

PDMA
DAILY MARKET SNAPSHOT
17/9/2021

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	1,178	0,10	USDJPY	109,965	0,20	EURUSD	1,222 -3,59%
EURGBP	0,8534	0,05	USDGBP	0,7245	-0,07	EURGBP	0,894 -4,54%
EURJPY	129,53	0,29	USDCHF	0,92695	-0,08	EURJPY	126,2 2,63%
EURCHF	1,092	0,01				EURCHF	1,081 1,00%

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	0,084	0,097	0,120	0,148		0,222
JAPAN	- 0,10	JPY	-0,080	-0,055	-0,091	-0,065		
BANK OF ENGLAND	0,10	GBP	0,049	0,055	0,070	0,106		
SWITZERLAND	-0,75	CHF	-0,789	-0,764	-0,757	-0,719		

CAPITAL MARKETS

		2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY		0,222	0,844	1,338			1,882
GREEK TREASURY			0,066	0,842	0,913	1,096	
GERMAN TREASURY		-0,693	-0,599	-0,279	-0,018	-0,049	0,210
JAPANESE TREAS		-0,122	-0,091	0,054	0,251	0,433	0,658
U.K TREASURY		0,282	0,491	0,825	1,025	1,132	1,133
ESM TREASURY		-0,563	-0,347	-0,009	0,297	0,459	0,556

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,504	-0,382	-0,243	-0,111	0,086	0,328	0,433	0,423
USD SWAP		0,165	0,585	0,947	1,174	1,374	1,549	1,627	1,647
JPY SWAP		-0,018	0,006	0,011	0,038	0,098	0,224	0,345	0,513
GBP SWAP		0,335	0,701	0,849	0,930	1,013	1,091	1,101	1,049
CHF SWAP		-0,686	-0,518	-0,348	-0,175	0,028	0,235	0,310	0,252

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	105,33	-0,40	1	-29	3M	100,05	-0,40
GGB 3,45%	04/24	3Y	109,60	-0,32	1	-25			
GGB 3,375%	02/25	4Y	112,32	-0,23	1	-30			
GGB 0%	02/26	5Y	99,92	0,02	3	-8	6M	100,14	-0,32
GGB 3,75%	01/28	7Y	121,99	0,26	2	-17			
GGB 0,75%	06/31	10Y	99,40	0,81	2	0			
GGB 1,875%	02/35	15Y	112,35	0,89	2	1	12M	100,23	-0,31
GGB 4%	01/37	16Y	144,72	0,88	1	-11			
GGB 4,20%	01/42	21Y	157,24	1,06	3	-3			
GGB 1,875%	01/52	30Y	106,75	1,59	3	-29			

HELLENIC REPUBLIC T-BILLS

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	-14	40	48	6	46
10Y	112	-7	47	56	10	79
15Y	93	-33	8	32	-30	58

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,40	-0,32	-0,31	-0,32	0,02	0,26	0,81	0,89	1,06	1,59

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	913	0,37	809	12,80%		
DOW JONES	34.751	-0,18	30.606	13,54%	BUND	171,05
S&P 500	4.474	-0,16	3.756	19,11%	BOBL	135,22
NASDAQ	15.182	0,13	12.888	17,80%	SCHATZ	112,23
DAX	15.721	0,44	13.719	14,59%		
FTSE	7.050	0,31	6.461	9,12%	US LONG BOND	163,25
NIKKEI	30.500	0,58	27.444	11,13%	US 10Y	133,02
BRENT	75,41	-0,34	51,8	45,58%	US 5Y	123,39
GOLD \$	1.765	0,66	1.899	-7,03%	US 2Y	110,13

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

