

PDMA
DAILY MARKET SNAPSHOT
9/9/2021

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	1,183	0,09	USDJPY	109,92	-0,31	EURUSD	1,222	-3,20%	
EURGBP	0,8573	-0,09	USDGBP	0,72485	-0,17	EURGBP	0,894	-4,11%	
EURJPY	130,01	-0,22	USDCHF	0,91955	-0,29	EURJPY	126,2	3,02%	
EURCHF	1,088	-0,18				EURCHF	1,081	0,60%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,552	-0,336	-0,543	-0,518	-0,194	-0,496	
USA	(0,00 / 0,25)	USD	0,083	0,097	0,116	0,148		0,220	
JAPAN	- 0,10	JPY	-0,069	-0,049	-0,091	-0,083			
BANK OF ENGLAND	0,10	GBP	0,049	0,055	0,060	0,098			
SWITZERLAND	-0,75	CHF	-0,790	-0,766	-0,758	-0,723			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,214	0,795	1,317			1,939		
GREEK TREASURY			0,096	0,881	1,008	1,208			
GERMAN TREASURY		-0,692	-0,634	-0,329	-0,070	-0,107	0,155		
JAPANESE TREAS		-0,122	-0,099	0,043	0,243	0,433	0,661		
U.K TREASURY		0,212	0,399	0,735	0,944	1,055	1,059		
ESM TREASURY		-0,574	-0,390	-0,063	0,244	0,403	0,495		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,506	-0,409	-0,291	-0,165	0,028	0,269	0,373	0,359
USD SWAP		0,159	0,544	0,889	1,125	1,345	1,550	1,646	1,683
JPY SWAP		-0,025	-0,005	-0,003	0,025	0,081	0,199	0,320	0,479
GBP SWAP		0,307	0,619	0,749	0,830	0,918	1,000	1,012	0,973
CHF SWAP		-0,693	-0,580	-0,418	-0,248	-0,045	0,155	0,233	0,178

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	105,38	-0,38	-1	-26		3M	100,06	-0,39	
GGB 3,45%	04/24	3Y	109,62	-0,30	1	-22					
GGB 3,375%	02/25	4Y	112,36	-0,22	-1	-29					
GGB 0%	02/26	5Y	99,79	0,05	0	-5		6M	100,15	-0,33	
GGB 3,75%	01/28	7Y	121,56	0,33	0	-10					
GGB 0,75%	06/31	10Y	99,04	0,85	0	4					
GGB 1,875%	02/35	15Y	111,08	0,99	0	11		12M	100,31	-0,31	
GGB 4%	01/37	16Y	142,76	0,99	-1	0					
GGB 4,20%	01/42	21Y	154,65	1,17	0	8					
GGB 1,875%	01/52	30Y	104,13	1,70	0	-18					

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		68	-12	40	49	2	46		
10Y		118	-1	49	60	11	84		
15Y		108	-18	19	44	-21	71		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,39	-0,33	-0,31	-0,30	0,05	0,33	0,85	0,99	1,17

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	901	-0,44	809	11,43%					
DOW JONES	35.031	-0,20	30.606	14,46%	BUND	174,6			
S&P 500	4.514	-0,13	3.756	20,18%	BOBL	134,77			
NASDAQ	15.287	-0,57	12.888	18,61%	SCHATZ	112,21			
DAX	15.549	-0,39	13.719	13,34%					
FTSE	7.026	-0,98	6.461	8,76%	US LONG BOND	164,25			
NIKKEI	30.008	-0,57	27.444	9,34%	US 10Y	133,98			
BRENT	72,50	-0,14	51,8	39,96%	US 5Y	124,09			
GOLD \$	1.793	0,23	1.899	-5,55%	US 2Y	110,31			

