

**PDMA**  
DAILY MARKET SNAPSHOT  
20/8/2021

**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	0,09	USDJPY	109,67	-0,09	EURUSD	1,222 -4,36%
EURGBP	0,8579	0,21	USDGBP	0,73415	0,10	EURGBP	0,894 -4,04%
EURJPY	128,15	-0,02	USDCHF	0,91625	-0,27	EURJPY	126,2 1,54%
EURCHF	1,071	-0,19				EURCHF	1,081 -0,96%

**MONEY MARKET RATES/EURIBOR -LIBOR**

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR	-0,558	-0,336	-0,548	-0,527	-0,194	-0,493
USA (0,00 / 0,25)		USD	0,088	0,106	0,131	0,158		0,235
JAPAN	- 0,10	JPY	-0,079	-0,058	-0,100	-0,067		
BANK OF ENGLAND	0,10	GBP	0,053	0,062	0,068	0,095		
SWITZERLAND	-0,75	CHF	-0,797	-0,785	-0,773	-0,725		

**CAPITAL MARKETS**

		2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY		0,216	0,757	1,228			1,858
GREEK TREASURY			-0,192	0,563	0,657	0,874	
GERMAN TREASURY		-0,745	-0,746	-0,493	-0,264	-0,298	-0,057
JAPANESE TREAS		-0,121	-0,121	0,011	0,210	0,401	0,645
U.K TREASURY		0,116	0,262	0,538	0,827	0,939	0,941
ESM TREASURY		-0,607	-0,480	-0,194	0,094	0,244	0,327

**INTEREST RATES SWAPS**

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,525	-0,463	-0,384	-0,286	-0,118	0,110	0,208	0,184
USD SWAP		0,166	0,531	0,841	1,043	1,240	1,438	1,536	1,580
JPY SWAP		-0,029	-0,026	-0,028	-0,015	0,036	0,149	0,261	0,429
GBP SWAP		0,281	0,564	0,669	0,733	0,807	0,876	0,890	0,845
CHF SWAP		-0,710	-0,623	-0,495	-0,353	-0,170	0,013	0,078	0,025

**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	105,82	-0,53	-1	-41	3M	100,03	-0,71
GGB 3,45%	04/24	3Y	110,20	-0,43	0	-36			
GGB 3,375%	02/25	4Y	113,02	-0,34	0	-41			
GGB 0%	02/26	5Y	100,98	-0,22	0	-31	6M	100,12	-0,32
GGB 3,75%	01/28	7Y	123,61	0,07	0	-36			
GGB 0,75%	06/31	10Y	101,93	0,55	0	-26			
GGB 1,875%	02/35	15Y	115,83	0,64	0	-23	12M	100,22	-0,27
GGB 4%	01/37	16Y	148,32	0,69	-1	-30			
GGB 4,20%	01/42	21Y	162,58	0,85	0	-24			
GGB 1,875%	01/52	30Y	114,44	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	53	-27	21	32	-11	31
10Y	104	-15	34	44	-1	69
15Y	92	-34	0	27	-37	53

**GREECE SOVEREIGN YIELD CURVE**

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,71	-0,32	-0,27	-0,43	-0,22	0,07	0,55	0,64	0,85	1,30

**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	882	-1,85	809	9,02%		
DOW JONES	34.894	-0,19	30.606	14,01%	BUND	177,14
S&P 500	4.406	0,13	3.756	17,30%	BOBL	135,38
NASDAQ	14.542	0,11	12.888	12,83%	SCHATZ	112,34
DAX	15.766	-1,25	13.719	14,92%		
FTSE	7.059	-1,54	6.461	9,26%	US LONG BOND	166,09
NIKKEI	27.013	-0,98	27.444	-1,57%	US 10Y	134,39
BRENT	66,69	0,36	51,8	28,75%	US 5Y	124,15
GOLD \$	1.788	0,41	1.899	-5,85%	US 2Y	110,27

**GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE**

