

PDMA
DAILY MARKET SNAPSHOT
10/8/2021

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	1,173	-0,03	USDJPY	110,485	0,13	EURUSD	1,222	-3,97%	
EURGBP	0,8461	-0,18	USDGBP	0,72115	-0,14	EURGBP	0,894	-5,36%	
EURJPY	129,63	0,11	USDCHF	0,92095	0,04	EURJPY	126,2	2,72%	
EURCHF	1,081	0,01				EURCHF	1,081	-0,04%	

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		0,224	0,802	1,325			1,963		
GREEK TREASURY			-0,217	0,555	0,671	0,887			
GERMAN TREASURY		-0,746	-0,719	-0,453	-0,214	-0,247	-0,005		
JAPANESE TREAS		-0,108	-0,119	0,025	0,216	0,403	0,649		
U.K TREASURY		0,138	0,282	0,586	0,850	0,957	0,955		
ESM TREASURY		-0,590	-0,457	-0,159	0,130	0,276	0,355		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,523	-0,455	-0,364	-0,258	-0,083	0,148	0,245	0,218
USD SWAP		0,157	0,544	0,889	1,118	1,337	1,537	1,633	1,677
JPY SWAP		-0,032	-0,025	-0,023	-0,003	0,053	0,167	0,280	0,451
GBP SWAP		0,286	0,590	0,700	0,767	0,842	0,906	0,911	0,864
CHF SWAP		-0,710	-0,618	-0,478	-0,328	-0,133	0,048	0,111	0,048

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	105,92	-0,51	0	-39	3M	100,04	-0,47
GGB 3,45%	04/24	3Y	110,30	-0,42	0	-35			
GGB 3,375%	02/25	4Y	113,06	-0,32	0	-39			
GGB 0%	02/26	5Y	101,10	-0,24	1	-34	6M	100,12	-0,30
GGB 3,75%	01/28	7Y	123,76	0,07	1	-36			
GGB 0,75%	06/31	10Y	102,01	0,54	0	-27			
GGB 1,875%	02/35	15Y	115,72	0,65	0	-22	12M	100,23	-0,28
GGB 4%	01/37	16Y	147,93	0,72	0	-27			
GGB 4,20%	01/42	21Y	162,34	0,86	0	-23			
GGB 1,875%	01/52	30Y	113,86	1,32	0	-56			

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		48	-32	17	29	-14	27		
10Y		99	-20	30	42	-2	66		
15Y		89	-38	-1	26	-38	51		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,47	-0,30	-0,28	-0,42	-0,24	0,07	0,54	0,65	0,86

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	894	0,13	809	10,53%					
DOW JONES	35.102	-0,30	30.606	14,69%	BUND		176,42		
S&P 500	4.432	-0,09	3.756	18,00%	BOBL		135,2		
NASDAQ	14.860	0,16	12.888	15,30%	SCHATZ		112,32		
DAX	15.760	0,09	13.719	14,88%					
FTSE	7.122	-0,14	6.461	10,24%	US LONG BOND		163,50		
NIKKEI	27.888	0,24	27.444	1,62%	US 10Y		133,67		
BRENT	70,24	1,74	51,8	35,60%	US 5Y		123,94		
GOLD \$	1.731	0,06	1.899	-8,83%	US 2Y		110,24		

