

PDMA
DAILY MARKET SNAPSHOT
21/10/2021

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	1,164	-0,12	USDJPY	114,095	-0,22	EURUSD	1,222	-4,75%	
EURGBP	0,843	0,03	USDGBP	0,72445	0,14	EURGBP	0,894	-5,71%	
EURJPY	132,78	-0,33	USDCHF	0,92035	0,17	EURJPY	126,2	5,21%	
EURCHF	1,071	0,03				EURCHF	1,081	-0,92%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,557	-0,336	-0,548	-0,524	-0,194	-0,467	
USA (0,00 / 0,25)		USD	0,086	0,108	0,130	0,168		0,292	
JAPAN - 0,10		JPY	-0,076	-0,053	-0,083	-0,064			
BANK OF ENGLAND 0,10		GBP	0,124	0,183	0,216	0,419			
SWITZERLAND -0,75		CHF	-0,787	-0,773	-0,770	-0,715			

CAPITAL MARKETS									
			2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,398	1,172	1,648			2,116	
GREEK TREASURY				0,277	1,005	1,084	1,233		
GERMAN TREASURY			-0,652	-0,460	-0,117	0,090	0,082	0,292	
JAPANESE TREAS			-0,103	-0,072	0,091	0,288	0,482	0,700	
U.K TREASURY			0,695	0,833	1,164	1,351	1,429	1,403	
ESM TREASURY			-0,527	-0,211	0,137	0,423	0,555	0,608	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,489	-0,249	-0,071	0,075	0,265	0,474	0,551
USD SWAP			0,241	0,876	1,247	1,470	1,659	1,819	1,885
JPY SWAP			-0,015	0,029	0,051	0,084	0,148	0,280	0,408
GBP SWAP			0,811	1,194	1,231	1,261	1,316	1,364	1,357
CHF SWAP			-0,664	-0,409	-0,184	0,007	0,205	0,397	0,445

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	104,89	-0,35	0	-23		3M	100,07	-0,34	
GGB 3,45%	04/24	3Y	108,81	-0,16	0	-8					
GGB 3,375%	02/25	4Y	111,28	-0,03	0	-11					
GGB 0%	02/26	5Y	98,90	0,26	1	16		6M	100,14	-0,33	
GGB 3,75%	01/28	7Y	120,41	0,44	0	1					
GGB 0,75%	06/31	10Y	97,76	0,99	0	18					
GGB 1,875%	02/35	15Y	109,91	1,07	0	19		12M	100,19	-0,30	
GGB 4%	01/37	16Y	141,64	1,04	0	5					
GGB 4,20%	01/42	21Y	153,30	1,22	0	12					
GGB 1,875%	01/52	30Y	103,15	1,74	0	-14					

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		74	-6	51	60	13	53		
10Y		112	-7	49	61	8	79		
15Y		99	-27	14	40	-27	61		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,34	-0,33	-0,30	-0,16	0,26	0,44	0,99	1,07	1,22

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	906	-0,19	809	12,04%					
DOW JONES	35.609	0,43	30.606	16,35%	BUND	168,6			
S&P 500	4.536	0,37	3.756	20,77%	BOBL	134,31			
NASDAQ	15.122	-0,05	12.888	17,33%	SCHATZ	112,125			
DAX	15.511	-0,08	13.719	13,07%					
FTSE	7.199	-0,33	6.461	11,44%	US LONG BOND	157,91			
NIKKEI	28.709	-1,87	27.444	4,61%	US 10Y	130,45			
BRENT	85,00	-0,96	51,8	64,09%	US 5Y	121,82			
GOLD \$	1.783	0,08	1.899	-6,07%	US 2Y	109,73			

