

PDMA
DAILY MARKET SNAPSHOT
10/5/2021

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	1,217	0,02	USDJPY	108,82	0,21	EURUSD	1,222	-0,39%	
EURGBP	0,8634	-0,70	USDGBP	0,7095	-0,76	EURGBP	0,894	-3,42%	
EURJPY	132,43	0,25	USDCHF	0,8998	-0,09	EURJPY	126,2	4,93%	
EURCHF	1,095	-0,04				EURCHF	1,081	1,29%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,553	-0,336	-0,529	-0,514	-0,194	-0,483		
USA	(0,00 / 0,25) USD	0,101	0,128	0,160	0,193		0,271		
JAPAN	- 0,10 JPY	-0,061	-0,051	-0,084	-0,044				
BANK OF ENGLAND	0,10 GBP	0,053	0,067	0,083	0,110				
SWITZERLAND	-0,75 CHF	-0,790	-0,776	-0,741	-0,699				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,145	0,776	1,591			2,302		
GREEK TREASURY			0,240	1,009	1,283	1,533			
GERMAN TREASURY		-0,683	-0,582	-0,205	0,096	0,095	0,360		
JAPANESE TREAS		-0,125	-0,089	0,087	0,278	0,454	0,652		
U.K TREASURY		0,047	0,331	0,807	1,176	1,315	1,350		
ESM TREASURY		-0,578	-0,475	-0,081	0,345	0,503	0,592		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,509	-0,416	-0,269	-0,106	0,121	0,391	0,511	0,525
USD SWAP		0,190	0,424	0,873	1,239	1,576	1,853	1,967	2,022
JPY SWAP		-0,044	-0,025	0,002	0,044	0,124	0,271	0,393	0,533
GBP SWAP		0,137	0,436	0,675	0,852	1,036	1,187	1,233	1,219
CHF SWAP		-0,693	-0,578	-0,395	-0,205	0,035	0,260	0,345	0,298

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	106,58	-0,31	0	-19	3M	100,05	-0,30
GGB 3,45%	04/24	3Y	110,55	-0,19	0	-11			
GGB 3,375%	02/25	4Y	112,86	-0,04	0	-11			
GGB 0%	02/26	5Y	99,10	0,19	1	9	6M	100,12	-0,25
GGB 3,75%	01/28	7Y	121,28	0,52	0	9			
GGB 0,75%	06/31	10Y	97,61	1,00	1	19			
GGB 1,875%	02/35	15Y	107,57	1,27	1	39	12M	100,20	-0,23
GGB 4%	01/37	16Y	136,96	1,37	1	38			
GGB 4,20%	01/42	21Y	147,27	1,52	1	43			
GGB 1,875%	01/52	30Y	96,81	2,02	1	84			

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		77	-3	39	41	-4	69		
10Y		121	2	51	49	3	82		
15Y		119	-7	44	44	-17	81		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,30	-0,25	-0,23	-0,19	0,19	0,52	1,00	1,27	1,52

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	903	0,69	809	11,65%					
DOW JONES	34.778	0,66	30.606	13,63%		BUND	170,19		
S&P 500	4.233	0,74	3.756	12,69%		BOBL	134,8		
NASDAQ	13.752	0,88	12.888	6,70%		SCHATZ	112,075		
DAX	15.375	-0,16	13.719	12,07%					
FTSE	7.142	0,17	6.461	10,55%		US LONG BOND	157,59		
NIKKEI	29.518	0,55	27.444	7,56%		US 10Y	132,67		
BRENT	68,75	0,69	51,8	32,72%		US 5Y	124,38		
GOLD \$	1.836	0,26	1.899	-3,30%		US 2Y	110,42		

