

PDMA
DAILY MARKET SNAPSHOT
15/9/2021

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	1,181	0,08	USDJPY	109,495	-0,19	EURUSD	1,222	-3,30%
EURGBP	0,854	-0,09	USDGBP	0,72285	-0,19	EURGBP	0,894	-4,48%
EURJPY	129,36	-0,09	USDCHF	0,91925	-0,09	EURJPY	126,2	2,50%
EURCHF	1,086	-0,01				EURCHF	1,081	0,46%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,557	-0,336	-0,544	-0,520	-0,194	-0,489
USA	(0,00 / 0,25)	USD	0,084	0,100	0,116	0,149		0,223
JAPAN	- 0,10	JPY	-0,078	-0,046	-0,090	-0,082		
BANK OF ENGLAND	0,10	GBP	0,051	0,056	0,067	0,105		
SWITZERLAND	-0,75	CHF	-0,787	-0,764	-0,755	-0,721		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY	0,209	0,792	1,285			1,854	
GREEK TREASURY		0,013	0,783	0,872	1,043		
GERMAN TREASURY		-0,698	-0,635	-0,329	-0,068	-0,096	0,166
JAPANESE TREAS		-0,129	-0,100	0,036	0,230	0,416	0,646
U.K TREASURY		0,250	0,438	0,756	0,950	1,059	1,057
ESM TREASURY		-0,573	-0,391	-0,066	0,240	0,403	0,500

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,506	-0,407	-0,289	-0,164	0,027	0,269	0,376	0,367
USD SWAP	0,156	0,549	0,891	1,111	1,312	1,497	1,581	1,608
JPY SWAP	-0,023	0,000	0,006	0,028	0,084	0,206	0,324	0,486
GBP SWAP	0,332	0,669	0,794	0,861	0,937	1,013	1,021	0,972
CHF SWAP	-0,685	-0,563	-0,403	-0,235	-0,035	0,168	0,248	0,190

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	105,38	-0,41	-1	-29	3M	100,05	-0,37
GGB 3,45%	04/24	3Y	109,65	-0,33	0	-25			
GGB 3,375%	02/25	4Y	112,41	-0,24	0	-32			
GGB 0%	02/26	5Y	100,15	-0,03	1	-13	6M	100,14	-0,32
GGB 3,75%	01/28	7Y	122,33	0,22	1	-21			
GGB 0,75%	06/31	10Y	99,95	0,76	1	-5			
GGB 1,875%	02/35	15Y	112,89	0,85	1	-2	12M	100,23	-0,31
GGB 4%	01/37	16Y	145,46	0,84	1	-15			
GGB 4,20%	01/42	21Y	158,56	1,01	1	-9			
GGB 1,875%	01/52	30Y	108,32	1,53	1	-35			

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	65	-15	38	47	5	44
10Y	111	-8	47	57	12	79
15Y	94	-32	9	34	-27	59

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,37	-0,32	-0,31	-0,33	-0,03	0,22	0,76	0,85	1,01	1,53

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	907	0,16	809	12,09%		
DOW JONES	34.578	-0,84	30.606	12,97%	BUND	174,6
S&P 500	4.443	-0,57	3.756	18,29%	BOBL	134,77
NASDAQ	15.038	-0,45	12.888	16,68%	SCHATZ	112,21
DAX	15.721	-0,02	13.719	14,59%		
FTSE	7.031	-0,04	6.461	8,83%	US LONG BOND	165,72
NIKKEI	30.512	-0,52	27.444	11,18%	US 10Y	134,14
BRENT	74,40	1,09	51,8	43,63%	US 5Y	124,13
GOLD \$	1.800	-0,26	1.899	-5,20%	US 2Y	110,33

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

