

PDMA
DAILY MARKET SNAPSHOT
28/9/2021

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	1,168	-0,16	USDJPY	111,31	0,27	EURUSD	1,222	-4,43%	
EURGBP	0,8551	0,16	USDGBP	0,7324	0,34	EURGBP	0,894	-4,35%	
EURJPY	129,97	0,10	USDCHF	0,92775	0,20	EURJPY	126,2	2,98%	
EURCHF	1,083	0,04				EURCHF	1,081	0,21%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,561	-0,336	-0,542	-0,517	-0,194	-0,486	
USA	(0,00 / 0,25)	USD	0,085	0,107	0,132	0,155		0,230	
JAPAN	- 0,10	JPY	-0,073	-0,042	-0,070	-0,047			
BANK OF ENGLAND	0,10	GBP	0,049	0,061	0,086	0,145			
SWITZERLAND	-0,75	CHF	-0,785	-0,758	-0,751	-0,715			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,311	1,016	1,524			2,049	
GREEK TREASURY				0,073	0,825	0,927	1,092		
GERMAN TREASURY			-0,677	-0,541	-0,196	0,062	0,026	0,272	
JAPANESE TREAS			-0,111	-0,080	0,085	0,279	0,474	0,695	
U.K TREASURY			0,417	0,631	0,999	1,215	1,330	1,334	
ESM TREASURY			-0,550	-0,291	0,065	0,369	0,524	0,612	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,500	-0,345	-0,180	-0,034	0,166	0,401	0,501
USD SWAP			0,184	0,696	1,108	1,352	1,560	1,731	1,814
JPY SWAP			-0,009	0,019	0,036	0,069	0,131	0,260	0,385
GBP SWAP			0,425	0,836	0,979	1,071	1,172	1,262	1,278
CHF SWAP			-0,677	-0,476	-0,276	-0,093	0,128	0,320	0,320

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	105,23	-0,40	0	-28	3M	100,05	-0,47
GGB 3,45%	04/24	3Y	109,32	-0,25	1	-17			
GGB 3,375%	02/25	4Y	112,01	-0,17	2	-24			
GGB 0%	02/26	5Y	99,77	0,05	1	-4	6M	100,13	-0,32
GGB 3,75%	01/28	7Y	121,86	0,27	0	-16			
GGB 0,75%	06/31	10Y	99,42	0,81	1	0			
GGB 1,875%	02/35	15Y	112,06	0,91	1	3	12M	100,22	-0,31
GGB 4%	01/37	16Y	144,29	0,90	1	-9			
GGB 4,20%	01/42	21Y	156,82	1,07	1	-2			
GGB 1,875%	01/52	30Y	105,93	1,63	1	-25			

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		61	-19	37	47	0	40		
10Y		102	-17	39	49	-1	67		
15Y		87	-40	4	29	-37	51		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,47	-0,32	-0,31	-0,25	0,05	0,27	0,81	0,91	1,07

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	871	-0,54	809	7,63%					
DOW JONES	34.869	0,21	30.606	13,93%		BUND	169,78		
S&P 500	4.443	-0,28	3.756	18,29%		BOBL	134,86		
NASDAQ	14.970	-0,52	12.888	16,15%		SCHATZ	112,19		
DAX	15.440	-0,86	13.719	12,55%					
FTSE	7.034	-0,42	6.461	8,87%		US LONG BOND	159,59		
NIKKEI	30.184	-0,19	27.444	9,98%		US 10Y	131,50		
BRENT	80,22	0,87	51,8	54,86%		US 5Y	122,59		
GOLD \$	1.739	-0,62	1.899	-8,39%		US 2Y	109,98		

