

PDMA
DAILY MARKET SNAPSHOT
8/12/2021

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	1,128	0,16	USDJPY	113,525	-0,05	EURUSD	1,222	-7,63%	
EURGBP	0,8522	0,18	USDGBP	0,7552	0,01	EURGBP	0,894	-4,67%	
EURJPY	128,11	0,12	USDCHF	0,92475	-0,02	EURJPY	126,2	1,51%	
EURCHF	1,043	0,14				EURCHF	1,081	-3,47%	

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	-0,562	-0,543	-0,194	-0,499		
USA	(0,00 / 0,25) USD	0,103	0,145	0,190	0,276		0,466		
JAPAN	- 0,10 JPY	-0,062	-0,061	-0,075	-0,052				
BANK OF ENGLAND	0,10 GBP	0,059	0,065	0,084	0,264				
SWITZERLAND	-0,75 CHF	-0,804	-0,791	-0,778	-0,731				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,682	1,235	1,455			1,779		
GREEK TREASURY			0,453	1,268	1,355	1,131			
GERMAN TREASURY		-0,699	-0,604	-0,375	-0,216	-0,272	-0,099		
JAPANESE TREAS		-0,107	-0,089	0,050	0,260	0,459	0,673		
U.K TREASURY		0,465	0,576	0,736	0,893	0,909	0,809		
ESM TREASURY		-0,560	-0,323	-0,051	0,200	0,285	0,285		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,486	-0,238	-0,125	-0,042	0,102	0,257	0,283	0,187
USD SWAP		0,450	1,167	1,358	1,462	1,552	1,648	1,684	1,642
JPY SWAP		-0,018	0,006	0,017	0,038	0,096	0,219	0,341	0,517
GBP SWAP		0,684	1,105	1,108	1,050	0,993	0,937	0,889	0,808
CHF SWAP		-0,695	-0,448	-0,290	-0,162	-0,015	0,084	0,087	-0,063

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	104,41	-0,35	-1	-23	3M	100,06	-0,38
GGB 3,45%	04/24	3Y	108,52	-0,23	-1	-15			
GGB 3,375%	02/25	4Y	110,73	0,00	0	-7			
GGB 0%	02/26	5Y	98,22	0,43	0	34	6M	100,11	-0,34
GGB 3,75%	01/28	7Y	118,79	0,62	1	20			
GGB 0,75%	06/31	10Y	95,52	1,25	1	44			
GGB 1,875%	02/35	15Y	106,55	1,33	1	45	12M	100,18	-0,36
GGB 4%	01/37	16Y	142,68	0,96	0	-3			
GGB 4,20%	01/42	21Y	155,52	1,11	1	2			
GGB 1,875%	01/52	30Y	100,36	1,86	1	-2			

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		106	26	75	84	23	86		
10Y		164	45	93	100	32	129		
15Y		157	31	59	82	3	113		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,38	-0,34	-0,36	-0,23	0,43	0,62	1,25	1,33	1,11
									1,86

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	895	0,36	809	10,64%					
DOW JONES	35.719	1,40	30.606	16,71%		BUND	172,59		
S&P 500	4.687	2,07	3.756	24,78%		BOBL	135,4		
NASDAQ	15.687	3,03	12.888	21,71%		SCHATZ	112,27		
DAX	15.789	-0,16	13.719	15,09%					
FTSE	7.370	0,40	6.461	14,07%		US LONG BOND	163,84		
NIKKEI	28.861	1,42	27.444	5,16%		US 10Y	131,19		
BRENT	75,24	-0,27	51,8	45,25%		US 5Y	121,39		
GOLD \$	1.789	0,30	1.899	-5,75%		US 2Y	109,41		

