

PDMA
DAILY MARKET SNAPSHOT
29/10/2021

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	1,165	-0,30	USDJPY	113,755	0,16	EURUSD	1,222	-4,68%	
EURGBP	0,8457	-0,16	USDGBP	0,72615	0,18	EURGBP	0,894	-5,40%	
EURJPY	132,48	-0,16	USDCHF	0,91165	-0,05	EURJPY	126,2	4,97%	
EURCHF	1,062	-0,34				EURCHF	1,081	-1,79%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,556	-0,336	-0,557	-0,533	-0,194	-0,473		
USA	(0,00 / 0,25) USD	0,087	0,101	0,129	0,180		0,332		
JAPAN	- 0,10 JPY	-0,072	-0,046	-0,083	-0,062				
BANK OF ENGLAND	0,10 GBP	0,123	0,171	0,204	0,403				
SWITZERLAND	-0,75 CHF	-0,788	-0,772	-0,768	-0,715				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,509	1,209	1,603			2,009		
GREEK TREASURY			0,551	1,302	1,341	1,460			
GERMAN TREASURY		-0,603	-0,403	-0,104	0,041	-0,012	0,169		
JAPANESE TREAS		-0,095	-0,067	0,099	0,297	0,474	0,672		
U.K TREASURY		0,665	0,788	1,045	1,178	1,219	1,155		
ESM TREASURY		-0,431	-0,132	0,149	0,368	0,452	0,436		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,450	-0,111	0,023	0,134	0,282	0,422	0,452	0,345
USD SWAP		0,308	0,961	1,253	1,442	1,604	1,738	1,792	1,784
JPY SWAP		-0,011	0,034	0,051	0,083	0,140	0,264	0,380	0,533
GBP SWAP		0,903	1,292	1,265	1,239	1,232	1,221	1,181	1,085
CHF SWAP		-0,620	-0,249	-0,058	0,100	0,262	0,393	0,428	0,269

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	104,60	-0,19	10	-8	3M	100,09	-0,48
GGB 3,45%	04/24	3Y	108,23	0,04	14	12			
GGB 3,375%	02/25	4Y	110,37	0,21	17	13			
GGB 0%	02/26	5Y	97,78	0,53	19	43	6M	100,16	-0,37
GGB 3,75%	01/28	7Y	118,51	0,71	19	28			
GGB 0,75%	06/31	10Y	95,20	1,28	22	47			
GGB 1,875%	02/35	15Y	106,66	1,32	19	45	12M	100,19	-0,30
GGB 4%	01/37	16Y	137,28	1,29	19	30			
GGB 4,20%	01/42	21Y	148,19	1,44	19	35			
GGB 1,875%	01/52	30Y	98,35	1,95	19	7			

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		95	15	67	75	10	73		
10Y		141	22	71	79	14	104		
15Y		130	4	36	58	-15	87		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,48	-0,37	-0,30	0,04	0,53	0,71	1,28	1,32	1,44

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	898	-0,91	809	11,04%					
DOW JONES	35.730	0,68	30.606	16,74%		BUND	168,28		
S&P 500	4.596	0,98	3.756	22,37%		BOBL	133,96		
NASDAQ	15.448	1,39	12.888	19,86%		SCHATZ	112,025		
DAX	15.564	-0,85	13.719	13,45%					
FTSE	7.228	-0,30	6.461	11,87%		US LONG BOND	159,75		
NIKKEI	28.893	0,25	27.444	5,28%		US 10Y	130,45		
BRENT	84,39	0,08	51,8	62,92%		US 5Y	121,61		
GOLD \$	1.796	-0,14	1.899	-5,39%		US 2Y	109,60		

