

PDMA
DAILY MARKET SNAPSHOT
20/9/2021

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	1,171	-0,14	USDJPY	109,7	-0,25	EURUSD	1,222 -4,16%
EURGBP	0,8561	0,24	USDGBP	0,7312	0,45	EURGBP	0,894 -4,24%
EURJPY	128,45	-0,42	USDCHF	0,93165	-0,07	EURJPY	126,2 1,78%
EURCHF	1,091	-0,22				EURCHF	1,081 0,91%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR	-0,562	-0,336	-0,548	-0,526	-0,194 -0,490
USA	(0,00 / 0,25)	USD	0,084	0,102	0,124	0,152	0,224
JAPAN	- 0,10	JPY	-0,081	-0,053	-0,081	-0,062	
BANK OF ENGLAND	0,10	GBP	0,047	0,056	0,071	0,109	
SWITZERLAND	-0,75	CHF	-0,789	-0,763	-0,756	-0,720	

CAPITAL MARKETS

	2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,220	0,844	1,336			1,871
GREEK TREASURY		0,058	0,823	0,904	1,102	
GERMAN TREASURY		-0,712	-0,630	-0,313	-0,050	-0,078 0,180
JAPANESE TREAS		-0,122	-0,091	0,054	0,251	0,433 0,658
U.K TREASURY		0,274	0,484	0,816	1,016	1,125 1,123
ESM TREASURY		-0,566	-0,367	-0,033	0,276	0,436 0,536

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,507	-0,391	-0,261	-0,131	0,063	0,306	0,412	0,404
USD SWAP	0,166	0,584	0,949	1,177	1,376	1,549	1,626	1,644
JPY SWAP	-0,018	0,006	0,013	0,038	0,098	0,223	0,345	0,513
GBP SWAP	0,336	0,701	0,840	0,921	1,004	1,084	1,094	1,042
CHF SWAP	-0,690	-0,533	-0,365	-0,198	0,005	0,210	0,285	0,238

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	105,33	-0,41	0	-29	3M	100,05	-0,43
GGB 3,45%	04/24	3Y	109,61	-0,33	-1	-25			
GGB 3,375%	02/25	4Y	112,33	-0,23	0	-31			
GGB 0%	02/26	5Y	99,95	0,01	-1	-8	6M	100,14	-0,32
GGB 3,75%	01/28	7Y	122,06	0,25	-1	-18			
GGB 0,75%	06/31	10Y	99,59	0,79	-2	-2			
GGB 1,875%	02/35	15Y	112,45	0,88	-1	1	12M	100,23	-0,31
GGB 4%	01/37	16Y	144,60	0,88	0	-10			
GGB 4,20%	01/42	21Y	157,13	1,06	0	-3			
GGB 1,875%	01/52	30Y	106,55	1,60	-1	-28			

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	69	-11	43	50	6	48
10Y	114	-5	49	58	11	80
15Y	95	-31	12	35	-28	60

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	0,25	0,79	0,88	1,06	1,60

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	892	-2,32	809	10,21%		
DOW JONES	34.585	-0,48	30.606	13,00%	BUND	171,58
S&P 500	4.433	-0,91	3.756	18,02%	BOBL	135,41
NASDAQ	15.044	-0,91	12.888	16,73%	SCHATZ	112,28
DAX	15.170	-2,07	13.719	10,58%		
FTSE	6.867	-1,38	6.461	6,30%	US LONG BOND	163,34
NIKKEI	30.500	0,58	27.444	11,13%	US 10Y	133,03
BRENT	74,26	-1,43	51,8	43,36%	US 5Y	123,43
GOLD \$	1.757	0,13	1.899	-7,48%	US 2Y	110,14

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

