

PDMA
DAILY MARKET SNAPSHOT
8/9/2021

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	1,182	-0,14	USDJPY	110,185	-0,09	EURUSD	1,222	-3,22%	
EURGBP	0,8595	0,06	USDGBP	0,72695	0,21	EURGBP	0,894	-3,86%	
EURJPY	130,28	-0,25	USDCHF	0,91935	-0,02	EURJPY	126,2	3,23%	
EURCHF	1,087	-0,18				EURCHF	1,081	0,55%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,555	-0,336	-0,549	-0,520	-0,194	-0,500	
USA	(0,00 / 0,25)	USD	0,083	0,096	0,115	0,149		0,220	
JAPAN	- 0,10	JPY	-0,072	-0,051	-0,095	-0,083			
BANK OF ENGLAND	0,10	GBP	0,054	0,056	0,060	0,098			
SWITZERLAND	-0,75	CHF	-0,790	-0,768	-0,758	-0,725			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,212	0,803	1,346			1,955		
GREEK TREASURY			0,113	0,896	1,018	1,217			
GERMAN TREASURY		-0,697	-0,639	-0,333	-0,072	-0,108	0,153		
JAPANESE TREAS		-0,120	-0,094	0,045	0,246	0,437	0,669		
U.K TREASURY		0,188	0,374	0,723	0,930	1,049	1,057		
ESM TREASURY		-0,578	-0,395	-0,065	0,242	0,402	0,498		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,508	-0,416	-0,297	-0,170	0,024	0,267	0,372	0,360
USD SWAP		0,155	0,540	0,893	1,138	1,363	1,562	1,654	1,686
JPY SWAP		-0,031	-0,009	-0,001	0,023	0,083	0,209	0,329	0,490
GBP SWAP		0,291	0,587	0,718	0,802	0,895	0,982	0,997	0,962
CHF SWAP		-0,694	-0,585	-0,420	-0,249	-0,038	0,170	0,248	0,185

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	105,40	-0,37	0	-25		3M	100,06	-0,37	
GGB 3,45%	04/24	3Y	109,66	-0,31	0	-23					
GGB 3,375%	02/25	4Y	112,34	-0,20	0	-28					
GGB 0%	02/26	5Y	99,72	0,06	0	-3		6M	100,16	-0,34	
GGB 3,75%	01/28	7Y	121,56	0,33	0	-9					
GGB 0,75%	06/31	10Y	98,91	0,87	0	6					
GGB 1,875%	02/35	15Y	110,95	1,00	1	12		12M	100,24	-0,31	
GGB 4%	01/37	16Y	142,65	1,00	0	1					
GGB 4,20%	01/42	21Y	154,48	1,18	0	9					
GGB 1,875%	01/52	30Y	103,91	1,71	0	-17					

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		70	-10	41	52	4	48		
10Y		120	1	50	62	12	85		
15Y		109	-17	20	46	-21	72		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,37	-0,34	-0,31	-0,31	0,06	0,33	0,87	1,00	1,18

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	896	-1,46	809	10,75%					
DOW JONES	35.100	-0,76	30.606	14,68%	BUND	171,71			
S&P 500	4.520	-0,34	3.756	20,34%	BOBL	135,43			
NASDAQ	15.374	0,07	12.888	19,29%	SCHATZ	112,225			
DAX	15.612	-1,46	13.719	13,80%					
FTSE	7.073	-1,07	6.461	9,48%	US LONG BOND	162,41			
NIKKEI	30.181	0,89	27.444	9,97%	US 10Y	133,19			
BRENT	71,84	0,21	51,8	38,69%	US 5Y	123,59			
GOLD \$	1.799	0,24	1.899	-5,27%	US 2Y	110,15			

