

PDMA
DAILY MARKET SNAPSHOT
8/11/2021

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	1,157	0,03	USDJPY	113,455	0,05	EURUSD	1,222	-5,30%	
EURGBP	0,8575	0,03	USDGBP	0,74115	0,04	EURGBP	0,894	-4,09%	
EURJPY	131,27	0,05	USDCHF	0,91405	0,21	EURJPY	126,2	4,01%	
EURCHF	1,058	0,22				EURCHF	1,081	-2,17%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,567	-0,336	-0,567	-0,536	-0,194	-0,495	
USA	(0,00 / 0,25)	USD	0,089	0,112	0,143	0,221		0,358	
JAPAN	- 0,10	JPY	-0,068	-0,062	-0,084	-0,063			
BANK OF ENGLAND	0,10	GBP	0,052	0,078	0,101	0,271			
SWITZERLAND	-0,75	CHF	-0,794	-0,778	-0,776	-0,718			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,431	1,088	1,479			1,903	
GREEK TREASURY				0,342	1,095	1,169	1,212		
GERMAN TREASURY			-0,724	-0,570	-0,267	-0,080	-0,110	0,089	
JAPANESE TREAS			-0,112	-0,092	0,061	0,259	0,453	0,680	
U.K TREASURY			0,425	0,581	0,867	1,029	1,083	1,018	
ESM TREASURY			-0,535	-0,307	-0,018	0,232	0,347	0,399	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,489	-0,266	-0,146	-0,042	0,116	0,286	0,341
USD SWAP			0,283	0,889	1,178	1,355	1,505	1,639	1,690
JPY SWAP			-0,018	0,014	0,023	0,053	0,109	0,233	0,356
GBP SWAP			0,649	1,066	1,098	1,093	1,101	1,097	1,065
CHF SWAP			-0,673	-0,411	-0,221	-0,064	0,115	0,267	0,307

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	104,66	-0,30	0	-18	3M	100,14	-0,57
GGB 3,45%	04/24	3Y	108,51	-0,10	-1	-2			
GGB 3,375%	02/25	4Y	110,73	0,08	-1	1			
GGB 0%	02/26	5Y	98,70	0,31	0	21	6M	100,13	-0,34
GGB 3,75%	01/28	7Y	119,49	0,55	0	13			
GGB 0,75%	06/31	10Y	97,06	1,07	0	26			
GGB 1,875%	02/35	15Y	108,83	1,15	1	27	12M	100,17	-0,29
GGB 4%	01/37	16Y	141,12	1,06	1	7			
GGB 4,20%	01/42	21Y	153,90	1,19	1	9			
GGB 1,875%	01/52	30Y	102,19	1,78	0	-10			

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		91	11	63	72	22	72		
10Y		136	17	68	77	20	102		
15Y		125	-1	35	55	-12	84		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,57	-0,34	-0,29	-0,10	0,31	0,55	1,07	1,15	1,19

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	908	0,10	809	12,21%					
DOW JONES	36.328	0,56	30.606	18,69%		BUND	170,76		
S&P 500	4.698	0,37	3.756	25,07%		BOBL	135,03		
NASDAQ	15.972	0,20	12.888	23,92%		SCHATZ	112,255		
DAX	16.044	-0,07	13.719	16,95%					
FTSE	7.300	-0,05	6.461	12,99%		US LONG BOND	162,34		
NIKKEI	29.507	-0,35	27.444	7,52%		US 10Y	131,53		
BRENT	83,69	1,15	51,8	61,56%		US 5Y	122,27		
GOLD \$	1.815	-0,21	1.899	-4,43%		US 2Y	109,77		

