

PDMA
DAILY MARKET SNAPSHOT
21/9/2021

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	1,173	0,04	USDJPY	109,545	0,13	EURUSD	1,222 -3,97%
EURGBP	0,8575	-0,13	USDGBP	0,73095	-0,16	EURGBP	0,894 -4,08%
EURJPY	128,52	0,19	USDCHF	0,9257	-0,23	EURJPY	126,2 1,83%
EURCHF	1,086	-0,18				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	-0,562	-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	0,216	0,837	1,333			1,875
GREEK TREASURY		0,040	0,778	0,869	1,072	
GERMAN TREASURY	-0,710	-0,631	-0,311	-0,048	-0,072	0,183
JAPANESE TREAS	-0,129	-0,096	0,041	0,246	0,436	0,655
U.K TREASURY	0,261	0,470	0,798	0,998	1,106	1,102
ESM TREASURY	-0,562	-0,362	-0,028	0,279	0,439	0,538

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,507	-0,388	-0,255	-0,125	0,068	0,310	0,414	0,406
USD SWAP	0,167	0,582	0,944	1,169	1,366	1,540	1,618	1,638
JPY SWAP	-0,018	0,005	0,010	0,035	0,093	0,216	0,335	0,500
GBP SWAP	0,338	0,686	0,828	0,909	0,993	1,071	1,080	1,026
CHF SWAP	-0,685	-0,529	-0,368	-0,182	0,015	0,228	0,303	0,251

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	-0,42	-1	-30	3M	100,05	-0,44
GGB 3,45%	04/24	3Y	109,63	-0,34	-1	-26			
GGB 3,375%	02/25	4Y	112,37	-0,25	-1	-32			
GGB 0%	02/26	5Y	100,02	0,00	-2	-10	6M	100,14	-0,31
GGB 3,75%	01/28	7Y	122,26	0,22	-3	-21			
GGB 0,75%	06/31	10Y	100,00	0,75	-4	-6			
GGB 1,875%	02/35	15Y	112,92	0,85	-4	-3	12M	100,23	-0,31
GGB 4%	01/37	16Y	145,10	0,85	-3	-13			
GGB 4,20%	01/42	21Y	157,85	1,03	-3	-6			
GGB 1,875%	01/52	30Y	107,66	1,56	-3	-32			

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	49	5	47
10Y	109	-10	44	53	7	75
15Y	92	-34	8	30	-31	56

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,44	-0,31	-0,31	-0,34	0,00	0,22	0,75	0,85	1,03	1,56

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	897	0,55	809	10,89%		
DOW JONES	33.970	-1,78	30.606	10,99%	BUND	171,49
S&P 500	4.358	-1,70	3.756	16,02%	BOBL	135,41
NASDAQ	14.714	-2,19	12.888	14,16%	SCHATZ	112,265
DAX	15.361	1,51	13.719	11,97%		
FTSE	6.977	1,06	6.461	8,00%	US LONG BOND	163,31
NIKKEI	29.840	-2,17	27.444	8,73%	US 10Y	133,09
BRENT	74,95	1,39	51,8	44,69%	US 5Y	123,43
GOLD \$	1.765	0,02	1.899	-7,06%	US 2Y	110,15

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

