

PDMA
DAILY MARKET SNAPSHOT
26/8/2021

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	1,176	-0,09	USDJPY	110,2	0,20	EURUSD	1,222	-3,74%	
EURGBP	0,8559	0,07	USDGBP	0,7277	0,15	EURGBP	0,894	-4,27%	
EURJPY	129,61	0,09	USDCHF	0,91655	0,30	EURJPY	126,2	2,70%	
EURCHF	1,078	0,22				EURCHF	1,081	-0,28%	

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	0,089	0,103	0,122	0,158		0,237	
JAPAN	- 0,10	JPY	-0,080	-0,060	-0,096	-0,079			
BANK OF ENGLAND	0,10	GBP	0,051	0,059	0,068	0,102			
SWITZERLAND	-0,75	CHF	-0,795	-0,783	-0,775	-0,727			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,243	0,841	1,353			1,958		
GREEK TREASURY			-0,110	0,679	0,750	0,942			
GERMAN TREASURY		-0,730	-0,698	-0,408	-0,164	-0,194	0,061		
JAPANESE TREAS		-0,120	-0,109	0,026	0,221	0,404	0,644		
U.K TREASURY		0,148	0,310	0,607	0,903	1,023	1,027		
ESM TREASURY		-0,598	-0,449	-0,136	0,162	0,317	0,408		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,523	-0,448	-0,351	-0,237	-0,054	0,183	0,285	0,270
USD SWAP		0,166	0,572	0,924	1,152	1,364	1,553	1,643	1,677
JPY SWAP		-0,033	-0,021	-0,020	-0,004	0,051	0,164	0,278	0,444
GBP SWAP		0,290	0,592	0,717	0,795	0,879	0,958	0,971	0,934
CHF SWAP		-0,710	-0,613	-0,480	-0,310	-0,113	0,077	0,148	0,082

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	105,58	-0,41	3	-29		3M	100,07	-0,39	
GGB 3,45%	04/24	3Y	109,95	-0,37	3	-29					
GGB 3,375%	02/25	4Y	112,73	-0,28	4	-35					
GGB 0%	02/26	5Y	100,55	-0,12	5	-22		6M	100,17	-0,34	
GGB 3,75%	01/28	7Y	122,98	0,15	2	-28					
GGB 0,75%	06/31	10Y	100,76	0,67	3	-14					
GGB 1,875%	02/35	15Y	114,49	0,74	3	-14		12M	100,26	-0,33	
GGB 4%	01/37	16Y	146,90	0,76	2	-22					
GGB 4,20%	01/42	21Y	160,59	0,93	2	-16					
GGB 1,875%	01/52	30Y	112,03	1,39	3	-49					

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		57	-23	24	35	-12	35		
10Y		108	-11	35	46	-1	72		
15Y		91	-35	-2	24	-42	52		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,39	-0,34	-0,33	-0,37	-0,12	0,15	0,67	0,74	0,93

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	914	-0,05	809	12,98%					
DOW JONES	35.406	0,11	30.606	15,68%	BUND	175,92			
S&P 500	4.496	0,22	3.756	19,70%	BOBL	135,14			
NASDAQ	15.042	0,15	12.888	16,71%	SCHATZ	112,31			
DAX	15.812	-0,31	13.719	15,26%					
FTSE	7.123	-0,38	6.461	10,26%	US LONG BOND	163,81			
NIKKEI	27.742	0,06	27.444	1,09%	US 10Y	133,55			
BRENT	71,52	-1,01	51,8	38,07%	US 5Y	123,81			
GOLD \$	1.785	-0,35	1.899	-6,00%	US 2Y	110,25			

