

PDMA
DAILY MARKET SNAPSHOT
23/8/2021

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	1,172	0,22	USDJPY	109,875	0,08	EURUSD	1,222	-4,03%	
EURGBP	0,8588	0,00	USDGBP	0,73245	-0,20	EURGBP	0,894	-3,94%	
EURJPY	128,83	0,29	USDCHF	0,91425	-0,29	EURJPY	126,2	2,08%	
EURCHF	1,072	-0,10				EURCHF	1,081	-0,84%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,552	-0,336	-0,548	-0,528	-0,194	-0,494	
USA	(0,00 / 0,25)	USD	0,086	0,101	0,128	0,153		0,237	
JAPAN	- 0,10	JPY	-0,080	-0,061	-0,099	-0,068			
BANK OF ENGLAND	0,10	GBP	0,050	0,063	0,068	0,093			
SWITZERLAND	-0,75	CHF	-0,797	-0,783	-0,775	-0,727			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,230	0,798	1,268			1,881		
GREEK TREASURY			-0,181	0,575	0,666	0,878			
GERMAN TREASURY		-0,740	-0,732	-0,474	-0,241	-0,274	-0,028		
JAPANESE TREAS		-0,124	-0,116	0,021	0,216	0,407	0,650		
U.K TREASURY		0,123	0,264	0,547	0,841	0,958	0,960		
ESM TREASURY		-0,601	-0,471	-0,184	0,106	0,257	0,342		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,524	-0,458	-0,372	-0,273	-0,104	0,127	0,226	0,204
USD SWAP		0,165	0,557	0,880	1,085	1,281	1,471	1,564	1,603
JPY SWAP		-0,028	-0,024	-0,025	-0,011	0,040	0,154	0,266	0,436
GBP SWAP		0,280	0,568	0,677	0,743	0,818	0,892	0,904	0,865
CHF SWAP		-0,716	-0,625	-0,488	-0,340	-0,155	0,023	0,090	0,023

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	105,79	-0,52	1	-40		3M	100,07	-0,36	
GGB 3,45%	04/24	3Y	110,18	-0,43	0	-35					
GGB 3,375%	02/25	4Y	112,99	-0,33	0	-41					
GGB 0%	02/26	5Y	100,94	-0,21	1	-30		6M	100,14	-0,33	
GGB 3,75%	01/28	7Y	123,53	0,08	1	-35					
GGB 0,75%	06/31	10Y	101,80	0,56	1	-25					
GGB 1,875%	02/35	15Y	115,71	0,65	0	-23		12M	100,23	-0,29	
GGB 4%	01/37	16Y	148,26	0,69	0	-29					
GGB 4,20%	01/42	21Y	162,44	0,86	1	-24					
GGB 1,875%	01/52	30Y	114,15	1,31	1	-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		52	-28	21	32	-11	31				
10Y		103	-16	33	44	-1	69				
15Y		91	-35	-1	25	-39	52				

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,36	-0,33	-0,29	-0,43	-0,21	0,08	0,56	0,65	0,86

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	889	0,70	809	9,93%					
DOW JONES	35.120	0,65	30.606	14,75%	BUND	176,85			
S&P 500	4.442	0,81	3.756	18,25%	BOBL	135,29			
NASDAQ	14.715	1,19	12.888	14,17%	SCHATZ	112,32			
DAX	15.822	0,09	13.719	15,33%					
FTSE	7.111	0,33	6.461	10,07%	US LONG BOND	165,56			
NIKKEI	27.494	1,78	27.444	0,18%	US 10Y	134,03			
BRENT	66,53	2,07	51,8	28,44%	US 5Y	123,95			
GOLD \$	1.786	0,29	1.899	-5,92%	US 2Y	110,24			

