

**PDMA**  
DAILY MARKET SNAPSHOT  
23/9/2021

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	1,172	0,28	USDJPY	109,96	0,14	EURUSD	1,222	-4,06%
EURGBP	0,8578	-0,06	USDGBP	0,73185	-0,35	EURGBP	0,894	-4,05%
EURJPY	128,88	0,42	USDCHF	0,92375	-0,32	EURJPY	126,2	2,12%
EURCHF	1,083	-0,03				EURCHF	1,081	0,15%

MONEY MARKET RATES/EURIBOR -LIBOR								
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,563	-0,336	-0,546	-0,530	-0,194	-0,497
USA	(0,00 / 0,25)	USD	0,082	0,108	0,128	0,153		0,224
JAPAN	- 0,10	JPY	-0,075	-0,050	-0,073	-0,053		
BANK OF ENGLAND	0,10	GBP	0,047	0,057	0,075	0,111		
SWITZERLAND	-0,75	CHF	-0,786	-0,759	-0,753	-0,716		

CAPITAL MARKETS								
	2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY	0,245	0,873	1,329			1,834		
GREEK TREASURY		0,049	0,763	0,849	1,045			
GERMAN TREASURY		-0,700	-0,614	-0,306	-0,050	-0,079	0,170	
JAPANESE TREAS		-0,118	-0,100	0,039	0,237	0,429	0,653	
U.K TREASURY		0,298	0,502	0,816	1,020	1,129	1,129	
ESM TREASURY		-0,563	-0,358	-0,043	0,254	0,407	0,496	

INTEREST RATES SWAPS								
	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,503	-0,381	-0,247	-0,126	0,055	0,285	0,384	0,366
USD SWAP	0,174	0,628	0,982	1,183	1,361	1,518	1,588	1,597
JPY SWAP	-0,014	0,001	0,007	0,028	0,084	0,205	0,322	0,486
GBP SWAP	0,345	0,714	0,854	0,930	1,010	1,086	1,096	1,046
CHF SWAP	-0,686	-0,524	-0,362	-0,189	0,001	0,198	0,275	0,204

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	105,29	-0,42	0	-30	3M	100,05	-0,46
GGB 3,45%	04/24	3Y	109,54	-0,33	0	-25			
GGB 3,375%	02/25	4Y	112,30	-0,24	0	-31			
GGB 0%	02/26	5Y	100,00	0,00	0	-10	6M	100,13	-0,32
GGB 3,75%	01/28	7Y	122,35	0,20	0	-23			
GGB 0,75%	06/31	10Y	100,14	0,74	0	-7			
GGB 1,875%	02/35	15Y	113,19	0,83	1	-5	12M	100,22	-0,31
GGB 4%	01/37	16Y	145,55	0,83	0	-16			
GGB 4,20%	01/42	21Y	158,46	1,01	0	-8			
GGB 1,875%	01/52	30Y	108,01	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	66	-14	42	53	11	46	
10Y	107	-12	44	54	9	74	
15Y	90	-36	7	32	-29	55	

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,46	-0,32	-0,31	-0,33	0,00	0,20	0,74	0,83	1,01	1,54

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	902	0,87	809	11,51%			
DOW JONES	34.258	1,00	30.606	11,93%	BUND	171,53	
S&P 500	4.396	0,95	3.756	17,03%	BOBL	135,34	
NASDAQ	14.897	1,02	12.888	15,58%	SCHATZ	112,245	
DAX	15.663	1,01	13.719	14,17%			
FTSE	7.116	0,47	6.461	10,15%	US LONG BOND	164,00	
NIKKEI	29.639	-0,67	27.444	8,00%	US 10Y	132,94	
BRENT	76,22	0,04	51,8	47,14%	US 5Y	123,22	
GOLD \$	1.768	-0,02	1.899	-6,89%	US 2Y	110,09	

