

PDMA
DAILY MARKET SNAPSHOT
25/8/2021

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	1,175	-0,03	USDJPY	109,795	0,10	EURUSD	1,222	-3,81%	
EURGBP	0,856	-0,03	USDGBP	0,7284	0,00	EURGBP	0,894	-4,25%	
EURJPY	129,04	0,04	USDCHF	0,91335	0,05	EURJPY	126,2	2,25%	
EURCHF	1,073	-0,01				EURCHF	1,081	-0,71%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,557	-0,336	-0,549	-0,527	-0,194	-0,495	
USA	(0,00 / 0,25)	USD	0,084	0,102	0,129	0,153		0,237	
JAPAN	- 0,10	JPY	-0,079	-0,061	-0,098	-0,068			
BANK OF ENGLAND	0,10	GBP	0,050	0,062	0,067	0,094			
SWITZERLAND	-0,75	CHF	-0,796	-0,783	-0,775	-0,727			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,243	0,795	1,295			1,914		
GREEK TREASURY			-0,174	0,594	0,667	0,878			
GERMAN TREASURY		-0,738	-0,723	-0,457	-0,221	-0,252	-0,002		
JAPANESE TREAS		-0,116	-0,113	0,023	0,219	0,407	0,653		
U.K TREASURY		0,137	0,284	0,556	0,850	0,968	0,971		
ESM TREASURY		-0,604	-0,470	-0,177	0,114	0,267	0,356		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,525	-0,458	-0,371	-0,267	-0,095	0,136	0,237	0,219
USD SWAP		0,167	0,552	0,883	1,100	1,307	1,501	1,594	1,633
JPY SWAP		-0,034	-0,023	-0,021	-0,006	0,049	0,162	0,276	0,441
GBP SWAP		0,288	0,574	0,685	0,752	0,829	0,905	0,916	0,878
CHF SWAP		-0,711	-0,620	-0,485	-0,335	-0,148	0,043	0,111	0,043

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	105,68	-0,46	5	-34	3M	100,06	-0,32
GGB 3,45%	04/24	3Y	110,13	-0,42	1	-34			
GGB 3,375%	02/25	4Y	112,95	-0,33	1	-40			
GGB 0%	02/26	5Y	100,90	-0,20	1	-30	6M	100,14	-0,32
GGB 3,75%	01/28	7Y	123,49	0,08	1	-34			
GGB 0,75%	06/31	10Y	101,62	0,58	1	-23			
GGB 1,875%	02/35	15Y	115,67	0,65	1	-22	12M	100,22	-0,28
GGB 4%	01/37	16Y	148,26	0,69	1	-29			
GGB 4,20%	01/42	21Y	162,43	0,86	1	-24			
GGB 1,875%	01/52	30Y	114,01	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	20	31	-12	30		
10Y		104	-15	32	42	-2	69		
15Y		89	-37	-4	22	-41	50		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,32	-0,32	-0,28	-0,42	-0,20	0,08	0,58	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	908	0,08	809	12,27%					
DOW JONES	35.366	0,09	30.606	15,55%	BUND	176,62			
S&P 500	4.486	0,15	3.756	19,44%	BOBL	135,27			
NASDAQ	15.020	0,52	12.888	16,54%	SCHATZ	112,32			
DAX	15.891	-0,10	13.719	15,83%					
FTSE	7.140	0,19	6.461	10,51%	US LONG BOND	164,91			
NIKKEI	27.725	-0,03	27.444	1,02%	US 10Y	133,94			
BRENT	70,82	-0,32	51,8	36,72%	US 5Y	123,98			
GOLD \$	1.794	-0,48	1.899	-5,50%	US 2Y	110,25			

