			
GGB 1,875%	01/52	30Y	102,29	1,78	0	50			

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		69	-11	35	38	-3	62		
10Y		103	-16	35	36	-9	66		
15Y		98	-28	26	30	-29	62		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,30	-0,29	-0,25	-0,21	0,11	0,37	0,82	1,07	1,30

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	905	0,32	809	11,85%					
DOW JONES	34.630	-0,36	30.606	13,15%		BUND	170,2		
S&P 500	4.227	-0,08	3.756	12,53%		BOBL	134,88		
NASDAQ	13.882	0,49	12.888	7,71%		SCHATZ	112,02		
DAX	15.712	0,22	13.719	14,53%					
FTSE	7.103	0,36	6.461	9,94%		US LONG BOND	159,00		
NIKKEI	28.964	-0,19	27.444	5,54%		US 10Y	133,11		
BRENT	71,21	-0,39	51,8	37,47%		US 5Y	124,45		
GOLD \$	1.892	-0,39	1.899	-0,36%		US 2Y	110,42		

