

**PDMA**  
DAILY MARKET SNAPSHOT  
13/9/2021

**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	1,179	-0,23	USDJPY	110,11	0,18	EURUSD	1,222 -3,52%
EURGBP	0,8525	-0,19	USDGBP	0,72325	0,04	EURGBP	0,894 -4,64%
EURJPY	129,79	-0,01	USDCHF	0,92245	0,47	EURJPY	126,2 2,84%
EURCHF	1,087	0,27				EURCHF	1,081 0,58%

**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		0,219	0,818	1,333			1,919
GREEK TREASURY			0,033	0,802	0,908	1,096	
GERMAN TREASURY		-0,704	-0,638	-0,329	-0,067	-0,097	0,167
JAPANESE TREAS		-0,101	-0,096	0,049	0,246	0,436	0,651
U.K TREASURY		0,228	0,415	0,756	0,964	1,073	1,072
ESM TREASURY		-0,573	-0,388	-0,056	0,252	0,414	0,510

**INTEREST RATES SWAPS**

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,506	-0,406	-0,288	-0,160	0,035	0,279	0,385	0,375
USD SWAP		0,161	0,566	0,911	1,142	1,355	1,546	1,634	1,663
JPY SWAP		-0,028	-0,001	0,006	0,029	0,086	0,206	0,323	0,481
GBP SWAP		0,319	0,633	0,764	0,842	0,929	1,012	1,024	0,980
CHF SWAP		-0,690	-0,573	-0,410	-0,243	-0,040	0,165	0,245	0,183

**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	105,37	-0,38	0	-27	3M	100,06	-0,40
GGB 3,45%	04/24	3Y	109,66	-0,32	0	-25			
GGB 3,375%	02/25	4Y	112,42	-0,24	0	-31			
GGB 0%	02/26	5Y	100,05	-0,01	1	-11	6M	100,14	-0,32
GGB 3,75%	01/28	7Y	122,12	0,25	-1	-18			
GGB 0,75%	06/31	10Y	99,79	0,77	0	-4			
GGB 1,875%	02/35	15Y	112,43	0,89	0	1	12M	100,23	-0,30
GGB 4%	01/37	16Y	144,84	0,87	0	-11			
GGB 4,20%	01/42	21Y	157,29	1,06	0	-3			
GGB 1,875%	01/52	30Y	107,61	1,56	-1	-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	39	48	4	46
10Y	113	-6	47	57	10	80
15Y	98	-29	12	37	-27	62

**GREECE SOVEREIGN YIELD CURVE**

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,40	-0,32	-0,30	-0,32	-0,01	0,25	0,77	0,89	1,06	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	905	0,38	809	11,81%		
DOW JONES	34.608	-0,78	30.606	13,07%	BUND	174,6
S&P 500	4.459	-0,77	3.756	18,70%	BOBL	134,77
NASDAQ	15.115	-0,87	12.888	17,28%	SCHATZ	112,21
DAX	15.743	0,85	13.719	14,76%		
FTSE	7.069	0,56	6.461	9,41%	US LONG BOND	164,50
NIKKEI	30.447	0,22	27.444	10,94%	US 10Y	133,78
BRENT	73,86	1,29	51,8	42,59%	US 5Y	124,02
GOLD \$	1.789	0,06	1.899	-5,80%	US 2Y	110,31

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

