

PDMA
DAILY MARKET SNAPSHOT
9/11/2021

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	1,159	0,03	USDJPY	112,87	-0,30	EURUSD	1,222	-5,14%	
EURGBP	0,853	-0,16	USDGBP	0,73595	-0,15	EURGBP	0,894	-4,59%	
EURJPY	130,82	-0,30	USDCHF	0,91315	-0,05	EURJPY	126,2	3,66%	
EURCHF	1,058	-0,02				EURCHF	1,081	-2,09%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,567	-0,336	-0,567	-0,536	-0,194	-0,495	
USA	(0,00 / 0,25)	USD	0,089	0,112	0,143	0,221		0,358	
JAPAN	- 0,10	JPY	-0,068	-0,062	-0,084	-0,063			
BANK OF ENGLAND	0,10	GBP	0,052	0,078	0,101	0,271			
SWITZERLAND	-0,75	CHF	-0,794	-0,778	-0,776	-0,718			

CAPITAL MARKETS									
		2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,423	1,099	1,481			1,877		
GREEK TREASURY			0,336	1,099	1,179	1,209			
GERMAN TREASURY		-0,722	-0,554	-0,247	-0,065	-0,094	0,104		
JAPANESE TREAS		-0,113	-0,090	0,064	0,267	0,463	0,683		
U.K TREASURY		0,436	0,585	0,863	1,018	1,071	0,998		
ESM TREASURY		-0,526	-0,286	0,006	0,260	0,373	0,423		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,490	-0,246	-0,123	-0,019	0,141	0,314	0,368	0,316
USD SWAP		0,279	0,900	1,192	1,364	1,508	1,633	1,685	1,673
JPY SWAP		-0,021	0,011	0,025	0,054	0,111	0,233	0,354	0,524
GBP SWAP		0,686	1,125	1,127	1,098	1,093	1,080	1,045	0,964
CHF SWAP		-0,674	-0,408	-0,220	-0,063	0,113	0,268	0,305	0,185

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	104,63	-0,28	2	-17		3M	100,08	-0,34	
GGB 3,45%	04/24	3Y	108,52	-0,11	-1	-3					
GGB 3,375%	02/25	4Y	110,73	0,08	-1	0					
GGB 0%	02/26	5Y	98,67	0,32	0	22		6M	100,13	-0,34	
GGB 3,75%	01/28	7Y	119,49	0,55	-1	13					
GGB 0,75%	06/31	10Y	96,94	1,09	0	28					
GGB 1,875%	02/35	15Y	108,66	1,16	1	29		12M	100,17	-0,29	
GGB 4%	01/37	16Y	141,03	1,07	0	8					
GGB 4,20%	01/42	21Y	153,77	1,19	0	10					
GGB 1,875%	01/52	30Y	102,25	1,78	1	-10					

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	89	9	63	71	23	70			
10Y	135	16	68	77	101				
15Y	124	-2	34	56	-7	83			

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,34	-0,34	-0,29	-0,11	0,32	0,55	1,09	1,16	1,19

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	920	-0,15	809	13,70%					
DOW JONES	36.432	0,29	30.606	19,03%	BUND	170,67			
S&P 500	4.702	0,09	3.756	25,18%	BOBL	134,99			
NASDAQ	15.982	0,07	12.888	24,01%	SCHATZ	112,265			
DAX	16.067	0,13	13.719	17,12%					
FTSE	7.307	0,09	6.461	13,10%	US LONG BOND	162,50			
NIKKEI	29.285	-0,75	27.444	6,71%	US 10Y	131,44			
BRENT	83,95	0,62	51,8	62,07%	US 5Y	122,22			
GOLD \$	1.825	0,05	1.899	-3,88%	US 2Y	109,79			

