

PDMA
DAILY MARKET SNAPSHOT
20/10/2021

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	1,163	-0,05	USDJPY	114,385	0,00	EURUSD	1,222	-4,83%	
EURGBP	0,8434	0,00	USDGBP	0,7254	0,06	EURGBP	0,894	-5,66%	
EURJPY	133,00	-0,04	USDCHF	0,92455	0,18	EURJPY	126,2	5,38%	
EURCHF	1,075	0,12				EURCHF	1,081	-0,56%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,561	-0,336	-0,548	-0,527	-0,194	-0,480	
USA	(0,00 / 0,25)	USD	0,086	0,104	0,132	0,166		0,302	
JAPAN	- 0,10	JPY	-0,078	-0,056	-0,086	-0,067			
BANK OF ENGLAND	0,10	GBP	0,119	0,189	0,214	0,415			
SWITZERLAND	-0,75	CHF	-0,787	-0,771	-0,769	-0,714			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,391	1,156	1,644			2,100		
GREEK TREASURY			0,279	1,012	1,088	1,235			
GERMAN TREASURY		-0,638	-0,455	-0,117	0,085	0,078	0,285		
JAPANESE TREAS		-0,104	-0,054	0,094	0,291	0,484	0,704		
U.K TREASURY		0,715	0,843	1,154	1,335	1,403	1,379		
ESM TREASURY		-0,514	-0,205	0,135	0,419	0,548	0,597		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,484	-0,234	-0,066	0,078	0,263	0,468	0,543	0,491
USD SWAP		0,237	0,867	1,232	1,460	1,654	1,808	1,871	1,874
JPY SWAP		-0,014	0,028	0,049	0,083	0,148	0,281	0,411	0,581
GBP SWAP		0,816	1,208	1,232	1,253	1,298	1,337	1,326	1,261
CHF SWAP		-0,664	-0,402	-0,177	0,009	0,210	0,378	0,430	0,335

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	104,91	-0,34	1	-22		3M	100,07	-0,33	
GGB 3,45%	04/24	3Y	108,83	-0,15	0	-7					
GGB 3,375%	02/25	4Y	111,29	-0,03	0	-10					
GGB 0%	02/26	5Y	98,89	0,26	0	16		6M	100,14	-0,31	
GGB 3,75%	01/28	7Y	120,40	0,45	0	2					
GGB 0,75%	06/31	10Y	97,71	1,00	0	19					
GGB 1,875%	02/35	15Y	109,87	1,07	0	20		12M	100,19	-0,30	
GGB 4%	01/37	16Y	141,59	1,04	0	5					
GGB 4,20%	01/42	21Y	153,29	1,22	0	13					
GGB 1,875%	01/52	30Y	103,10	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		73	-7	48	57	13	53		
10Y		113	-6	49	61	9	79		
15Y		100	-26	15	40	-26	62		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,31	-0,30	-0,15	0,26	0,45	1,00	1,07	1,22

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	901	0,23	809	11,38%					
DOW JONES	35.457	0,56	30.606	15,85%	BUND	168,62			
S&P 500	4.520	0,74	3.756	20,33%	BOBL	134,28			
NASDAQ	15.129	0,71	12.888	17,39%	SCHATZ	112,095			
DAX	15.525	0,06	13.719	13,17%					
FTSE	7.207	-0,15	6.461	11,55%	US LONG BOND	157,97			
NIKKEI	29.256	0,14	27.444	6,60%	US 10Y	130,52			
BRENT	84,23	-1,00	51,8	62,61%	US 5Y	121,90			
GOLD \$	1.777	0,44	1.899	-6,40%	US 2Y	109,75			

