

PDMA
DAILY MARKET SNAPSHOT
19/10/2021

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	0,35	USDJPY	114,025	-0,26	EURUSD	1,222	-4,63%	
EURGBP	0,8452	-0,07	USDGBP	0,7254	-0,43	EURGBP	0,894	-5,46%	
EURJPY	132,86	0,09	USDCHF	0,92005	-0,40	EURJPY	126,2	5,27%	
EURCHF	1,072	-0,06				EURCHF	1,081	-0,83%	

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		0,389	1,139	1,583			2,032		
GREEK TREASURY			0,245	0,970	1,041	1,198			
GERMAN TREASURY		-0,639	-0,476	-0,151	0,054	0,049	0,258		
JAPANESE TREAS		-0,107	-0,075	0,088	0,282	0,475	0,702		
U.K TREASURY		0,706	0,830	1,137	1,301	1,375	1,356		
ESM TREASURY		-0,517	-0,217	0,118	0,404	0,535	0,584		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,484	-0,248	-0,080	0,062	0,243	0,451	0,528	0,477
USD SWAP		0,226	0,848	1,204	1,410	1,585	1,733	1,796	1,800
JPY SWAP		-0,016	0,026	0,046	0,079	0,143	0,275	0,403	0,571
GBP SWAP		0,825	1,200	1,211	1,235	1,286	1,324	1,316	1,252
CHF SWAP		-0,670	-0,418	-0,199	-0,018	0,182	0,352	0,395	0,300

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	104,95	-0,36	-1	-24	3M	100,07	-0,33
GGB 3,45%	04/24	3Y	108,90	-0,18	0	-10			
GGB 3,375%	02/25	4Y	111,38	-0,05	0	-13			
GGB 0%	02/26	5Y	99,03	0,23	0	13	6M	100,14	-0,31
GGB 3,75%	01/28	7Y	120,70	0,40	-1	-2			
GGB 0,75%	06/31	10Y	98,08	0,96	0	15			
GGB 1,875%	02/35	15Y	110,47	1,03	-1	15	12M	100,19	-0,30
GGB 4%	01/37	16Y	142,33	1,00	0	1			
GGB 4,20%	01/42	21Y	154,12	1,18	-1	9			
GGB 1,875%	01/52	30Y	103,75	1,72	0	-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		72	-8	49	57	12	51		
10Y		112	-7	49	60	9	78		
15Y		99	-27	13	39	-26	60		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,33	-0,31	-0,30	-0,18	0,23	0,40	0,96	1,03	1,18	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	894	0,31	809	10,52%					
DOW JONES	35.259	-0,10	30.606	15,20%		BUND	169,07		
S&P 500	4.486	0,34	3.756	19,45%		BOBL	134,4		
NASDAQ	15.022	0,84	12.888	16,55%		SCHATZ	112,1		
DAX	15.497	0,15	13.719	12,96%					
FTSE	7.217	0,18	6.461	11,70%		US LONG BOND	159,41		
NIKKEI	29.216	0,65	27.444	6,45%		US 10Y	130,88		
BRENT	84,68	0,42	51,8	63,47%		US 5Y	122,00		
GOLD \$	1.782	0,97	1.899	-6,14%		US 2Y	109,77		

