

PDMA
DAILY MARKET SNAPSHOT
22/10/2021

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	0,18	USDJPY	113,94	-0,06	EURUSD	1,222	-4,69%	
EURGBP	0,8452	0,29	USDGBP	0,72585	0,12	EURGBP	0,894	-5,46%	
EURJPY	132,67	0,11	USDCHF	0,91655	-0,18	EURJPY	126,2	5,13%	
EURCHF	1,067	-0,01				EURCHF	1,081	-1,27%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,563	-0,336	-0,547	-0,527	-0,194	-0,468	
USA	(0,00 / 0,25)	USD	0,086	0,106	0,128	0,171		0,297	
JAPAN	- 0,10	JPY	-0,081	-0,053	-0,084	-0,063			
BANK OF ENGLAND	0,10	GBP	0,131	0,187	0,211	0,422			
SWITZERLAND	-0,75	CHF	-0,789	-0,771	-0,767	-0,714			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,445	1,224	1,680			2,122		
GREEK TREASURY			0,312	1,032	1,109	1,251			
GERMAN TREASURY		-0,641	-0,422	-0,091	0,099	0,077	0,278		
JAPANESE TREAS		-0,103	-0,065	0,097	0,294	0,495	0,711		
U.K TREASURY		0,685	0,844	1,187	1,381	1,460	1,435		
ESM TREASURY		-0,513	-0,174	0,156	0,423	0,542	0,576		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,487	-0,219	-0,033	0,109	0,284	0,473	0,538	0,473
USD SWAP		0,260	0,925	1,295	1,511	1,692	1,842	1,903	1,904
JPY SWAP		-0,015	0,030	0,051	0,084	0,149	0,284	0,409	0,574
GBP SWAP		0,792	1,185	1,238	1,277	1,339	1,392	1,385	1,323
CHF SWAP		-0,666	-0,403	-0,158	0,038	0,236	0,413	0,457	0,336

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	104,87	-0,34	0	-23		3M	100,07	-0,35	
GGB 3,45%	04/24	3Y	108,76	-0,14	1	-6					
GGB 3,375%	02/25	4Y	111,18	-0,01	0	-8					
GGB 0%	02/26	5Y	98,75	0,29	2	20		6M	100,16	-0,36	
GGB 3,75%	01/28	7Y	120,21	0,47	1	4					
GGB 0,75%	06/31	10Y	97,53	1,02	1	21					
GGB 1,875%	02/35	15Y	109,60	1,09	1	22		12M	100,18	-0,29	
GGB 4%	01/37	16Y	141,22	1,06	1	7					
GGB 4,20%	01/42	21Y	152,88	1,23	1	14					
GGB 1,875%	01/52	30Y	102,93	1,75	0	-13					

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		73	-7	50	60	6	53		
10Y		112	-7	49	61	2	79		
15Y		101	-25	15	41	-27	63		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,35	-0,36	-0,29	-0,14	0,29	0,47	1,02	1,09	1,23	1,75

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	907	0,19	809	12,15%					
DOW JONES	35.603	-0,02	30.606	16,33%	BUND	168,31			
S&P 500	4.550	0,30	3.756	21,13%	BOBL	134,1			
NASDAQ	15.216	0,62	12.888	18,06%	SCHATZ	112,11			
DAX	15.520	0,31	13.719	13,13%					
FTSE	7.219	0,40	6.461	11,74%	US LONG BOND	157,69			
NIKKEI	28.805	0,34	27.444	4,96%	US 10Y	130,11			
BRENT	84,70	0,11	51,8	63,51%	US 5Y	121,54			
GOLD \$	1.792	0,51	1.899	-5,62%	US 2Y	109,65			

