

PDMA
DAILY MARKET SNAPSHOT
16/9/2021

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	1,177	-0,39	USDJPY	109,39	0,01	EURUSD	1,222 -3,65%
EURGBP	0,852	-0,22	USDGBP	0,72375	0,18	EURGBP	0,894 -4,70%
EURJPY	128,77	-0,35	USDCHF	0,92325	0,38	EURJPY	126,2 2,03%
EURCHF	1,087	0,00				EURCHF	1,081 0,54%

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	-0,543	-0,524	-0,194	-0,488
USA (0,00 / 0,25)	USD	0,085	0,097	0,118	0,148		0,223
JAPAN	- 0,10 JPY	-0,079	-0,053	-0,090	-0,064		
BANK OF ENGLAND	0,10 GBP	0,049	0,056	0,069	0,106		
SWITZERLAND	-0,75 CHF	-0,789	-0,763	-0,756	-0,722		

CAPITAL MARKETS

	2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,213	0,806	1,312			1,878
GREEK TREASURY		0,041	0,809	0,884	1,060	
GERMAN TREASURY	-0,700	-0,623	-0,304	-0,037	-0,063	0,199
JAPANESE TREAS	-0,128	-0,091	0,053	0,241	0,426	0,653
U.K TREASURY	0,268	0,465	0,792	0,989	1,097	1,096
ESM TREASURY	-0,568	-0,373	-0,035	0,274	0,437	0,536

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,504	-0,395	-0,271	-0,140	0,058	0,304	0,413	0,405
USD SWAP	0,164	0,567	0,913	1,142	1,352	1,536	1,619	1,644
JPY SWAP	-0,020	0,003	0,010	0,035	0,094	0,218	0,338	0,503
GBP SWAP	0,332	0,691	0,828	0,901	0,976	1,052	1,061	1,010
CHF SWAP	-0,690	-0,552	-0,389	-0,203	-0,003	0,200	0,279	0,216

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	105,35	-0,41	-1	-29	3M	100,05	-0,43
GGB 3,45%	04/24	3Y	109,62	-0,33	0	-25			
GGB 3,375%	02/25	4Y	112,36	-0,23	0	-31			
GGB 0%	02/26	5Y	100,03	-0,01	0	-10	6M	100,14	-0,32
GGB 3,75%	01/28	7Y	122,17	0,23	0	-19			
GGB 0,75%	06/31	10Y	99,71	0,78	0	-3			
GGB 1,875%	02/35	15Y	112,73	0,86	0	-1	12M	100,23	-0,31
GGB 4%	01/37	16Y	145,17	0,85	0	-14			
GGB 4,20%	01/42	21Y	158,13	1,02	0	-7			
GGB 1,875%	01/52	30Y	107,70	1,55	1	-33			

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	49	6	45
10Y	111	-8	47	56	11	78
15Y	92	-34	8	32	-29	57

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,43	-0,32	-0,31	-0,33	-0,01	0,23	0,78	0,86	1,02	1,55

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	0,25	809	12,03%		
DOW JONES	34.814	0,68	30.606	13,75%	BUND	171,31
S&P 500	4.481	0,85	3.756	19,29%	BOBL	135,35
NASDAQ	15.162	0,82	12.888	17,64%	SCHATZ	112,24
DAX	15.711	0,61	13.719	14,52%		
FTSE	7.052	0,51	6.461	9,16%	US LONG BOND	163,53
NIKKEI	30.323	-0,62	27.444	10,49%	US 10Y	133,28
BRENT	75,58	0,16	51,8	45,91%	US 5Y	123,56
GOLD \$	1.784	-0,59	1.899	-6,06%	US 2Y	110,15

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

