

PDMA
DAILY MARKET SNAPSHOT
18/10/2021

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	1,158	-0,15	USDJPY	114,325	0,07	EURUSD	1,222	-5,18%	
EURGBP	0,844	0,04	USDGBP	0,72865	0,19	EURGBP	0,894	-5,59%	
EURJPY	132,43	-0,07	USDCHF	0,92615	0,32	EURJPY	126,2	4,94%	
EURCHF	1,073	0,17				EURCHF	1,081	-0,76%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,564	-0,336	-0,548	-0,528	-0,194	-0,483	
USA	(0,00 / 0,25)	USD	0,080	0,101	0,124	0,161		0,280	
JAPAN	- 0,10	JPY	-0,072	-0,051	-0,085	-0,065			
BANK OF ENGLAND	0,10	GBP	0,070	0,097	0,134	0,273			
SWITZERLAND	-0,75	CHF	-0,787	-0,769	-0,766	-0,716			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,438	1,178	1,604			2,051	
GREEK TREASURY				0,237	0,965	1,051	1,213		
GERMAN TREASURY			-0,630	-0,452	-0,126	0,069	0,069	0,274	
JAPANESE TREAS			-0,106	-0,068	0,096	0,287	0,477	0,706	
U.K TREASURY			0,749	0,906	1,170	1,346	1,426	1,412	
ESM TREASURY			-0,510	-0,196	0,141	0,428	0,553	0,608	

INTEREST RATES SWAPS										
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
EUR SWAP		-0,484	-0,234	-0,063	0,080	0,263	0,469	0,544	0,496	
USD SWAP		0,247	0,902	1,252	1,450	1,618	1,763	1,826	1,829	
JPY SWAP		-0,015	0,028	0,049	0,084	0,149	0,281	0,409	0,578	
GBP SWAP		0,780	1,205	1,248	1,262	1,315	1,359	1,358	1,304	
CHF SWAP		-0,666	-0,414	-0,198	-0,011	0,196	0,375	0,428	0,358	

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	104,96	-0,36	3	-24		3M	100,06	-0,29			
GGB 3,45%	04/24	3Y	108,96	-0,20	3	-12							
GGB 3,375%	02/25	4Y	111,49	-0,08	4	-15							
GGB 0%	02/26	5Y	99,07	0,22	7	12		6M	100,15	-0,34			
GGB 3,75%	01/28	7Y	120,72	0,40	5	-2							
GGB 0,75%	06/31	10Y	98,14	0,95	5	14							
GGB 1,875%	02/35	15Y	110,37	1,04	4	16		12M	100,22	-0,34			
GGB 4%	01/37	16Y	141,99	1,02	3	3							
GGB 4,20%	01/42	21Y	153,82	1,20	3	10							
GGB 1,875%	01/52	30Y	103,62	1,72	3	-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		69	-11	47	57	9	48		
10Y		109	-10	46	57	3	75		
15Y		98	-28	11	37	-31	58		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,29	-0,34	-0,34	-0,20	0,22	0,40	0,95	1,04	1,20	1,72

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	899	0,45	809	11,10%					
DOW JONES	35.295	1,09	30.606	15,32%		BUND	168,83		
S&P 500	4.471	0,75	3.756	19,04%		BOBL	134,31		
NASDAQ	14.897	0,50	12.888	15,59%		SCHATZ	112,09		
DAX	15.535	-0,34	13.719	13,24%					
FTSE	7.226	-0,11	6.461	11,85%		US LONG BOND	159,03		
NIKKEI	29.025	-0,15	27.444	5,76%		US 10Y	130,59		
BRENT	85,64	0,92	51,8	65,33%		US 5Y	121,78		
GOLD \$	1.762	-0,30	1.899	-7,18%		US 2Y	109,70		

