

PDMA
DAILY MARKET SNAPSHOT
22/9/2021

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	0,01	USDJPY	109,525	0,28	EURUSD	1,222 -4,01%
EURGBP	0,8602	0,21	USDGBP	0,73345	0,19	EURGBP	0,894 -3,79%
EURJPY	128,45	0,29	USDCHF	0,92325	-0,04	EURJPY	126,2 1,78%
EURCHF	1,083	-0,03				EURCHF	1,081 0,16%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,558	-0,336	-0,545	-0,528	-0,194	-0,489
USA	(0,00 / 0,25)	USD	0,084	0,104	0,125	0,153		0,226
JAPAN	- 0,10	JPY	-0,082	-0,053	-0,081	-0,061		
BANK OF ENGLAND	0,10	GBP	0,047	0,056	0,072	0,113		
SWITZERLAND	-0,75	CHF	-0,787	-0,762	-0,755	-0,718		

CAPITAL MARKETS

	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY	0,214	0,833	1,324			1,863	
GREEK TREASURY		0,042	0,773	0,847	1,043		
GERMAN TREASURY		-0,707	-0,634	-0,318	-0,057	-0,083	0,173
JAPANESE TREAS		-0,118	-0,100	0,039	0,237	0,429	0,653
U.K TREASURY		0,274	0,479	0,804	1,011	1,121	1,122
ESM TREASURY		-0,564	-0,372	-0,043	0,261	0,420	0,514

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,507	-0,392	-0,264	-0,136	0,054	0,293	0,395	0,383
USD SWAP	0,170	0,585	0,940	1,157	1,348	1,521	1,599	1,617
JPY SWAP	-0,014	0,001	0,005	0,028	0,084	0,205	0,321	0,486
GBP SWAP	0,343	0,700	0,838	0,917	1,000	1,078	1,089	1,041
CHF SWAP	-0,689	-0,533	-0,370	-0,203	0,003	0,208	0,291	0,230

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	-31	3M	100,05	-0,44
GGB 3,45%	04/24	3Y	109,60	-0,33	0	-26			
GGB 3,375%	02/25	4Y	112,36	-0,25	-1	-32			
GGB 0%	02/26	5Y	100,02	0,00	0	-10	6M	100,13	-0,31
GGB 3,75%	01/28	7Y	122,32	0,21	0	-22			
GGB 0,75%	06/31	10Y	100,04	0,75	0	-6			
GGB 1,875%	02/35	15Y	113,22	0,83	1	-5	12M	100,23	-0,31
GGB 4%	01/37	16Y	145,55	0,83	0	-16			
GGB 4,20%	01/42	21Y	158,49	1,01	0	-8			
GGB 1,875%	01/52	30Y	107,99	1,54	0	-34			

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	68	-12	42	50	8	47
10Y	109	-10	44	54	8	75
15Y	90	-36	6	30	-31	54

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,44	-0,31	-0,31	-0,33	0,00	0,21	0,75	0,83	1,01	1,54

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	894	-0,07	809	10,47%		
DOW JONES	33.920	-0,15	30.606	10,83%	BUND	171,62
S&P 500	4.354	-0,08	3.756	15,92%	BOBL	135,43
NASDAQ	14.746	0,22	12.888	14,42%	SCHATZ	112,26
DAX	15.419	0,46	13.719	12,40%		
FTSE	7.043	0,89	6.461	9,02%	US LONG BOND	163,63
NIKKEI	29.639	-0,67	27.444	8,00%	US 10Y	133,14
BRENT	75,43	1,44	51,8	45,62%	US 5Y	123,45
GOLD \$	1.775	0,03	1.899	-6,51%	US 2Y	110,16

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

