

PDMA
DAILY MARKET SNAPSHOT
19/8/2021

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	1,168	-0,27	USDJPY	109,855	0,08	EURUSD	1,222	-4,40%	
EURGBP	0,8525	0,13	USDGBP	0,72985	0,40	EURGBP	0,894	-4,65%	
EURJPY	128,31	-0,18	USDCHF	0,91685	0,00	EURJPY	126,2	1,67%	
EURCHF	1,071	-0,25				EURCHF	1,081	-0,93%	

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	-0,550	-0,527	-0,194	-0,491	
USA	(0,00 / 0,25)	USD	0,087	0,104	0,127	0,156		0,236	
JAPAN	- 0,10	JPY	-0,079	-0,056	-0,103	-0,065			
BANK OF ENGLAND	0,10	GBP	0,053	0,062	0,069	0,098			
SWITZERLAND	-0,75	CHF	-0,798	-0,786	-0,769	-0,721			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,208	0,751	1,237			1,874	
GREEK TREASURY				-0,193	0,561	0,657	0,876		
GERMAN TREASURY			-0,745	-0,740	-0,485	-0,253	-0,287	-0,045	
JAPANESE TREAS			-0,141	-0,126	0,014	0,212	0,402	0,651	
U.K TREASURY			0,123	0,273	0,540	0,827	0,934	0,934	
ESM TREASURY			-0,605	-0,478	-0,192	0,097	0,247	0,330	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,525	-0,463	-0,380	-0,281	-0,112	0,118	0,216
USD SWAP			0,159	0,523	0,838	1,047	1,252	1,455	1,602
JPY SWAP			-0,030	-0,024	-0,024	-0,009	0,044	0,157	0,271
GBP SWAP			0,278	0,566	0,670	0,735	0,806	0,877	0,885
CHF SWAP			-0,715	-0,628	-0,493	-0,350	-0,158	0,022	0,091

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	105,82	-0,52	1	-40	3M	100,04	-0,71
GGB 3,45%	04/24	3Y	110,20	-0,43	0	-35			
GGB 3,375%	02/25	4Y	113,01	-0,33	0	-41			
GGB 0%	02/26	5Y	100,98	-0,22	1	-31	6M	100,11	-0,30
GGB 3,75%	01/28	7Y	123,59	0,08	0	-35			
GGB 0,75%	06/31	10Y	101,94	0,55	0	-26			
GGB 1,875%	02/35	15Y	115,83	0,64	0	-23	12M	100,23	-0,28
GGB 4%	01/37	16Y	148,14	0,70	0	-29			
GGB 4,20%	01/42	21Y	162,50	0,85	0	-24			
GGB 1,875%	01/52	30Y	114,32	1,30	0	-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		52	-28	21	32	-11	30		
10Y		103	-16	33	44	-2	68		
15Y		91	-35	-1	26	-39	51		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,71	-0,30	-0,28	-0,43	-0,22	0,08	0,55	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	899	-0,14	809	11,07%					
DOW JONES	34.961	-1,08	30.606	14,23%		BUND	177,07		
S&P 500	4.400	-1,07	3.756	17,15%		BOBL	135,36		
NASDAQ	14.526	-0,89	12.888	12,71%		SCHATZ	112,33		
DAX	15.801	-1,03	13.719	15,18%					
FTSE	7.057	-1,57	6.461	9,23%		US LONG BOND	165,75		
NIKKEI	27.281	-1,10	27.444	-0,59%		US 10Y	134,42		
BRENT	66,85	-2,02	51,8	29,05%		US 5Y	124,20		
GOLD \$	1.780	-0,43	1.899	-6,24%		US 2Y	110,28		

