

PDMA
DAILY MARKET SNAPSHOT
9/4/2021

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	1,189	-0,20	USDJPY	109,525	0,23	EURUSD	1,222	-2,67%	
EURGBP	0,868	0,07	USDGBP	0,73	0,26	EURGBP	0,894	-2,91%	
EURJPY	130,23	0,02	USDCHF	0,92595	0,18	EURJPY	126,2	3,19%	
EURCHF	1,101	-0,04				EURCHF	1,081	1,84%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,553	-0,336	-0,543	-0,517	-0,194	-0,492	
USA	(0,00 / 0,25)	USD	0,113	0,146	0,194	0,210		0,285	
JAPAN	- 0,10	JPY	-0,080	-0,063	-0,072	-0,043			
BANK OF ENGLAND	0,10	GBP	0,049	0,064	0,085	0,114			
SWITZERLAND	-0,75	CHF	-0,789	-0,774	-0,748	-0,705			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,157	0,868	1,662			2,340		
GREEK TREASURY			0,157	0,851	1,182	1,482			
GERMAN TREASURY		-0,706	-0,650	-0,311	-0,008	-0,008	0,253		
JAPANESE TREAS		-0,122	-0,081	0,110	0,316	0,485	0,681		
U.K TREASURY		0,060	0,362	0,782	1,142	1,283	1,319		
ESM TREASURY		-0,622	-0,540	-0,170	0,270	0,435	0,541		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,526	-0,471	-0,340	-0,184	0,041	0,314	0,440	0,466
USD SWAP		0,213	0,493	0,989	1,365	1,696	1,968	2,074	2,117
JPY SWAP		-0,043	-0,024	0,005	0,053	0,142	0,300	0,426	0,573
GBP SWAP		0,123	0,432	0,672	0,840	1,017	1,168	1,214	1,198
CHF SWAP		-0,696	-0,587	-0,409	-0,222	0,015	0,256	0,349	0,308

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	106,66	-0,19	0	-7		3M	100,06	-0,25	
GGB 3,45%	04/24	3Y	110,72	-0,15	0	-7					
GGB 3,375%	02/25	4Y	112,90	0,02	1	-6					
GGB 1,875%	07/26	5Y	109,10	0,14	2	-5		6M	100,11	-0,23	
GGB 3,75%	01/28	7Y	122,40	0,40	1	-2					
GGB 0,75%	06/31	10Y	99,10	0,84	2	3					
GGB 1,875%	02/35	15Y	108,97	1,17	2	29		12M	100,18	-0,19	
GGB 4%	01/37	16Y	138,44	1,29	2	31					
GGB 4,20%	01/42	21Y	148,63	1,47	2	38					
GGB 1,875%	01/52	30Y	99,87	1,88	2	70					
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		79	-1	41	41	12	73				
10Y		115	-4	48	58	15	90				
15Y		119	-7	48	51	6	88				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,25	-0,23	-0,19	-0,15	0,14	0,40	0,84	1,17	1,47	1,88

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	888	0,39	809	9,79%					
DOW JONES	33.504	0,17	30.606	9,47%		BUND	171,57		
S&P 500	4.097	0,42	3.756	9,08%		BOBL	135,19		
NASDAQ	13.829	1,03	12.888	7,30%		SCHATZ	112,12		
DAX	15.172	-0,20	13.719	10,59%					
FTSE	6.923	-0,28	6.461	7,15%		US LONG BOND	156,22		
NIKKEI	29.768	0,20	27.444	8,47%		US 10Y	131,70		
BRENT	62,87	-0,52	51,8	21,37%		US 5Y	123,73		
GOLD \$	1.745	-0,61	1.899	-8,09%		US 2Y	110,37		

