

PDMA
DAILY MARKET SNAPSHOT
8/10/2021

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	1,155	-0,05	USDJPY	111,97	0,30	EURUSD	1,222	-5,50%	
EURGBP	0,8497	0,14	USDGBP	0,7359	0,19	EURGBP	0,894	-4,96%	
EURJPY	129,28	0,25	USDCHF	0,93005	0,12	EURJPY	126,2	2,44%	
EURCHF	1,074	0,05				EURCHF	1,081	-0,67%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,564	-0,336	-0,551	-0,530	-0,194	-0,487	
USA	(0,00 / 0,25)	USD	0,087	0,109	0,124	0,156		0,241	
JAPAN	- 0,10	JPY	-0,068	-0,040	-0,080	-0,042			
BANK OF ENGLAND	0,10	GBP	0,058	0,082	0,100	0,186			
SWITZERLAND	-0,75	CHF	-0,784	-0,758	-0,764	-0,714			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,318	1,043	1,593			2,145		
GREEK TREASURY			0,142	0,918	1,033	1,186			
GERMAN TREASURY		-0,688	-0,536	-0,157	0,096	0,074	0,324		
JAPANESE TREAS		-0,098	-0,082	0,086	0,279	0,469	0,695		
U.K TREASURY		0,507	0,733	1,117	1,338	1,461	1,471		
ESM TREASURY		-0,549	-0,273	0,112	0,431	0,594	0,694		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,496	-0,329	-0,155	0,008	0,223	0,468	0,574	0,568
USD SWAP		0,178	0,713	1,127	1,389	1,613	1,800	1,879	1,900
JPY SWAP		-0,004	0,023	0,040	0,071	0,134	0,261	0,384	0,554
GBP SWAP		0,526	0,940	1,079	1,170	1,275	1,367	1,384	1,354
CHF SWAP		-0,675	-0,491	-0,275	-0,063	0,167	0,380	0,447	0,368

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	105,08	-0,38	1	-27		3M	100,08	-0,33	
GGB 3,45%	04/24	3Y	109,10	-0,22	1	-14					
GGB 3,375%	02/25	4Y	111,74	-0,13	2	-20					
GGB 0%	02/26	5Y	99,46	0,12	2	3		6M	100,18	-0,38	
GGB 3,75%	01/28	7Y	121,18	0,35	3	-8					
GGB 0,75%	06/31	10Y	98,54	0,91	4	10					
GGB 1,875%	02/35	15Y	110,60	1,02	3	14		12M	100,21	-0,31	
GGB 4%	01/37	16Y	142,58	0,99	3	0					
GGB 4,20%	01/42	21Y	154,44	1,17	2	8					
GGB 1,875%	01/52	30Y	103,75	1,72	3	-16					

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		68	-12	44	54	6	47		
10Y		108	-12	43	53	3	73		
15Y		94	-32	9	35	-31	57		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,33	-0,38	-0,31	-0,22	0,12	0,35	0,91	1,02	1,17	1,72

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	888	-0,11	809	9,78%					
DOW JONES	34.755	0,98	30.606	13,55%	BUND	169,23			
S&P 500	4.400	0,83	3.756	17,14%	BOBL	134,82			
NASDAQ	14.654	1,05	12.888	13,70%	SCHATZ	112,21			
DAX	15.209	-0,28	13.719	10,86%					
FTSE	7.085	0,10	6.461	9,67%	US LONG BOND	158,06			
NIKKEI	28.049	1,34	27.444	2,20%	US 10Y	131,19			
BRENT	82,98	1,26	51,8	60,19%	US 5Y	122,50			
GOLD \$	1.757	0,05	1.899	-7,48%	US 2Y	109,97			

