

PDMA
DAILY MARKET SNAPSHOT
9/8/2021

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	1,176	-0,06	USDJPY	110,18	-0,06	EURUSD	1,222	-3,78%	
EURGBP	0,8484	0,09	USDGBP	0,72175	0,12	EURGBP	0,894	-5,10%	
EURJPY	129,52	-0,11	USDCHF	0,91615	0,12	EURJPY	126,2	2,63%	
EURCHF	1,077	0,06				EURCHF	1,081	-0,38%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,561	-0,336	-0,541	-0,524	-0,194	-0,501	
USA	(0,00 / 0,25)	USD	0,095	0,106	0,128	0,149		0,237	
JAPAN	- 0,10	JPY	-0,072	-0,048	-0,099	-0,064			
BANK OF ENGLAND	0,10	GBP	0,055	0,063	0,070	0,092			
SWITZERLAND	-0,75	CHF	-0,796	-0,785	-0,765	-0,722			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,204	0,760	1,288			1,939	
GREEK TREASURY				-0,218	0,555	0,676	0,895		
GERMAN TREASURY			-0,761	-0,740	-0,465	-0,223	-0,256	-0,013	
JAPANESE TREAS			-0,122	-0,123	0,015	0,203	0,395	0,642	
U.K TREASURY			0,125	0,279	0,589	0,868	0,982	0,986	
ESM TREASURY			-0,596	-0,461	-0,157	0,133	0,280	0,359	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,522	-0,460	-0,369	-0,261	-0,083	0,150	0,248
USD SWAP			0,159	0,526	0,853	1,085	1,311	1,518	1,667
JPY SWAP			-0,031	-0,029	-0,026	-0,013	0,041	0,156	0,268
GBP SWAP			0,281	0,587	0,698	0,767	0,847	0,915	0,924
CHF SWAP			-0,713	-0,618	-0,478	-0,333	-0,143	0,036	0,101

HELLENIC REPUBLIC BENCHMARKS BONDS									
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	105,93	-0,50	0	-39	3M	100,04	-0,45
GGB 3,45%	04/24	3Y	110,31	-0,42	0	-35			
GGB 3,375%	02/25	4Y	113,05	-0,31	-1	-39			
GGB 0%	02/26	5Y	101,11	-0,24	-1	-34	6M	100,13	-0,32
GGB 3,75%	01/28	7Y	123,86	0,05	-1	-37			
GGB 0,75%	06/31	10Y	102,02	0,54	-1	-27			
GGB 1,875%	02/35	15Y	115,64	0,66	-1	-22	12M	100,24	-0,29
GGB 4%	01/37	16Y	147,82	0,72	-1	-26			
GGB 4,20%	01/42	21Y	162,15	0,87	-1	-22			
GGB 1,875%	01/52	30Y	113,65	1,33	-1	-55			

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		50	-30	17	29	-15	28		
10Y		100	-19	31	42	-2	67		
15Y		90	-36	-1	26	-38	52		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,45	-0,32	-0,29	-0,42	-0,24	0,05	0,54	0,66	0,87

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	888	-0,59	809	9,79%					
DOW JONES	35.209	0,41	30.606	15,04%		BUND	176,72		
S&P 500	4.437	0,17	3.756	18,12%		BOBL	135,37		
NASDAQ	14.836	-0,40	12.888	15,11%		SCHATZ	112,355		
DAX	15.756	-0,03	13.719	14,85%					
FTSE	7.106	-0,23	6.461	10,00%		US LONG BOND	164,16		
NIKKEI	27.820	0,33	27.444	1,37%		US 10Y	134,03		
BRENT	68,31	-3,38	51,8	31,87%		US 5Y	124,14		
GOLD \$	1.747	-0,90	1.899	-7,98%		US 2Y	110,29		

