

PDMA
DAILY MARKET SNAPSHOT
10/9/2021

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	1,185	0,19	USDJPY	109,91	0,16	EURUSD	1,222	-3,02%	
EURGBP	0,8537	-0,09	USDGBP	0,72055	-0,33	EURGBP	0,894	-4,51%	
EURJPY	130,22	0,35	USDCHF	0,91565	-0,09	EURJPY	126,2	3,18%	
EURCHF	1,085	0,11				EURCHF	1,081	0,36%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,557	-0,336	-0,541	-0,517	-0,194	-0,494		
USA	(0,00 / 0,25) USD	0,085	0,097	0,116	0,150		0,223		
JAPAN	- 0,10 JPY	-0,066	-0,048	-0,091	-0,082				
BANK OF ENGLAND	0,10 GBP	0,051	0,054	0,059	0,104				
SWITZERLAND	-0,75 CHF	-0,788	-0,766	-0,758	-0,722				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,219	0,803	1,324			1,924		
GREEK TREASURY			0,034	0,789	0,895	1,097			
GERMAN TREASURY		-0,704	-0,650	-0,345	-0,084	-0,117	0,145		
JAPANESE TREAS		-0,123	-0,094	0,048	0,248	0,434	0,659		
U.K TREASURY		0,225	0,413	0,742	0,953	1,061	1,064		
ESM TREASURY		-0,576	-0,399	-0,074	0,233	0,395	0,490		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,506	-0,413	-0,299	-0,175	0,017	0,260	0,366	0,354
USD SWAP		0,160	0,552	0,896	1,132	1,350	1,547	1,638	1,670
JPY SWAP		-0,020	0,003	0,006	0,033	0,089	0,209	0,325	0,484
GBP SWAP		0,316	0,624	0,755	0,834	0,921	1,003	1,015	0,975
CHF SWAP		-0,695	-0,580	-0,428	-0,260	-0,060	0,143	0,223	0,163

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	105,37	-0,38	0	-26	3M	100,05	-0,37
GGB 3,45%	04/24	3Y	109,67	-0,32	0	-24			
GGB 3,375%	02/25	4Y	112,41	-0,23	1	-31			
GGB 0%	02/26	5Y	100,06	-0,01	0	-11	6M	100,27	-0,59
GGB 3,75%	01/28	7Y	122,09	0,25	0	-17			
GGB 0,75%	06/31	10Y	99,92	0,76	0	-5			
GGB 1,875%	02/35	15Y	112,62	0,87	-1	0	12M	100,23	-0,31
GGB 4%	01/37	16Y	144,82	0,87	-2	-11			
GGB 4,20%	01/42	21Y	157,27	1,06	-1	-3			
GGB 1,875%	01/52	30Y	106,93	1,59	0	-29			

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		68	-12	40	50	5	47		
10Y		113	-6	47	58	10	81		
15Y		98	-28	12	36	-27	63		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,37	-0,59	-0,31	-0,32	-0,01	0,25	0,76	0,87	1,06	1,59

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	904	0,49	809	11,69%					
DOW JONES	34.879	-0,43	30.606	13,96%	BUND		174,6		
S&P 500	4.493	-0,46	3.756	19,63%	BOBL		134,77		
NASDAQ	15.248	-0,25	12.888	18,31%	SCHATZ		112,21		
DAX	15.696	0,46	13.719	14,41%					
FTSE	7.052	0,40	6.461	9,16%	US LONG BOND		164,59		
NIKKEI	30.382	1,25	27.444	10,70%	US 10Y		133,91		
BRENT	72,67	1,71	51,8	40,29%	US 5Y		124,08		
GOLD \$	1.802	0,43	1.899	-5,08%	US 2Y		110,32		

