

**PDMA**  
DAILY MARKET SNAPSHOT  
14/9/2021

**FOREIGN EXCHANGE**

SPOT	LAST MID PRICE		SPOT	LAST MID PRICE		FIXING 31-12-2020	Euro change year to date(YTD%)
	PRICE	Price change 1 day percent		PRICE	Price change 1 day percent		
EURUSD	1,182	0,11	USDJPY	110,015	0,02	EURUSD	1,222 -3,21%
EURGBP	0,8522	-0,14	USDGBP	0,72075	-0,25	EURGBP	0,894 -4,67%
EURJPY	130,09	0,14	USDCHF	0,92175	-0,05	EURJPY	126,2 3,08%
EURCHF	1,090	0,07				EURCHF	1,081 0,83%

**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	-0,544	-0,519	-0,194	-0,495
USA	(0,00 / 0,25) USD	0,084	0,098	0,116	0,149		0,223
JAPAN	- 0,10 JPY	-0,076	-0,044	-0,086	-0,079		
BANK OF ENGLAND	0,10 GBP	0,051	0,055	0,063	0,104		
SWITZERLAND	-0,75 CHF	-0,787	-0,764	-0,755	-0,722		

**CAPITAL MARKETS**

	2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,215	0,818	1,338			1,914
GREEK TREASURY		0,018	0,798	0,898	1,053	
GERMAN TREASURY	-0,699	-0,631	-0,314	-0,050	-0,081	0,185
JAPANESE TREAS	-0,123	-0,092	0,051	0,243	0,427	0,654
U.K TREASURY	0,249	0,439	0,775	0,974	1,085	1,083
ESM TREASURY	-0,570	-0,377	-0,042	0,267	0,430	0,528

**INTEREST RATES SWAPS**

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,505	-0,402	-0,279	-0,147	0,049	0,294	0,402	0,393
USD SWAP	0,160	0,559	0,914	1,148	1,363	1,550	1,636	1,662
JPY SWAP	-0,026	0,000	0,008	0,035	0,094	0,216	0,335	0,498
GBP SWAP	0,322	0,649	0,786	0,866	0,954	1,035	1,046	0,999
CHF SWAP	-0,692	-0,565	-0,398	-0,228	-0,020	0,188	0,258	0,205

**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	105,36	-0,39	0	-27	3M	100,05	-0,38
GGB 3,45%	04/24	3Y	109,65	-0,32	0	-24			
GGB 3,375%	02/25	4Y	112,39	-0,23	1	-31			
GGB 0%	02/26	5Y	100,11	-0,02	1	-12	6M	100,14	-0,31
GGB 3,75%	01/28	7Y	122,14	0,24	1	-18			
GGB 0,75%	06/31	10Y	99,81	0,77	2	-4			
GGB 1,875%	02/35	15Y	112,54	0,88	1	0	12M	100,23	-0,31
GGB 4%	01/37	16Y	145,12	0,85	1	-13			
GGB 4,20%	01/42	21Y	158,29	1,02	0	-7			
GGB 1,875%	01/52	30Y	108,24	1,53	1	-35			

**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	65	-15	36	46	3	44
10Y	111	-8	45	56	9	78
15Y	95	-31	9	34	-28	60

**GREECE SOVEREIGN YIELD CURVE**

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,38	-0,31	-0,31	-0,32	-0,02	0,24	0,77	0,88	1,02	1,53

**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	903	-0,25	809	11,64%		
DOW JONES	34.870	0,76	30.606	13,93%	BUND	174,6
S&P 500	4.469	0,23	3.756	18,97%	BOBL	134,77
NASDAQ	15.106	-0,07	12.888	17,20%	SCHATZ	112,21
DAX	15.726	0,16	13.719	14,63%		
FTSE	7.055	-0,19	6.461	9,20%	US LONG BOND	164,31
NIKKEI	30.670	0,73	27.444	11,75%	US 10Y	133,80
BRENT	74,00	0,67	51,8	42,86%	US 5Y	124,02
GOLD \$	1.790	-0,24	1.899	-5,75%	US 2Y	110,32

**GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE**

