

PDMA
DAILY MARKET SNAPSHOT
26/10/2021

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	1,161	0,03	USDJPY	113,99	0,24	EURUSD	1,222	-4,96%	
EURGBP	0,8418	-0,19	USDGBP	0,72495	-0,21	EURGBP	0,894	-5,84%	
EURJPY	132,37	0,25	USDCHF	0,92115	0,14	EURJPY	126,2	4,89%	
EURCHF	1,070	0,15				EURCHF	1,081	-1,06%	

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	0,102	0,125	0,172		0,317		
JAPAN	- 0,10 JPY	-0,076	-0,048	-0,083	-0,065				
BANK OF ENGLAND	0,10 GBP	0,116	0,159	0,196	0,407				
SWITZERLAND	-0,75 CHF	-0,788	-0,770	-0,768	-0,713				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,440	1,168	1,619			2,064		
GREEK TREASURY			0,291	1,024	1,095	1,240			
GERMAN TREASURY		-0,666	-0,463	-0,137	0,049	0,031	0,230		
JAPANESE TREAS		-0,096	-0,053	0,108	0,304	0,497	0,706		
U.K TREASURY		0,628	0,804	1,112	1,286	1,356	1,316		
ESM TREASURY		-0,523	-0,195	0,128	0,390	0,510	0,540		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,494	-0,226	-0,050	0,086	0,259	0,443	0,508	0,442
USD SWAP		0,266	0,909	1,259	1,469	1,648	1,802	1,865	1,867
JPY SWAP		-0,013	0,034	0,056	0,094	0,159	0,289	0,414	0,573
GBP SWAP		0,774	1,167	1,202	1,222	1,267	1,299	1,283	1,204
CHF SWAP		-0,669	-0,406	-0,177	0,003	0,193	0,365	0,414	0,286

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	104,85	-0,34	-1	-22	3M	100,07	-0,35
GGB 3,45%	04/24	3Y	108,75	-0,15	0	-7			
GGB 3,375%	02/25	4Y	111,19	-0,01	-1	-9			
GGB 0%	02/26	5Y	98,83	0,27	-2	18	6M	100,14	-0,34
GGB 3,75%	01/28	7Y	120,28	0,46	-1	3			
GGB 0,75%	06/31	10Y	97,59	1,01	0	20			
GGB 1,875%	02/35	15Y	109,76	1,08	-1	21	12M	100,18	-0,29
GGB 4%	01/37	16Y	141,33	1,05	-1	7			
GGB 4,20%	01/42	21Y	153,11	1,22	-1	13			
GGB 1,875%	01/52	30Y	103,21	1,74	-1	-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		75	-5	52	62	8	55		
10Y		116	-3	53	64	7	82		
15Y		105	-21	17	44	-24	66		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,35	-0,34	-0,29	-0,15	0,27	0,46	1,01	1,08	1,22
									1,74

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	906	0,49	809	11,94%					
DOW JONES	35.741	0,18	30.606	16,78%		BUND	168,87		
S&P 500	4.566	0,47	3.756	21,58%		BOBL	134,33		
NASDAQ	15.227	0,90	12.888	18,14%		SCHATZ	112,145		
DAX	15.745	0,93	13.719	14,77%					
FTSE	7.270	0,65	6.461	12,52%		US LONG BOND	158,84		
NIKKEI	29.106	1,77	27.444	6,06%		US 10Y	130,66		
BRENT	85,49	-0,58	51,8	65,04%		US 5Y	121,84		
GOLD \$	1.803	-0,28	1.899	-5,06%		US 2Y	109,70		

