

PDMA
DAILY MARKET SNAPSHOT
10/12/2021

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	1,129	-0,05	USDJPY	113,62	0,14	EURUSD	1,222	-7,62%	
EURGBP	0,8545	0,03	USDGBP	0,75695	0,07	EURGBP	0,894	-4,42%	
EURJPY	128,25	0,09	USDCHF	0,92355	-0,06	EURJPY	126,2	1,62%	
EURCHF	1,042	-0,09				EURCHF	1,081	-3,57%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,565	-0,336	-0,574	-0,540	-0,194	-0,498		
USA	(0,00 / 0,25) USD	0,101	0,145	0,201	0,288		0,489		
JAPAN	- 0,10 JPY	-0,070	-0,058	-0,074	-0,054				
BANK OF ENGLAND	0,10 GBP	0,064	0,056	0,087	0,262				
SWITZERLAND	-0,75 CHF	-0,805	-0,793	-0,778	-0,731				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,723	1,296	1,511			1,879		
GREEK TREASURY			0,492	1,385	1,438	1,195			
GERMAN TREASURY		-0,683	-0,568	-0,338	-0,169	-0,215	-0,041		
JAPANESE TREAS		-0,099	-0,085	0,056	0,264	0,456	0,671		
U.K TREASURY		0,436	0,563	0,771	0,956	0,989	0,898		
ESM TREASURY		-0,561	-0,308	-0,030	0,233	0,329	0,346		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,488	-0,237	-0,110	-0,021	0,126	0,291	0,327	0,247
USD SWAP		0,464	1,198	1,400	1,499	1,589	1,693	1,738	1,706
JPY SWAP		-0,019	0,010	0,023	0,046	0,104	0,228	0,350	0,525
GBP SWAP		0,675	1,084	1,094	1,056	1,021	0,975	0,935	0,866
CHF SWAP		-0,695	-0,434	-0,276	-0,143	0,002	0,112	0,116	-0,028

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	104,36	-0,35	0	-23	3M	100,06	-0,39
GGB 3,45%	04/24	3Y	108,47	-0,22	-1	-14			
GGB 3,375%	02/25	4Y	110,63	0,02	0	-5			
GGB 0%	02/26	5Y	98,08	0,47	0	37	6M	100,10	-0,33
GGB 3,75%	01/28	7Y	118,32	0,69	0	26			
GGB 0,75%	06/31	10Y	94,53	1,37	1	56			
GGB 1,875%	02/35	15Y	105,47	1,42	0	54	12M	100,47	-0,47
GGB 4%	01/37	16Y	141,05	1,05	0	6			
GGB 4,20%	01/42	21Y	153,93	1,18	0	8			
GGB 1,875%	01/52	30Y	98,91	1,92	0	4			

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		106	26	76	84	25	86		
10Y		172	53	100	105	39	137		
15Y		161	35	63	86	9	117		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,39	-0,33	-0,47	-0,22	0,47	0,69	1,37	1,42	1,18	1,92

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	898	0,60	809	11,04%					
DOW JONES	35.755	0,00	30.606	16,82%	BUND		172,86		
S&P 500	4.667	-0,72	3.756	24,26%	BOBL		135,62		
NASDAQ	15.517	-1,71	12.888	20,40%	SCHATZ		112,305		
DAX	15.588	-0,33	13.719	13,62%					
FTSE	7.308	-0,19	6.461	13,11%	US LONG BOND		162,47		
NIKKEI	28.438	-1,00	27.444	3,62%	US 10Y		130,81		
BRENT	74,11	-0,42	51,8	43,07%	US 5Y		121,10		
GOLD \$	1.772	-0,21	1.899	-6,70%	US 2Y		109,35		

