

PDMA
DAILY MARKET SNAPSHOT
13/10/2021

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	1,155	0,22	USDJPY	113,52	-0,08	EURUSD	1,222	-5,42%	
EURGBP	0,8479	-0,09	USDGBP	0,73385	-0,30	EURGBP	0,894	-5,15%	
EURJPY	131,17	0,13	USDCHF	0,92855	-0,24	EURJPY	126,2	3,93%	
EURCHF	1,073	-0,04				EURCHF	1,081	-0,75%	

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	-0,551	-0,521	-0,194	-0,480	
USA	(0,00 / 0,25)	USD	0,085	0,102	0,122	0,157		0,257	
JAPAN	- 0,10	JPY	-0,071	-0,051	-0,079	-0,045			
BANK OF ENGLAND	0,10	GBP	0,064	0,092	0,114	0,243			
SWITZERLAND	-0,75	CHF	-0,783	-0,760	-0,763	-0,715			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,346	1,066	1,565			2,072	
GREEK TREASURY				0,160	0,927	1,036	1,197		
GERMAN TREASURY			-0,667	-0,479	-0,113	0,121	0,094	0,334	
JAPANESE TREAS			-0,107	-0,075	0,093	0,280	0,473	0,701	
U.K TREASURY			0,559	0,767	1,121	1,313	1,415	1,411	
ESM TREASURY			-0,535	-0,217	0,153	0,461	0,612	0,693	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,491	-0,281	-0,088	0,070	0,272	0,504	0,598
USD SWAP			0,198	0,765	1,151	1,387	1,589	1,761	1,834
JPY SWAP			-0,009	0,024	0,044	0,078	0,143	0,273	0,398
GBP SWAP			0,622	1,032	1,125	1,188	1,270	1,347	1,352
CHF SWAP			-0,670	-0,446	-0,219	-0,025	0,200	0,398	0,460

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	105,05	-0,39	-1	-27	3M	100,08	-0,33
GGB 3,45%	04/24	3Y	109,10	-0,23	0	-15			
GGB 3,375%	02/25	4Y	111,70	-0,12	0	-20			
GGB 0%	02/26	5Y	99,38	0,14	-1	5	6M	100,18	-0,39
GGB 3,75%	01/28	7Y	121,10	0,35	-1	-7			
GGB 0,75%	06/31	10Y	98,46	0,92	-1	11			
GGB 1,875%	02/35	15Y	110,55	1,02	-2	15	12M	100,21	-0,31
GGB 4%	01/37	16Y	142,24	1,01	-2	2			
GGB 4,20%	01/42	21Y	154,15	1,18	-2	9			
GGB 1,875%	01/52	30Y	103,52	1,72	-1	-16			

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		64	-16	42	53	6	44		
10Y		104	-15	42	54	3	71		
15Y		92	-35	9	36	-30	55		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,39	-0,31	-0,23	0,14	0,35	0,92	1,02	1,18

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	893	0,23	809	10,34%					
DOW JONES	34.378	-0,34	30.606	12,32%		BUND	168,56		
S&P 500	4.351	-0,24	3.756	15,83%		BOBL	134,43		
NASDAQ	14.466	-0,14	12.888	12,24%		SCHATZ	112,155		
DAX	15.192	0,30	13.719	10,74%					
FTSE	7.100	-0,42	6.461	9,90%		US LONG BOND	158,97		
NIKKEI	28.140	-0,32	27.444	2,54%		US 10Y	131,22		
BRENT	83,05	-0,44	51,8	60,33%		US 5Y	122,35		
GOLD \$	1.768	0,43	1.899	-6,89%		US 2Y	109,89		

