

PDMA
DAILY MARKET SNAPSHOT
30/9/2021

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	1,160	0,02	USDJPY	111,92	-0,04	EURUSD	1,222	-5,05%	
EURGBP	0,8636	-0,01	USDGBP	0,7445	-0,03	EURGBP	0,894	-3,40%	
EURJPY	129,83	-0,03	USDCHF	0,9344	-0,02	EURJPY	126,2	2,88%	
EURCHF	1,084	-0,01				EURCHF	1,081	0,27%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,558	-0,336	-0,543	-0,523	-0,194	-0,489		
USA	(0,00 / 0,25) USD	0,084	0,110	0,132	0,158		0,239		
JAPAN	- 0,10 JPY	-0,074	-0,040	-0,067	-0,044				
BANK OF ENGLAND	0,10 GBP	0,049	0,062	0,085	0,157				
SWITZERLAND	-0,75 CHF	-0,790	-0,761	-0,754	-0,715				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,295	0,999	1,522			2,063		
GREEK TREASURY			0,105	0,849	0,947	1,123			
GERMAN TREASURY		-0,688	-0,561	-0,216	0,036	0,002	0,245		
JAPANESE TREAS		-0,123	-0,076	0,072	0,263	0,450	0,676		
U.K TREASURY		0,409	0,630	1,000	1,218	1,335	1,343		
ESM TREASURY		-0,552	-0,309	0,048	0,351	0,504	0,591		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,498	-0,351	-0,195	-0,050	0,150	0,383	0,481	0,463
USD SWAP		0,177	0,672	1,085	1,334	1,544	1,724	1,802	1,818
JPY SWAP		-0,009	0,015	0,028	0,055	0,115	0,241	0,363	0,530
GBP SWAP		0,453	0,847	0,987	1,070	1,164	1,251	1,264	1,227
CHF SWAP		-0,678	-0,498	-0,306	-0,119	0,095	0,295	0,363	0,304

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	105,20	-0,41	-1	-29		3M	100,05	-0,55	
GGB 3,45%	04/24	3Y	109,28	-0,25	1	-18					
GGB 3,375%	02/25	4Y	112,00	-0,17	0	-25					
GGB 0%	02/26	5Y	99,75	0,06	0	-4		6M	100,18	-0,36	
GGB 3,75%	01/28	7Y	121,81	0,27	0	-16					
GGB 0,75%	06/31	10Y	99,33	0,82	-1	1					
GGB 1,875%	02/35	15Y	111,90	0,92	0	5		12M	100,22	-0,32	
GGB 4%	01/37	16Y	144,22	0,90	0	-9					
GGB 4,20%	01/42	21Y	156,55	1,08	-1	-1					
GGB 1,875%	01/52	30Y	105,76	1,63	0	-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		67	-13	41	51	5	45		
10Y		107	-13	42	52	4	72		
15Y		91	-35	7	31	-32	54		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,55	-0,36	-0,32	-0,25	0,06	0,27	0,82	0,92	1,08

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	873	0,79	809	7,93%					
DOW JONES	34.391	0,26	30.606	12,36%		BUND	170,11		
S&P 500	4.359	0,16	3.756	16,06%		BOBL	134,99		
NASDAQ	14.512	-0,24	12.888	12,60%		SCHATZ	112,215		
DAX	15.371	0,04	13.719	12,05%					
FTSE	7.148	0,56	6.461	10,64%		US LONG BOND	159,50		
NIKKEI	29.453	-0,31	27.444	7,32%		US 10Y	131,61		
BRENT	79,02	0,48	51,8	52,55%		US 5Y	122,70		
GOLD \$	1.732	0,35	1.899	-8,76%		US 2Y	110,01		

