

PDMA
DAILY MARKET SNAPSHOT
13/8/2021

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	1,174	0,04	USDJPY	110,29	-0,13	EURUSD	1,222	-3,95%	
EURGBP	0,8501	0,06	USDGBP	0,72435	0,00	EURGBP	0,894	-4,91%	
EURJPY	129,43	-0,09	USDCHF	0,92315	-0,05	EURJPY	126,2	2,56%	
EURCHF	1,083	0,00				EURCHF	1,081	0,21%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,565	-0,336	-0,549	-0,530	-0,194	-0,498		
USA	(0,00 / 0,25) USD	0,097	0,107	0,121	0,157		0,243		
JAPAN	- 0,10 JPY	-0,074	-0,048	-0,100	-0,061				
BANK OF ENGLAND	0,10 GBP	0,053	0,063	0,069	0,095				
SWITZERLAND	-0,75 CHF	-0,800	-0,786	-0,769	-0,719				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,221	0,812	1,337			1,990		
GREEK TREASURY			-0,223	0,539	0,659	0,873			
GERMAN TREASURY		-0,743	-0,723	-0,463	-0,230	-0,263	-0,019		
JAPANESE TREAS		-0,116	-0,116	0,023	0,219	0,405	0,655		
U.K TREASURY		0,146	0,304	0,590	0,869	0,971	0,974		
ESM TREASURY		-0,600	-0,467	-0,178	0,110	0,257	0,338		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,524	-0,461	-0,372	-0,270	-0,099	0,129	0,227	0,200
USD SWAP		0,158	0,548	0,898	1,126	1,342	1,546	1,645	1,690
JPY SWAP		-0,028	-0,023	-0,021	-0,002	0,053	0,168	0,281	0,449
GBP SWAP		0,287	0,599	0,709	0,775	0,846	0,915	0,925	0,886
CHF SWAP		-0,716	-0,630	-0,493	-0,343	-0,153	0,030	0,095	0,030

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	105,90	-0,53	-1	-41	3M	100,04	-0,64
GGB 3,45%	04/24	3Y	110,27	-0,43	-1	-35			
GGB 3,375%	02/25	4Y	113,04	-0,32	0	-40			
GGB 0%	02/26	5Y	101,13	-0,25	-1	-35	6M	100,12	-0,31
GGB 3,75%	01/28	7Y	123,84	0,05	-1	-38			
GGB 0,75%	06/31	10Y	102,18	0,52	-1	-29			
GGB 1,875%	02/35	15Y	115,89	0,64	-1	-24	12M	100,24	-0,28
GGB 4%	01/37	16Y	148,16	0,70	-1	-29			
GGB 4,20%	01/42	21Y	162,65	0,85	-1	-24			
GGB 1,875%	01/52	30Y	114,28	1,30	-2	-58			

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		47	-33	17	29	-13	26		
10Y		99	-20	31	42	-1	65		
15Y		89	-37	1	28	-37	51		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,64	-0,31	-0,28	-0,43	-0,25	0,05	0,52	0,64	0,85

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	894	-0,68	809	10,51%					
DOW JONES	35.500	0,04	30.606	15,99%	BUND	176,71			
S&P 500	4.461	0,30	3.756	18,76%	BOBL	135,27			
NASDAQ	14.816	0,35	12.888	14,96%	SCHATZ	112,325			
DAX	15.952	0,09	13.719	16,28%					
FTSE	7.214	0,29	6.461	11,67%	US LONG BOND	163,47			
NIKKEI	27.977	-0,14	27.444	1,94%	US 10Y	133,64			
BRENT	70,79	-0,73	51,8	36,66%	US 5Y	123,88			
GOLD \$	1.758	0,28	1.899	-7,42%	US 2Y	110,24			

