

PDMA
DAILY MARKET SNAPSHOT
30/8/2021

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	1,180	0,03	USDJPY	109,835	-0,02	EURUSD	1,222	-3,43%	
EURGBP	0,8573	0,01	USDGBP	0,72665	0,00	EURGBP	0,894	-4,11%	
EURJPY	129,59	0,00	USDCHF	0,9152	0,44	EURJPY	126,2	2,68%	
EURCHF	1,080	0,46				EURCHF	1,081	-0,12%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,556	-0,336	-0,550	-0,529	-0,194	-0,502		
USA	(0,00 / 0,25) USD	0,086	0,098	0,120	0,155		0,235		
JAPAN	- 0,10 JPY	-0,069	-0,053	-0,099	-0,081				
BANK OF ENGLAND	0,10 GBP	0,053	0,061	0,069	0,102				
SWITZERLAND	-0,75 CHF	-0,787	-0,777	-0,771	-0,727				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,213	0,792	1,297			1,907		
GREEK TREASURY			-0,075	0,704	0,768	0,978			
GERMAN TREASURY		-0,735	-0,701	-0,418	-0,175	-0,206	0,049		
JAPANESE TREAS		-0,106	-0,113	0,022	0,218	0,405	0,651		
U.K TREASURY		0,118	0,291	0,578	0,874	0,996	0,999		
ESM TREASURY		-0,598	-0,448	-0,140	0,161	0,318	0,412		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,524	-0,446	-0,350	-0,238	-0,058	0,182	0,286	0,273
USD SWAP		0,157	0,541	0,881	1,108	1,332	1,518	1,609	1,646
JPY SWAP		-0,035	-0,022	-0,021	-0,004	0,050	0,165	0,279	0,445
GBP SWAP		0,292	0,578	0,700	0,771	0,859	0,930	0,943	0,903
CHF SWAP		-0,710	-0,615	-0,468	-0,313	-0,118	0,070	0,137	0,071

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	105,55	-0,40	-1	-29	3M	100,06	-0,35
GGB 3,45%	04/24	3Y	109,90	-0,36	0	-28			
GGB 3,375%	02/25	4Y	112,68	-0,27	0	-34			
GGB 0%	02/26	5Y	100,46	-0,10	0	-20	6M	100,15	-0,31
GGB 3,75%	01/28	7Y	122,85	0,17	0	-26			
GGB 0,75%	06/31	10Y	100,59	0,69	0	-12			
GGB 1,875%	02/35	15Y	114,24	0,76	0	-12	12M	100,24	-0,30
GGB 4%	01/37	16Y	146,61	0,78	0	-21			
GGB 4,20%	01/42	21Y	159,90	0,96	0	-14			
GGB 1,875%	01/52	30Y	111,27	1,42	0	-46			

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		60	-20	27	38	-6	37		
10Y		111	-8	39	51	4	75		
15Y		94	-32	1	29	-36	54		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,35	-0,31	-0,30	-0,36	-0,10	0,17	0,69	0,76	0,96

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	924	1,05	809	14,21%					
DOW JONES	35.456	0,69	30.606	15,84%		BUND	175,93		
S&P 500	4.509	0,88	3.756	20,06%		BOBL	135,09		
NASDAQ	15.130	1,23	12.888	17,39%		SCHATZ	112,3		
DAX	15.886	0,21	13.719	15,79%					
FTSE	7.148	0,32	6.461	10,64%		US LONG BOND	164,53		
NIKKEI	27.789	0,54	27.444	1,26%		US 10Y	133,91		
BRENT	72,02	-0,94	51,8	39,03%		US 5Y	124,05		
GOLD \$	1.815	-0,14	1.899	-4,40%		US 2Y	110,30		

