

PDMA
DAILY MARKET SNAPSHOT
14/10/2021

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	1,162	0,23	USDJPY	113,35	0,09	EURUSD	1,222	-4,87%	
EURGBP	0,8469	-0,23	USDGBP	0,7287	-0,45	EURGBP	0,894	-5,27%	
EURJPY	131,73	0,30	USDCHF	0,91995	-0,43	EURJPY	126,2	4,38%	
EURCHF	1,069	-0,22				EURCHF	1,081	-1,10%	

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	-0,548	-0,524	-0,194	-0,473	
USA	(0,00 / 0,25)	USD	0,088	0,103	0,127	0,157		0,261	
JAPAN	- 0,10	JPY	-0,073	-0,053	-0,082	-0,050			
BANK OF ENGLAND	0,10	GBP	0,065	0,092	0,118	0,252			
SWITZERLAND	-0,75	CHF	-0,782	-0,760	-0,763	-0,713			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,354	1,066	1,537			2,046	
GREEK TREASURY				0,170	0,932	1,040	1,199		
GERMAN TREASURY			-0,664	-0,491	-0,140	0,085	0,052	0,286	
JAPANESE TREAS			-0,107	-0,080	0,081	0,268	0,460	0,686	
U.K TREASURY			0,547	0,736	1,087	1,266	1,344	1,334	
ESM TREASURY			-0,534	-0,230	0,122	0,420	0,564	0,634	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,493	-0,278	-0,099	0,050	0,242	0,463	0,550
USD SWAP			0,206	0,788	1,147	1,366	1,556	1,725	1,799
JPY SWAP			-0,016	0,018	0,036	0,068	0,129	0,258	0,381
GBP SWAP			0,634	1,021	1,106	1,164	1,240	1,293	1,289
CHF SWAP			-0,670	-0,442	-0,237	-0,053	0,155	0,352	0,401

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	105,02	-0,39	-1	-27	3M	100,07	-0,32
GGB 3,45%	04/24	3Y	109,06	-0,23	0	-15			
GGB 3,375%	02/25	4Y	111,65	-0,12	1	-19			
GGB 0%	02/26	5Y	99,35	0,15	0	6	6M	100,18	-0,39
GGB 3,75%	01/28	7Y	121,03	0,36	0	-7			
GGB 0,75%	06/31	10Y	98,42	0,92	0	11			
GGB 1,875%	02/35	15Y	110,50	1,03	1	15	12M	100,21	-0,32
GGB 4%	01/37	16Y	142,19	1,01	0	2			
GGB 4,20%	01/42	21Y	154,09	1,18	1	9			
GGB 1,875%	01/52	30Y	103,56	1,72	0	-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		66	-14	44	53	6	45		
10Y		107	-12	44	56	3	73		
15Y		96	-31	12	38	-29	58		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,32	-0,39	-0,32	-0,23	0,15	0,36	0,92	1,03	1,18

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	887	0,29	809	9,61%					
DOW JONES	34.378	0,00	30.606	12,32%		BUND	169,08		
S&P 500	4.364	0,30	3.756	16,18%		BOBL	134,53		
NASDAQ	14.572	0,73	12.888	13,06%		SCHATZ	112,165		
DAX	15.378	0,84	13.719	12,09%					
FTSE	7.190	0,68	6.461	11,30%		US LONG BOND	159,72		
NIKKEI	28.551	1,46	27.444	4,03%		US 10Y	131,38		
BRENT	84,29	1,33	51,8	62,72%		US 5Y	122,35		
GOLD \$	1.798	0,25	1.899	-5,33%		US 2Y	109,86		

