PDMA

DAILY MARKET SNAPSHOT

24/8/2021

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	1,174	-0,07	USDJPY	109,765	0,07	EURUSD	1,222	-3,93%
EURGBP	0,8558	-0,03	USDGBP	0,7291	0,05	EURGBP	0,894	-4,27%
EURJPY	128,84	-0,02	USDCHF	0,91265	0,03	EURJPY	126,2	2,09%
EURCHF	1,071	-0,05				EURCHF	1,081	-0,91%

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	0,233	0,777	1,260			1,881
GREEK TREASURY		-0,184	0,585	0,666	0,874	
GERMAN TREASURY	-0,745	-0,742	-0,481	-0,247	-0,281	-0,033
JAPANESE TREAS	-0,109	-0,117	0,019	0,217	0,405	0,654
U.K TREASURY	0,114	0,258	0,529	0,820	0,937	0,937
ESM TREASURY	-0,603	-0,479	-0,195	0,095	0,247	0,334

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,525	-0,462	-0,380	-0,282	-0,114	0,116	0,215	0,197
USD SWAP	0,169	0,545	0,862	1,071	1,272	1,464	1,558	1,598
JPY SWAP	-0,029	-0,023	-0,023	-0,008	0,045	0,159	0,273	0,438
GBP SWAP	0,283	0,569	0,668	0,731	0,802	0,876	0,886	0,846
CHF SWAP	-0,711	-0,625	-0,495	-0,350	-0,168	0,023	0,088	0,023

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)
GGB 3,50%	01/23	2Y	105,79	-0,52	0	-40
GGB 3,45%	04/24	3Y	110,16	-0,43	0	-35
GGB 3,375%	02/25	4Y	112,98	-0,33	0	-41
GGB 0%	02/26	5Y	100,95	-0,21	0	-31
GGB 3,75%	01/28	7Y	123,54	0,08	0	-35
GGB 0,75%	06/31	10Y	101,71	0,57	0	-24
GGB 1,875%	02/35	15Y	115,70	0,65	0	-23
GGB 4%	01/37	16Y	148,34	0,69	-1	-30
GGB 4,20%	01/42	21Y	162,55	0,85	0	-24
GGB 1,875%	01/52	30Y	114,10	1,31	0	-57

HELLENIC REPUBLIC T-BILLS

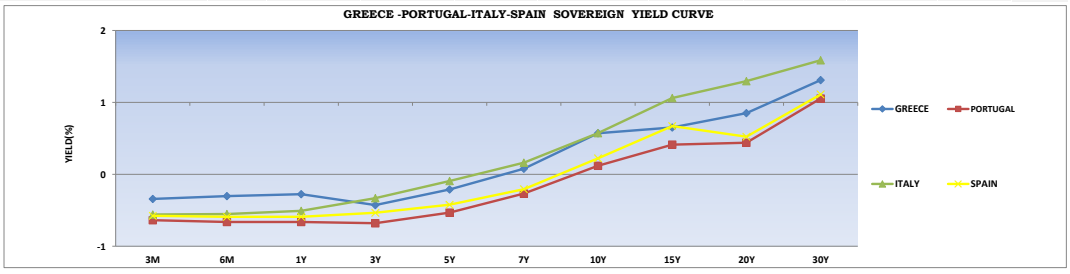
Tenor	LAST MID PRICE	MID YIELD
3M	100,07	-0,34
6M	100,13	-0,30
12M	100,22	-0,28

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	-12	32
10Y	105	-14	35	45	0	71
15Y	91	-35	-1	25	-40	53

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,34	-0,30	-0,28	-0,43	-0,21	0,08	0,57	0,65	0,85	1,31

STOCK MARKETS-BOND FUTURES

STOCK MARKETS	Last Price	Price change 1 day percent	closing price 31-12-2020	%change year to date(YTD%)	BOND FUTURES	bond futures	PRICE
ATHENS GENERAL INDEX	902	0,46	809	11,45%			
DOW JONES	35.336	0,61	30.606	15,45%		BUND	176,86
S&P 500	4.480	0,85	3.756	19,26%		BOBL	135,34
NASDAQ	14.943	1,55	12.888	15,94%		SCHATZ	112,33
DAX	15.886	0,21	13.719	15,80%			
FTSE	7.117	0,12	6.461	10,17%		US LONG BOND	165,56
NIKKEI	27.732	0,87	27.444	1,05%		US 10Y	134,16
BRENT	69,16	0,60	51,8	33,51%		US 5Y	124,05
GOLD $	1.802	-0,20	1.899	-5,10%		US 2Y	110,24