

PDMA
DAILY MARKET SNAPSHOT
31/8/2021

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	1,183	0,25	USDJPY	109,85	-0,07	EURUSD	1,222	-3,20%	
EURGBP	0,8582	0,09	USDGBP	0,72565	-0,14	EURGBP	0,894	-4,00%	
EURJPY	129,91	0,19	USDCHF	0,91425	-0,32	EURJPY	126,2	2,94%	
EURCHF	1,081	-0,08				EURCHF	1,081	0,02%	

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		0,200	0,761	1,274			1,890		
GREEK TREASURY			-0,081	0,702	0,774	0,989			
GERMAN TREASURY		-0,731	-0,708	-0,432	-0,191	-0,222	0,034		
JAPANESE TREAS		-0,126	-0,108	0,025	0,220	0,406	0,651		
U.K TREASURY		0,179	0,343	0,647	0,848	0,970	0,972		
ESM TREASURY		-0,596	-0,450	-0,148	0,153	0,310	0,403		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,523	-0,447	-0,352	-0,242	-0,064	0,174	0,278	0,264
USD SWAP		0,154	0,519	0,851	1,079	1,294	1,494	1,588	1,626
JPY SWAP		-0,035	-0,021	-0,021	-0,003	0,053	0,166	0,283	0,448
GBP SWAP		0,294	0,572	0,683	0,752	0,828	0,908	0,918	0,877
CHF SWAP		-0,710	-0,613	-0,468	-0,318	-0,123	0,073	0,148	0,080

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	105,54	-0,41	0	-29		3M	100,06	-0,36	
GGB 3,45%	04/24	3Y	109,89	-0,36	-1	-28					
GGB 3,375%	02/25	4Y	112,66	-0,27	0	-34					
GGB 0%	02/26	5Y	100,44	-0,10	1	-20		6M	100,17	-0,35	
GGB 3,75%	01/28	7Y	122,73	0,18	1	-25					
GGB 0,75%	06/31	10Y	100,55	0,69	-1	-12					
GGB 1,875%	02/35	15Y	114,19	0,76	2	-12		12M	100,24	-0,30	
GGB 4%	01/37	16Y	146,11	0,81	1	-18					
GGB 4,20%	01/42	21Y	159,49	0,97	1	-12					
GGB 1,875%	01/52	30Y	111,09	1,42	1	-46					

GREEK BONDS SPREAD(in bp) VS									
		GERMANY	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE		
MATURITY		61	-19	29	40	-4	38		
5Y		112	-7	41	53	7	77		
10Y		97	-30	4	31	-33	57		
15Y									

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,36	-0,35	-0,30	-0,36	-0,10	0,18	0,69	0,76	0,97
									1,42

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	929	-0,05	809	14,81%					
DOW JONES	35.400	-0,16	30.606	15,66%		BUND	176,24		
S&P 500	4.529	0,43	3.756	20,57%		BOBL	135,17		
NASDAQ	15.266	0,90	12.888	18,45%		SCHATZ	112,305		
DAX	15.955	0,43	13.719	16,30%					
FTSE	7.140	-0,11	6.461	10,52%		US LONG BOND	165,19		
NIKKEI	28.090	1,08	27.444	2,35%		US 10Y	134,20		
BRENT	72,76	-0,89	51,8	40,46%		US 5Y	124,22		
GOLD \$	1.816	0,32	1.899	-4,35%		US 2Y	110,33		

