

PDMA
DAILY MARKET SNAPSHOT
31/12/2021

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	1,133	0,06	USDJPY	115,105	0,03	EURUSD	1,222	-7,25%	
EURGBP	0,8388	0,00	USDGBP	0,74015	-0,05	EURGBP	0,894	-6,18%	
EURJPY	130,44	0,09	USDCHF	0,91225	-0,16	EURJPY	126,2	3,36%	
EURCHF	1,034	-0,11				EURCHF	1,081	-4,37%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,585	-0,336	-0,573	-0,546	-0,194	-0,498	
USA	(0,00 / 0,25)	USD	0,104	0,158	0,224	0,354		0,586	
JAPAN	- 0,10	JPY	-0,049	-0,052	-0,076	-0,045			
BANK OF ENGLAND	0,25	GBP	0,184	0,229	0,249	0,480			
SWITZERLAND	-0,75	CHF	-0,773	-0,768	-0,760	-0,707			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,722	1,266	1,510			1,923		
GREEK TREASURY			0,589	1,338	1,488	1,282			
GERMAN TREASURY		-0,619	-0,453	-0,177	0,026	-0,006	0,197		
JAPANESE TREAS		-0,089	-0,075	0,071	0,288	0,479	0,689		
U.K TREASURY		0,675	0,814	0,973	1,154	1,207	1,128		
ESM TREASURY		-0,541	-0,183	0,144	0,433	0,551	0,588		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,486	-0,147	0,017	0,129	0,301	0,490	0,547	0,478
USD SWAP		0,532	1,166	1,363	1,470	1,581	1,705	1,765	1,744
JPY SWAP		-0,010	0,018	0,039	0,069	0,133	0,259	0,385	0,562
GBP SWAP		0,892	1,315	1,297	1,241	1,212	1,187	1,157	1,110
CHF SWAP		-0,633	-0,347	-0,160	0,007	0,178	0,319	0,333	0,210

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)			
GGB 3,50%	01/23	2Y	104,17	-0,37	-1	-26	3M	100,05	-0,56
GGB 3,45%	04/24	3Y	108,28	-0,23	0	-15			
GGB 3,375%	02/25	4Y	110,26	0,07	0	0			
GGB 0%	02/26	5Y	97,75	0,56	0	46	6M	100,10	-0,40
GGB 3,75%	01/28	7Y	118,17	0,68	0	26			
GGB 0,75%	06/31	10Y	95,01	1,31	0	50			
GGB 1,875%	02/35	15Y	104,86	1,46	0	59	12M	100,30	-0,32
GGB 4%	01/37	16Y	139,48	1,13	0	15			
GGB 4,20%	01/42	21Y	152,11	1,25	0	16			
GGB 1,875%	01/52	30Y	98,49	1,94	0	6			

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		104	24	75	84	17	84		
10Y		152	33	77	87	17	114		
15Y		146	20	46	72	-5	101		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,56	-0,40	-0,32	-0,23	0,56	0,68	1,31	1,46	1,25	1,94

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	893	0,21	809	10,34%					
DOW JONES	36.398	-0,25	30.606	18,92%	BUND	171,37			
S&P 500	4.779	-0,30	3.756	27,23%	BOBL	133,24			
NASDAQ	15.742	-0,16	12.888	22,14%	SCHATZ	112,03			
DAX	15.885	0,21	13.719	15,79%					
FTSE	7.380	-0,31	6.461	14,23%	US LONG BOND	159,97			
NIKKEI	28.792	-0,40	27.444	4,91%	US 10Y	130,47			
BRENT	78,94	-0,74	51,8	52,39%	US 5Y	120,96			
GOLD \$	1.819	0,23	1.899	-4,20%	US 2Y	109,09			

