

PDMA
DAILY MARKET SNAPSHOT
27/8/2021

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	0,05	USDJPY	110,105	0,01	EURUSD	1,222	-3,75%	
EURGBP	0,8576	-0,03	USDGBP	0,72925	-0,08	EURGBP	0,894	-4,07%	
EURJPY	129,47	0,08	USDCHF	0,91745	-0,06	EURJPY	126,2	2,59%	
EURCHF	1,079	-0,01				EURCHF	1,081	-0,20%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,560	-0,336	-0,550	-0,530	-0,194	-0,501	
USA	(0,00 / 0,25)	USD	0,088	0,102	0,124	0,158		0,238	
JAPAN	- 0,10	JPY	-0,067	-0,059	-0,096	-0,078			
BANK OF ENGLAND	0,10	GBP	0,051	0,062	0,069	0,098			
SWITZERLAND	-0,75	CHF	-0,795	-0,780	-0,775	-0,727			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,239	0,840	1,341			1,937		
GREEK TREASURY			-0,075	0,703	0,769	0,978			
GERMAN TREASURY		-0,731	-0,696	-0,408	-0,165	-0,195	0,061		
JAPANESE TREAS		-0,108	-0,108	0,027	0,222	0,405	0,652		
U.K TREASURY		0,137	0,307	0,598	0,900	1,022	1,027		
ESM TREASURY		-0,596	-0,441	-0,130	0,169	0,326	0,418		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,524	-0,444	-0,344	-0,230	-0,048	0,190	0,294	0,280
USD SWAP		0,167	0,578	0,927	1,150	1,357	1,546	1,634	1,666
JPY SWAP		-0,034	-0,021	-0,019	-0,001	0,054	0,169	0,283	0,448
GBP SWAP		0,295	0,595	0,717	0,789	0,868	0,948	0,962	0,925
CHF SWAP		-0,710	-0,613	-0,463	-0,308	-0,115	0,077	0,147	0,083

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	105,56	-0,40	-1	-28		3M	100,07	-0,40	
GGB 3,45%	04/24	3Y	109,90	-0,35	0	-27					
GGB 3,375%	02/25	4Y	112,67	-0,27	0	-34					
GGB 0%	02/26	5Y	100,46	-0,10	-1	-20		6M	100,17	-0,34	
GGB 3,75%	01/28	7Y	122,87	0,16	0	-26					
GGB 0,75%	06/31	10Y	100,59	0,69	-1	-12					
GGB 1,875%	02/35	15Y	114,26	0,75	0	-12		12M	100,23	-0,29	
GGB 4%	01/37	16Y	146,62	0,78	-1	-21					
GGB 4,20%	01/42	21Y	159,92	0,96	0	-14					
GGB 1,875%	01/52	30Y	111,41	1,41	1	-47					

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		59	-21	26	38	-7	37		
10Y		110	-9	38	49	3	74		
15Y		93	-33	1	27	-37	53		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,40	-0,34	-0,29	-0,35	-0,10	0,16	0,69	0,75	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	916	-0,03	809	13,17%					
DOW JONES	35.213	-0,54	30.606	15,05%	BUND	175,92			
S&P 500	4.470	-0,58	3.756	19,01%	BOBL	135,11			
NASDAQ	14.946	-0,64	12.888	15,96%	SCHATZ	112,31			
DAX	15.786	-0,05	13.719	15,07%					
FTSE	7.126	0,01	6.461	10,30%	US LONG BOND	164,09			
NIKKEI	27.641	-0,36	27.444	0,72%	US 10Y	133,61			
BRENT	72,01	1,32	51,8	39,02%	US 5Y	123,83			
GOLD \$	1.796	0,19	1.899	-5,41%	US 2Y	110,25			

