

PDMA
DAILY MARKET SNAPSHOT
9/6/2021

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	1,219	0,13	USDJPY	109,425	-0,07	EURUSD	1,222	-0,23%	
EURGBP	0,8593	-0,06	USDGBP	0,705	-0,21	EURGBP	0,894	-3,88%	
EURJPY	133,38	0,08	USDCHF	0,89615	-0,08	EURJPY	126,2	5,69%	
EURCHF	1,092	0,05				EURCHF	1,081	1,04%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,557	-0,336	-0,546	-0,513	-0,194	-0,486		
USA	(0,00 / 0,25) USD	0,081	0,115	0,123	0,161		0,242		
JAPAN	- 0,10 JPY	-0,080	-0,048	-0,097	-0,063				
BANK OF ENGLAND	0,10 GBP	0,054	0,065	0,079	0,105				
SWITZERLAND	-0,75 CHF	-0,800	-0,779	-0,746	-0,706				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,149	0,752	1,508			2,192		
GREEK TREASURY			0,118	0,856	1,070	1,287			
GERMAN TREASURY		-0,672	-0,611	-0,237	0,068	0,058	0,317		
JAPANESE TREAS		-0,117	-0,097	0,069	0,264	0,438	0,671		
U.K TREASURY		0,061	0,323	0,754	1,118	1,260	1,290		
ESM TREASURY		-0,554	-0,330	0,060	0,342	0,502	0,614		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,508	-0,422	-0,287	-0,134	0,084	0,349	0,467	0,477
USD SWAP		0,144	0,403	0,824	1,167	1,481	1,748	1,856	1,902
JPY SWAP		-0,053	-0,028	-0,008	0,030	0,104	0,245	0,365	0,511
GBP SWAP		0,135	0,455	0,675	0,831	0,999	1,145	1,189	1,174
CHF SWAP		-0,702	-0,580	-0,405	-0,222	0,008	0,250	0,328	0,305

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	106,29	-0,32	-1	-21	3M	100,08	-0,30
GGB 3,45%	04/24	3Y	110,29	-0,20	-1	-12			
GGB 3,375%	02/25	4Y	112,62	-0,05	-1	-12			
GGB 0%	02/26	5Y	99,51	0,11	-1	1	6M	100,13	-0,27
GGB 3,75%	01/28	7Y	122,05	0,38	-1	-5			
GGB 0,75%	06/31	10Y	99,07	0,85	-1	4			
GGB 1,875%	02/35	15Y	110,33	1,06	-2	18	12M	100,19	-0,25
GGB 4%	01/37	16Y	141,22	1,11	-2	13			
GGB 4,20%	01/42	21Y	152,76	1,28	-2	18			
GGB 1,875%	01/52	30Y	102,65	1,76	-2	48			

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		72	-8	38	42	3	64		
10Y		108	-11	44	44	2	72		
15Y		100	-26	31	35	-23	65		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,30	-0,27	-0,25	-0,20	0,11	0,38	0,85	1,06	1,28

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	912	-0,13	809	12,77%					
DOW JONES	34.600	-0,09	30.606	13,05%		BUND	170,23		
S&P 500	4.227	0,02	3.756	12,54%		BOBL	134,91		
NASDAQ	13.925	0,31	12.888	8,04%		SCHATZ	112,025		
DAX	15.635	-0,03	13.719	13,97%					
FTSE	7.056	-0,55	6.461	9,21%		US LONG BOND	160,00		
NIKKEI	28.861	-0,35	27.444	5,16%		US 10Y	133,55		
BRENT	72,61	0,54	51,8	40,17%		US 5Y	124,63		
GOLD \$	1.892	-0,06	1.899	-0,36%		US 2Y	110,43		

