

PDMA
DAILY MARKET SNAPSHOT
27/10/2021

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	1,160	0,06	USDJPY	113,745	-0,39	EURUSD	1,222	-5,03%	
EURGBP	0,8435	0,14	USDGBP	0,72695	0,08	EURGBP	0,894	-5,65%	
EURJPY	131,98	-0,32	USDCHF	0,91795	-0,20	EURJPY	126,2	4,58%	
EURCHF	1,065	-0,14				EURCHF	1,081	-1,47%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,557	-0,336	-0,548	-0,528	-0,194	-0,471		
USA	(0,00 / 0,25) USD	0,088	0,104	0,135	0,178		0,329		
JAPAN	- 0,10 JPY	-0,077	-0,053	-0,083	-0,065				
BANK OF ENGLAND	0,10 GBP	0,125	0,172	0,206	0,409				
SWITZERLAND	-0,75 CHF	-0,788	-0,772	-0,768	-0,713				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,503	1,204	1,612			2,031		
GREEK TREASURY			0,317	1,051	1,115	1,262			
GERMAN TREASURY		-0,652	-0,444	-0,133	0,044	0,016	0,213		
JAPANESE TREAS		-0,084	-0,063	0,100	0,301	0,495	0,699		
U.K TREASURY		0,622	0,794	1,081	1,259	1,324	1,285		
ESM TREASURY		-0,508	-0,181	0,125	0,377	0,488	0,509		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,485	-0,201	-0,033	0,095	0,257	0,431	0,488	0,413
USD SWAP		0,281	0,951	1,293	1,483	1,644	1,788	1,847	1,847
JPY SWAP		-0,011	0,034	0,055	0,089	0,154	0,284	0,409	0,568
GBP SWAP		0,783	1,185	1,207	1,216	1,249	1,277	1,257	1,181
CHF SWAP		-0,664	-0,374	-0,157	0,016	0,199	0,368	0,411	0,291

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	104,83	-0,33	0	-21	3M	100,07	-0,36
GGB 3,45%	04/24	3Y	108,73	-0,14	0	-6			
GGB 3,375%	02/25	4Y	111,15	-0,01	0	-8			
GGB 0%	02/26	5Y	98,78	0,29	0	19	6M	100,16	-0,31
GGB 3,75%	01/28	7Y	120,15	0,47	0	5			
GGB 0,75%	06/31	10Y	97,41	1,03	0	22			
GGB 1,875%	02/35	15Y	109,52	1,10	0	22	12M	100,18	-0,29
GGB 4%	01/37	16Y	141,07	1,07	0	8			
GGB 4,20%	01/42	21Y	152,77	1,24	0	15			
GGB 1,875%	01/52	30Y	102,81	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		76	-4	51	61	8	56		
10Y		118	-1	54	64	7	84		
15Y		107	-19	19	43	-24	68		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,36	-0,31	-0,29	-0,14	0,29	0,47	1,03	1,10	1,24

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	903	0,07	809	11,59%					
DOW JONES	35.757	0,04	30.606	16,83%		BUND	168,83		
S&P 500	4.575	0,18	3.756	21,80%		BOBL	134,2		
NASDAQ	15.236	0,06	12.888	18,21%		SCHATZ	112,115		
DAX	15.731	-0,17	13.719	14,67%					
FTSE	7.270	-0,10	6.461	12,53%		US LONG BOND	159,19		
NIKKEI	29.098	-0,03	27.444	6,03%		US 10Y	130,53		
BRENT	85,18	-1,41	51,8	64,44%		US 5Y	121,63		
GOLD \$	1.787	-0,33	1.899	-5,88%		US 2Y	109,63		

