

PDMA
DAILY MARKET SNAPSHOT
11/10/2021

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	1,157	-0,02	USDJPY	112,89	0,59	EURUSD	1,222	-5,32%	
EURGBP	0,8478	-0,25	USDGBP	0,73285	-0,23	EURGBP	0,894	-5,17%	
EURJPY	130,58	0,52	USDCHF	0,92675	-0,06	EURJPY	126,2	3,47%	
EURCHF	1,072	-0,11				EURCHF	1,081	-0,83%	

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	-0,548	-0,518	-0,194	-0,482		
USA	(0,00 / 0,25) USD	0,084	0,105	0,121	0,157		0,247		
JAPAN	- 0,10 JPY	-0,070	-0,040	-0,080	-0,044				
BANK OF ENGLAND	0,10 GBP	0,056	0,074	0,090	0,192				
SWITZERLAND	-0,75 CHF	-0,782	-0,758	-0,763	-0,715				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,318	1,060	1,612			2,164		
GREEK TREASURY			0,137	0,916	1,036	1,191			
GERMAN TREASURY		-0,684	-0,519	-0,139	0,112	0,089	0,335		
JAPANESE TREAS		-0,093	-0,073	0,091	0,283	0,470	0,695		
U.K TREASURY		0,593	0,816	1,199	1,409	1,523	1,528		
ESM TREASURY		-0,538	-0,248	0,134	0,455	0,617	0,715		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,488	-0,302	-0,122	0,039	0,251	0,497	0,600	0,593
USD SWAP		0,183	0,738	1,162	1,354	1,648	1,824	1,901	1,923
JPY SWAP		-0,004	0,026	0,049	0,083	0,148	0,278	0,403	0,573
GBP SWAP		0,581	1,023	1,161	1,245	1,345	1,432	1,443	1,407
CHF SWAP		-0,673	-0,457	-0,237	-0,038	0,189	0,409	0,468	0,394

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	105,07	-0,38	0	-27		3M	100,08	-0,33	
GGB 3,45%	04/24	3Y	109,11	-0,23	1	-15					
GGB 3,375%	02/25	4Y	111,75	-0,13	1	-21					
GGB 0%	02/26	5Y	99,49	0,12	1	2	6M	100,18	-0,38		
GGB 3,75%	01/28	7Y	121,20	0,34	1	-8					
GGB 0,75%	06/31	10Y	98,56	0,91	2	10					
GGB 1,875%	02/35	15Y	110,59	1,02	1	14	12M	100,21	-0,32		
GGB 4%	01/37	16Y	142,45	0,99	1	1					
GGB 4,20%	01/42	21Y	154,34	1,18	1	8					
GGB 1,875%	01/52	30Y	103,74	1,72	1	-16					

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		66	-14	44	52	6	45		
10Y		106	-14	42	53	3	72		
15Y		92	-34	8	35	-31	56		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,38	-0,32	-0,23	0,12	0,34	0,91	1,02	1,18

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	890	-0,27	809	10,03%					
DOW JONES	34.746	-0,03	30.606	13,53%		BUND	168,97		
S&P 500	4.391	-0,19	3.756	16,91%		BOBL	134,69		
NASDAQ	14.580	-0,51	12.888	13,12%		SCHATZ	112,195		
DAX	15.160	-0,30	13.719	10,51%					
FTSE	7.105	0,14	6.461	9,98%		US LONG BOND	157,44		
NIKKEI	28.498	1,60	27.444	3,84%		US 10Y	130,92		
BRENT	83,89	1,82	51,8	61,95%		US 5Y	122,32		
GOLD \$	1.755	-0,12	1.899	-7,56%		US 2Y	109,92		

