

PDMA
DAILY MARKET SNAPSHOT
15/10/2021

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	1,161	0,12	USDJPY	114,115	0,38	EURUSD	1,222	-4,96%	
EURGBP	0,8463	-0,22	USDGBP	0,7289	-0,34	EURGBP	0,894	-5,33%	
EURJPY	132,50	0,50	USDCHF	0,92325	-0,04	EURJPY	126,2	4,99%	
EURCHF	1,072	0,09				EURCHF	1,081	-0,83%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,561	-0,336	-0,548	-0,524	-0,194	-0,473	
USA	(0,00 / 0,25)	USD	0,090	0,103	0,124	0,157		0,266	
JAPAN	- 0,10	JPY	-0,073	-0,052	-0,083	-0,063			
BANK OF ENGLAND	0,10	GBP	0,071	0,093	0,125	0,273			
SWITZERLAND	-0,75	CHF	-0,782	-0,759	-0,763	-0,713			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,359	1,072	1,542			2,044		
GREEK TREASURY			0,159	0,909	1,008	1,170			
GERMAN TREASURY		-0,677	-0,521	-0,171	0,054	0,069	0,280		
JAPANESE TREAS		-0,110	-0,072	0,083	0,274	0,463	0,694		
U.K TREASURY		0,544	0,728	1,073	1,256	1,331	1,324		
ESM TREASURY		-0,550	-0,265	0,091	0,395	0,539	0,614		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,497	-0,301	-0,133	0,017	0,212	0,437	0,528	0,500
USD SWAP		0,213	0,796	1,149	1,366	1,557	1,723	1,796	1,809
JPY SWAP		-0,015	0,020	0,038	0,069	0,133	0,263	0,389	0,556
GBP SWAP		0,622	1,030	1,105	1,155	1,225	1,283	1,277	1,222
CHF SWAP		-0,679	-0,467	-0,255	-0,068	0,150	0,333	0,390	0,322

HELLENIC REPUBLIC BENCHMARKS BONDS								HELLENIC REPUBLIC T-BILLS			
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	-0,40	0	-28		3M	100,07	-0,30	
GGB 3,45%	04/24	3Y	109,07	-0,23	0	-15					
GGB 3,375%	02/25	4Y	111,66	-0,12	0	-20					
GGB 0%	02/26	5Y	99,39	0,14	2	5		6M	100,16	-0,36	
GGB 3,75%	01/28	7Y	121,14	0,34	1	-8					
GGB 0,75%	06/31	10Y	98,63	0,90	1	9					
GGB 1,875%	02/35	15Y	110,93	0,99	1	12		12M	100,21	-0,32	
GGB 4%	01/37	16Y	142,70	0,98	1	-1					
GGB 4,20%	01/42	21Y	154,79	1,15	1	6					
GGB 1,875%	01/52	30Y	104,40	1,69	1	-19					

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	45	54	7	47		
10Y		108	-11	45	57	4	74		
15Y		95	-31	12	38	-29	58		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,30	-0,36	-0,32	-0,23	0,14	0,34	0,90	0,99	1,15

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	892	0,43	809	10,31%					
DOW JONES	34.913	1,56	30.606	14,07%	BUND	169,46			
S&P 500	4.438	1,71	3.756	18,16%	BOBL	134,71			
NASDAQ	14.823	1,73	12.888	15,01%	SCHATZ	112,19			
DAX	15.468	0,03	13.719	12,75%					
FTSE	7.218	0,14	6.461	11,72%	US LONG BOND	159,59			
NIKKEI	29.069	1,81	27.444	5,92%	US 10Y	131,30			
BRENT	85,01	1,20	51,8	64,11%	US 5Y	122,30			
GOLD \$	1.787	-0,48	1.899	-5,87%	US 2Y	109,85			

