

PDMA
DAILY MARKET SNAPSHOT
10/11/2021

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	1,158	-0,12	USDJPY	113,19	0,27	EURUSD	1,222	-5,22%	
EURGBP	0,8556	0,06	USDGBP	0,73895	0,19	EURGBP	0,894	-4,29%	
EURJPY	131,07	0,15	USDCHF	0,91185	0,08	EURJPY	126,2	3,85%	
EURCHF	1,056	-0,04				EURCHF	1,081	-2,32%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,563	-0,336	-0,565	-0,533	-0,194	-0,498	
USA	(0,00 / 0,25)	USD	0,091	0,114	0,146	0,219		0,353	
JAPAN	- 0,10	JPY	-0,070	-0,067	-0,087	-0,065			
BANK OF ENGLAND	0,10	GBP	0,051	0,087	0,109	0,279			
SWITZERLAND	-0,75	CHF	-0,793	-0,779	-0,776	-0,718			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,453	1,117	1,480			1,849	
GREEK TREASURY				0,340	1,116	1,179	1,210		
GERMAN TREASURY			-0,720	-0,582	-0,284	-0,119	-0,157	0,040	
JAPANESE TREAS			-0,114	-0,090	0,063	0,265	0,456	0,671	
U.K TREASURY			0,520	0,656	0,869	1,019	1,064	0,979	
ESM TREASURY			-0,524	-0,296	-0,014	0,222	0,319	0,345	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,487	-0,244	-0,132	-0,034	0,122	0,277	0,316
USD SWAP			0,288	0,928	1,200	1,361	1,495	1,611	1,646
JPY SWAP			-0,024	0,006	0,022	0,049	0,106	0,225	0,345
GBP SWAP			0,713	1,179	1,180	1,136	1,111	1,085	1,041
CHF SWAP			-0,669	-0,401	-0,227	-0,076	0,100	0,244	0,269

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	104,62	-0,29	0	-17	3M	100,07	-0,31
GGB 3,45%	04/24	3Y	108,51	-0,11	0	-3			
GGB 3,375%	02/25	4Y	110,73	0,08	1	0			
GGB 0%	02/26	5Y	98,66	0,32	2	22	6M	100,12	-0,30
GGB 3,75%	01/28	7Y	119,48	0,55	1	13			
GGB 0,75%	06/31	10Y	96,80	1,10	3	29			
GGB 1,875%	02/35	15Y	108,66	1,16	2	29	12M	100,15	-0,25
GGB 4%	01/37	16Y	140,97	1,07	2	8			
GGB 4,20%	01/42	21Y	153,70	1,19	2	10			
GGB 1,875%	01/52	30Y	101,54	1,81	4	-7			

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		92	12	63	72	24	73		
10Y		140	21	71	79	24	105		
15Y		130	4	36	56	-6	86		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,31	-0,30	-0,25	-0,11	0,32	0,55	1,10	1,16	1,19

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	918	-0,31	809	13,44%					
DOW JONES	36.320	-0,31	30.606	18,67%		BUND	171,23		
S&P 500	4.685	-0,35	3.756	24,74%		BOBL	135,17		
NASDAQ	15.887	-0,60	12.888	23,26%		SCHATZ	112,305		
DAX	16.030	-0,07	13.719	16,85%					
FTSE	7.313	0,54	6.461	13,20%		US LONG BOND	163,31		
NIKKEI	29.107	-0,61	27.444	6,06%		US 10Y	131,55		
BRENT	84,83	0,06	51,8	63,76%		US 5Y	122,13		
GOLD \$	1.825	-0,37	1.899	-3,87%		US 2Y	109,75		

