

PDMA
DAILY MARKET SNAPSHOT
17/8/2021

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	1,178	0,02	USDJPY	109,34	0,05	EURUSD	1,222	-3,58%	
EURGBP	0,8529	0,28	USDGBP	0,72415	0,22	EURGBP	0,894	-4,59%	
EURJPY	128,80	0,09	USDCHF	0,91055	-0,22	EURJPY	126,2	2,06%	
EURCHF	1,073	-0,19				EURCHF	1,081	-0,78%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,561	-0,336	-0,552	-0,528	-0,194	-0,496		
USA	(0,00 / 0,25) USD	0,093	0,107	0,124	0,157		0,239		
JAPAN	- 0,10 JPY	-0,076	-0,053	-0,101	-0,064				
BANK OF ENGLAND	0,10 GBP	0,053	0,063	0,070	0,096				
SWITZERLAND	-0,75 CHF	-0,798	-0,785	-0,774	-0,724				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,199	0,730	1,227			1,895		
GREEK TREASURY			-0,217	0,548	0,655	0,866			
GERMAN TREASURY		-0,739	-0,745	-0,493	-0,259	-0,292	-0,047		
JAPANESE TREAS		-0,117	-0,126	0,015	0,208	0,396	0,645		
U.K TREASURY		0,123	0,280	0,542	0,822	0,925	0,926		
ESM TREASURY		-0,598	-0,481	-0,198	0,091	0,240	0,323		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,523	-0,461	-0,383	-0,285	-0,118	0,112	0,211	0,187
USD SWAP		0,155	0,503	0,810	1,025	1,233	1,439	1,539	1,589
JPY SWAP		-0,030	-0,024	-0,025	-0,009	0,045	0,158	0,272	0,440
GBP SWAP		0,288	0,584	0,681	0,739	0,803	0,869	0,876	0,832
CHF SWAP		-0,713	-0,626	-0,496	-0,354	-0,168	0,015	0,085	0,018

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	105,89	-0,53	-1	-42	3M	100,04	-0,68
GGB 3,45%	04/24	3Y	110,24	-0,43	0	-35			
GGB 3,375%	02/25	4Y	113,05	-0,33	0	-41			
GGB 0%	02/26	5Y	101,05	-0,23	0	-33	6M	100,12	-0,32
GGB 3,75%	01/28	7Y	123,70	0,07	-1	-36			
GGB 0,75%	06/31	10Y	102,01	0,54	-1	-27			
GGB 1,875%	02/35	15Y	115,87	0,64	-1	-24	12M	100,23	-0,27
GGB 4%	01/37	16Y	148,21	0,70	-2	-29			
GGB 4,20%	01/42	21Y	162,56	0,85	-1	-24			
GGB 1,875%	01/52	30Y	114,28	1,30	-1	-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		51	-29	20	31	-12	30		
10Y		103	-16	33	44	0	69		
15Y		91	-35	0	27	-38	53		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,68	-0,32	-0,27	-0,43	-0,23	0,07	0,54	0,64	0,85

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	900	0,08	809	11,21%					
DOW JONES	35.625	0,31	30.606	16,40%		BUND	177,09		
S&P 500	4.480	0,26	3.756	19,27%		BOBL	135,37		
NASDAQ	14.794	-0,20	12.888	14,78%		SCHATZ	112,33		
DAX	15.860	-0,41	13.719	15,61%					
FTSE	7.142	-0,17	6.461	10,54%		US LONG BOND	165,69		
NIKKEI	27.424	-0,36	27.444	-0,07%		US 10Y	134,52		
BRENT	69,13	-0,55	51,8	33,46%		US 5Y	124,29		
GOLD \$	1.793	0,33	1.899	-5,55%		US 2Y	110,29		

