

PDMA
DAILY MARKET SNAPSHOT
29/9/2021

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	1,166	-0,18	USDJPY	111,315	-0,17	EURUSD	1,222	-4,54%	
EURGBP	0,8634	0,04	USDGBP	0,7403	0,22	EURGBP	0,894	-3,42%	
EURJPY	129,83	-0,35	USDCHF	0,92835	-0,09	EURJPY	126,2	2,87%	
EURCHF	1,083	-0,28				EURCHF	1,081	0,16%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,558	-0,336	-0,543	-0,523	-0,194	-0,489	
USA	(0,00 / 0,25)	USD	0,087	0,107	0,132	0,155		0,236	
JAPAN	- 0,10	JPY	-0,070	-0,040	-0,069	-0,046			
BANK OF ENGLAND	0,10	GBP	0,051	0,062	0,087	0,151			
SWITZERLAND	-0,75	CHF	-0,784	-0,758	-0,751	-0,715			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,295	0,987	1,498			2,049		
GREEK TREASURY			0,092	0,847	0,937	1,118			
GERMAN TREASURY		-0,689	-0,565	-0,220	0,036	-0,001	0,242		
JAPANESE TREAS		-0,120	-0,071	0,078	0,273	0,459	0,680		
U.K TREASURY		0,392	0,609	0,974	1,188	1,301	1,304		
ESM TREASURY		-0,552	-0,311	0,046	0,349	0,501	0,589		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,499	-0,352	-0,198	-0,051	0,148	0,381	0,479	0,461
USD SWAP		0,178	0,663	1,069	1,314	1,525	1,707	1,784	1,802
JPY SWAP		-0,011	0,015	0,028	0,060	0,121	0,244	0,369	0,539
GBP SWAP		0,428	0,826	0,961	1,048	1,145	1,231	1,245	1,206
CHF SWAP		-0,675	-0,493	-0,311	-0,123	0,090	0,290	0,360	0,290

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	105,22	-0,40	-2	-28		3M	100,04	-0,42	
GGB 3,45%	04/24	3Y	109,32	-0,26	0	-18					
GGB 3,375%	02/25	4Y	112,02	-0,17	-1	-25					
GGB 0%	02/26	5Y	99,80	0,05	-3	-5		6M	100,13	-0,33	
GGB 3,75%	01/28	7Y	121,95	0,25	-3	-17					
GGB 0,75%	06/31	10Y	99,35	0,82	-3	1					
GGB 1,875%	02/35	15Y	112,01	0,91	-2	4		12M	100,22	-0,31	
GGB 4%	01/37	16Y	144,37	0,89	-3	-10					
GGB 4,20%	01/42	21Y	156,67	1,08	-3	-1					
GGB 1,875%	01/52	30Y	105,82	1,63	-2	-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		66	-14	40	50	4	43		
10Y		107	-12	43	53	4	72		
15Y		90	-36	8	32	-33	54		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,42	-0,33	-0,31	-0,26	0,05	0,25	0,82	0,91	1,08	1,63

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	863	0,35	809	6,68%					
DOW JONES	34.300	-1,63	30.606	12,07%	BUND	170,18			
S&P 500	4.353	-2,04	3.756	15,88%	BOBL	135,02			
NASDAQ	14.547	-2,83	12.888	12,87%	SCHATZ	112,22			
DAX	15.413	1,08	13.719	12,35%					
FTSE	7.089	0,87	6.461	9,73%	US LONG BOND	159,84			
NIKKEI	29.544	-2,12	27.444	7,65%	US 10Y	131,77			
BRENT	78,72	-0,47	51,8	51,97%	US 5Y	122,76			
GOLD \$	1.745	0,66	1.899	-8,07%	US 2Y	110,02			

