

PDMA
DAILY MARKET SNAPSHOT
18/8/2021

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	1,173	0,13	USDJPY	109,635	0,04	EURUSD	1,222	-4,03%	
EURGBP	0,852	-0,02	USDGBP	0,72665	-0,15	EURGBP	0,894	-4,69%	
EURJPY	128,55	0,18	USDCHF	0,91405	-0,08	EURJPY	126,2	1,86%	
EURCHF	1,072	0,06				EURCHF	1,081	-0,85%	

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	-0,550	-0,527	-0,194	-0,493		
USA	(0,00 / 0,25) USD	0,089	0,105	0,125	0,155		0,237		
JAPAN	- 0,10 JPY	-0,075	-0,054	-0,103	-0,065				
BANK OF ENGLAND	0,10 GBP	0,054	0,062	0,071	0,095				
SWITZERLAND	-0,75 CHF	-0,799	-0,786	-0,775	-0,724				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,213	0,770	1,270			1,929		
GREEK TREASURY			-0,193	0,559	0,665	0,882			
GERMAN TREASURY		-0,738	-0,732	-0,473	-0,237	-0,269	-0,022		
JAPANESE TREAS		-0,136	-0,126	0,020	0,213	0,404	0,648		
U.K TREASURY		0,141	0,289	0,553	0,836	0,937	0,936		
ESM TREASURY		-0,600	-0,470	-0,182	0,110	0,261	0,346		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,522	-0,456	-0,372	-0,273	-0,102	0,131	0,231	0,210
USD SWAP		0,155	0,534	0,855	1,073	1,284	1,492	1,594	1,643
JPY SWAP		-0,030	-0,024	-0,023	-0,007	0,046	0,160	0,274	0,442
GBP SWAP		0,285	0,584	0,688	0,750	0,818	0,882	0,889	0,842
CHF SWAP		-0,715	-0,623	-0,488	-0,343	-0,155	0,029	0,098	0,028

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	105,87	-0,53	0	-41		3M	100,04	-0,72	
GGB 3,45%	04/24	3Y	110,24	-0,43	-1	-35					
GGB 3,375%	02/25	4Y	113,05	-0,33	0	-41					
GGB 0%	02/26	5Y	101,00	-0,22	0	-32		6M	100,11	-0,30	
GGB 3,75%	01/28	7Y	123,63	0,07	0	-35					
GGB 0,75%	06/31	10Y	101,97	0,54	-1	-27					
GGB 1,875%	02/35	15Y	115,77	0,65	0	-23		12M	100,23	-0,27	
GGB 4%	01/37	16Y	148,04	0,71	0	-28					
GGB 4,20%	01/42	21Y	162,40	0,86	0	-23					
GGB 1,875%	01/52	30Y	114,12	1,31	0	-57					

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	21	32	-12	29		
10Y		102	-17	32	43	-2	67		
15Y		90	-36	0	27	-38	52		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,72	-0,30	-0,27	-0,43	-0,22	0,07	0,54	0,65	0,86

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	900	0,02	809	11,26%					
DOW JONES	35.343	-0,79	30.606	15,48%		BUND	176,82		
S&P 500	4.448	-0,71	3.756	18,42%		BOBL	135,29		
NASDAQ	14.656	-0,93	12.888	13,72%		SCHATZ	112,32		
DAX	15.915	-0,05	13.719	16,01%					
FTSE	7.170	-0,16	6.461	10,98%		US LONG BOND	164,81		
NIKKEI	27.586	0,59	27.444	0,52%		US 10Y	134,19		
BRENT	69,47	0,64	51,8	34,11%		US 5Y	124,10		
GOLD \$	1.788	0,09	1.899	-5,84%		US 2Y	110,26		

