

PDMA
DAILY MARKET SNAPSHOT
8/7/2021

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	1,183	0,30	USDJPY	109,925	-0,62	EURUSD	1,222	-3,21%	
EURGBP	0,8578	0,40	USDGBP	0,72545	0,11	EURGBP	0,894	-4,05%	
EURJPY	129,99	-0,34	USDCHF	0,91745	-0,88	EURJPY	126,2	3,00%	
EURCHF	1,085	-0,60				EURCHF	1,081	0,36%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,554	-0,336	-0,547	-0,511	-0,194	-0,491		
USA	(0,00 / 0,25) USD	0,102	0,116	0,135	0,166		0,242		
JAPAN	- 0,10 JPY	-0,063	-0,042	-0,075	-0,067				
BANK OF ENGLAND	0,10 GBP	0,057	0,067	0,078	0,100				
SWITZERLAND	-0,75 CHF	-0,805	-0,779	-0,758	-0,716				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,204	0,748	1,266			1,885		
GREEK TREASURY			-0,056	0,729	0,846	1,070			
GERMAN TREASURY		-0,687	-0,617	-0,328	-0,078	-0,105	0,155		
JAPANESE TREAS		-0,113	-0,117	0,026	0,218	0,406	0,659		
U.K TREASURY		0,054	0,227	0,565	0,906	1,052	1,082		
ESM TREASURY		-0,556	-0,380	-0,054	0,232	0,394	0,493		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,508	-0,430	-0,324	-0,198	-0,008	0,242	0,351	0,346
USD SWAP		0,162	0,496	0,823	1,044	1,253	1,448	1,541	1,584
JPY SWAP		-0,031	-0,025	-0,029	-0,016	0,033	0,154	0,270	0,435
GBP SWAP		0,224	0,477	0,613	0,710	0,822	0,927	0,957	0,939
CHF SWAP		-0,700	-0,588	-0,435	-0,283	-0,087	0,137	0,213	0,188

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	106,11	-0,41	-3	-29	3M	100,05	-0,31
GGB 3,45%	04/24	3Y	110,33	-0,32	-3	-24			
GGB 3,375%	02/25	4Y	112,86	-0,18	-2	-26			
GGB 0%	02/26	5Y	100,38	-0,08	-3	-18	6M	100,14	-0,28
GGB 3,75%	01/28	7Y	122,94	0,22	-2	-21			
GGB 0,75%	06/31	10Y	100,35	0,71	-2	-10			
GGB 1,875%	02/35	15Y	113,37	0,83	-3	-5	12M	100,25	-0,27
GGB 4%	01/37	16Y	145,05	0,89	-2	-10			
GGB 4,20%	01/42	21Y	158,05	1,05	-3	-5			
GGB 1,875%	01/52	30Y	109,02	1,50	-2	22			

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		54	-26	21	33	-13	49		
10Y		104	-15	38	41	-4	69		
15Y		92	-34	-1	25	-37	55		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,31	-0,28	-0,27	-0,32	-0,08	0,22	0,71	0,83	1,05

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	866	-1,22	809	7,11%					
DOW JONES	34.682	0,30	30.606	13,32%		BUND	174,61		
S&P 500	4.358	0,34	3.756	16,03%		BOBL	134,65		
NASDAQ	14.665	0,01	12.888	13,79%		SCHATZ	112,205		
DAX	15.486	-1,32	13.719	12,88%					
FTSE	7.052	-1,39	6.461	9,15%		US LONG BOND	164,44		
NIKKEI	28.118	-0,88	27.444	2,46%		US 10Y	133,94		
BRENT	72,37	-1,44	51,8	39,71%		US 5Y	124,08		
GOLD \$	1.811	0,39	1.899	-4,63%		US 2Y	110,27		

