

PDMA
DAILY MARKET SNAPSHOT
9/12/2021

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	1,132	-0,18	USDJPY	113,455	-0,22	EURUSD	1,222	-7,31%	
EURGBP	0,8575	-0,18	USDGBP	0,75725	0,00	EURGBP	0,894	-4,09%	
EURJPY	128,48	-0,38	USDCHF	0,92085	0,03	EURJPY	126,2	1,80%	
EURCHF	1,043	-0,14				EURCHF	1,081	-3,54%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,573	-0,336	-0,565	-0,538	-0,194	-0,499	
USA	(0,00 / 0,25)	USD	0,102	0,142	0,198	0,283		0,483	
JAPAN	- 0,10	JPY	-0,072	-0,065	-0,073	-0,052			
BANK OF ENGLAND	0,10	GBP	0,066	0,071	0,092	0,271			
SWITZERLAND	-0,75	CHF	-0,808	-0,793	-0,778	-0,732			

CAPITAL MARKETS									
		2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,674	1,250	1,494			1,861		
GREEK TREASURY			0,504	1,362	1,422	1,202			
GERMAN TREASURY		-0,681	-0,568	-0,337	-0,170	-0,219	-0,045		
JAPANESE TREAS		-0,103	-0,089	0,047	0,256	0,447	0,680		
U.K TREASURY		0,418	0,538	0,732	0,888	0,905	0,801		
ESM TREASURY		-0,555	-0,301	-0,027	0,231	0,324	0,332		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,484	-0,225	-0,103	-0,016	0,129	0,289	0,321	0,234
USD SWAP		0,441	1,165	1,365	1,476	1,575	1,685	1,730	1,696
JPY SWAP		-0,018	0,007	0,018	0,039	0,098	0,221	0,343	0,519
GBP SWAP		0,665	1,082	1,082	1,033	0,985	0,932	0,884	0,801
CHF SWAP		-0,694	-0,431	-0,263	-0,131	0,013	0,118	0,119	-0,031

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	104,37	-0,35	-1	-23	3M	100,06	-0,41	
GGB 3,45%	04/24	3Y	108,47	-0,22	-1	-14				
GGB 3,375%	02/25	4Y	110,68	0,01	-1	-6				
GGB 0%	02/26	5Y	98,07	0,47	-2	37	6M	100,11	-0,35	
GGB 3,75%	01/28	7Y	118,40	0,68	-2	25				
GGB 0,75%	06/31	10Y	94,76	1,34	-3	53				
GGB 1,875%	02/35	15Y	105,66	1,40	-3	52	12M	100,46	-0,46	
GGB 4%	01/37	16Y	141,19	1,04	-3	6				
GGB 4,20%	01/42	21Y	153,99	1,17	-3	8				
GGB 1,875%	01/52	30Y	99,02	1,92	-2	4				

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		107	27	77	85	25	87		
10Y		170	51	98	104	37	134		
15Y		159	33	61	84	7	116		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,41	-0,35	-0,46	-0,22	0,47	0,68	1,34	1,40	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	893	0,12	809	10,37%					
DOW JONES	35.755	0,10	30.606	16,82%	BUND	172,86			
S&P 500	4.701	0,31	3.756	25,16%	BOBL	135,62			
NASDAQ	15.787	0,64	12.888	22,49%	SCHATZ	112,305			
DAX	15.709	0,14	13.719	14,51%					
FTSE	7.354	0,23	6.461	13,83%	US LONG BOND	162,56			
NIKKEI	28.725	-0,47	27.444	4,67%	US 10Y	131,02			
BRENT	75,75	-0,09	51,8	46,24%	US 5Y	121,32			
GOLD \$	1.784	0,05	1.899	-6,05%	US 2Y	109,43			

