

PDMA
DAILY MARKET SNAPSHOT
9/7/2021

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	1,184	-0,06	USDJPY	110,04	0,25	EURUSD	1,222	-3,10%	
EURGBP	0,8585	-0,08	USDGBP	0,7252	-0,01	EURGBP	0,894	-3,97%	
EURJPY	130,27	0,18	USDCHF	0,91565	0,06	EURJPY	126,2	3,22%	
EURCHF	1,084	0,01				EURCHF	1,081	0,27%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,554	-0,336	-0,547	-0,511	-0,194	-0,491	
USA	(0,00 / 0,25)	USD	0,103	0,118	0,124	0,162		0,240	
JAPAN	- 0,10	JPY	-0,066	-0,043	-0,076	-0,066			
BANK OF ENGLAND	0,10	GBP	0,055	0,066	0,079	0,099			
SWITZERLAND	-0,75	CHF	-0,807	-0,777	-0,754	-0,712			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,205	0,769	1,331			1,967		
GREEK TREASURY			-0,025	0,761	0,907	1,124			
GERMAN TREASURY		-0,683	-0,609	-0,311	-0,058	-0,084	0,179		
JAPANESE TREAS		-0,113	-0,113	0,033	0,235	0,421	0,676		
U.K TREASURY		0,088	0,276	0,633	0,978	1,124	1,154		
ESM TREASURY		-0,553	-0,369	-0,038	0,248	0,411	0,510		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,508	-0,423	-0,313	-0,186	0,008	0,259	0,368	0,363
USD SWAP		0,166	0,503	0,856	1,098	1,327	1,535	1,633	1,682
JPY SWAP		-0,029	-0,021	-0,019	0,000	0,058	0,178	0,294	0,459
GBP SWAP		0,241	0,519	0,672	0,772	0,888	0,994	1,027	1,013
CHF SWAP		-0,700	-0,588	-0,438	-0,277	-0,075	0,133	0,208	0,172

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	106,09	-0,40	-1	-29	3M	100,05	-0,32	
GGB 3,45%	04/24	3Y	110,28	-0,31	-1	-23				
GGB 3,375%	02/25	4Y	112,78	-0,17	1	-24				
GGB 0%	02/26	5Y	100,24	-0,05	0	-15	6M	100,14	-0,29	
GGB 3,75%	01/28	7Y	122,74	0,25	-1	-18				
GGB 0,75%	06/31	10Y	100,05	0,74	-1	-7				
GGB 1,875%	02/35	15Y	112,54	0,89	0	1	12M	100,24	-0,26	
GGB 4%	01/37	16Y	144,08	0,94	0	-5				
GGB 4,20%	01/42	21Y	156,71	1,10	0	1				
GGB 1,875%	01/52	30Y	107,66	1,56	0	-32				

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		56	-24	24	35	-11	51		
10Y		106	-13	41	43	-1	71		
15Y		97	-30	4	29	-31	59		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,32	-0,29	-0,26	-0,31	-0,05	0,25	0,74	0,89	1,10	1,56

STOCK MARKETS-BOND FUTURES									
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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	865	0,61	809	6,88%					
DOW JONES	34.422	-0,75	30.606	12,47%	BUND	174,25			
S&P 500	4.321	-0,86	3.756	15,04%	BOBL	134,58			
NASDAQ	14.560	-0,72	12.888	12,97%	SCHATZ	112,2			
DAX	15.538	0,76	13.719	13,26%					
FTSE	7.077	0,65	6.461	9,54%	US LONG BOND	162,97			
NIKKEI	27.940	-0,63	27.444	1,81%	US 10Y	133,56			
BRENT	74,49	0,50	51,8	43,80%	US 5Y	124,03			
GOLD \$	1.803	0,02	1.899	-5,03%	US 2Y	110,27			

