

PDMA
DAILY MARKET SNAPSHOT
12/4/2021

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	1,190	0,03	USDJPY	109,335	-0,31	EURUSD	1,222	-2,57%	
EURGBP	0,8662	-0,26	USDGBP	0,7277	-0,26	EURGBP	0,894	-3,12%	
EURJPY	130,14	-0,28	USDCHF	0,92415	-0,04	EURJPY	126,2	3,12%	
EURCHF	1,100	0,00				EURCHF	1,081	1,75%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,559	-0,336	-0,544	-0,522	-0,194	-0,497		
USA	(0,00 / 0,25) USD	0,111	0,147	0,188	0,211		0,286		
JAPAN	- 0,10 JPY	-0,074	-0,063	-0,072	-0,047				
BANK OF ENGLAND	0,10 GBP	0,048	0,065	0,086	0,109				
SWITZERLAND	-0,75 CHF	-0,796	-0,773	-0,745	-0,706				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,155	0,863	1,655			2,322		
GREEK TREASURY			0,155	0,850	1,187	1,487			
GERMAN TREASURY		-0,708	-0,646	-0,318	-0,022	-0,026	0,229		
JAPANESE TREAS		-0,125	-0,088	0,108	0,314	0,482	0,680		
U.K TREASURY		0,057	0,361	0,778	1,137	1,272	1,308		
ESM TREASURY		-0,618	-0,536	-0,173	0,257	0,417	0,519		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,523	-0,466	-0,337	-0,184	0,035	0,302	0,424	0,445
USD SWAP		0,209	0,487	0,978	1,352	1,681	1,952	2,059	2,105
JPY SWAP		-0,043	-0,024	0,005	0,054	0,143	0,301	0,426	0,573
GBP SWAP		0,128	0,438	0,678	0,844	1,018	1,165	1,208	1,189
CHF SWAP		-0,693	-0,589	-0,418	-0,234	0,004	0,244	0,340	0,293

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	106,65	-0,19	-1	-7	3M	100,06	-0,26
GGB 3,45%	04/24	3Y	110,76	-0,16	-1	-9			
GGB 3,375%	02/25	4Y	112,98	0,00	-1	-8			
GGB 1,875%	07/26	5Y	109,11	0,14	-1	-5	6M	100,11	-0,24
GGB 3,75%	01/28	7Y	122,27	0,42	-2	-1			
GGB 0,75%	06/31	10Y	99,11	0,84	-2	3			
GGB 1,875%	02/35	15Y	108,88	1,17	-2	30	12M	100,19	-0,21
GGB 4%	01/37	16Y	138,39	1,30	-2	31			
GGB 4,20%	01/42	21Y	148,49	1,48	-2	38			
GGB 1,875%	01/52	30Y	99,71	1,89	-2	71			

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		79	-1	40	41	11	72		
10Y		116	-3	48	58	14	91		
15Y		121	-5	49	52	6	90		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,26	-0,24	-0,21	-0,16	0,14	0,42	0,84	1,17	1,48

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	898	0,66	809	10,95%					
DOW JONES	33.801	0,89	30.606	10,44%		BUND	171,69		
S&P 500	4.129	0,77	3.756	9,92%		BOBL	135,19		
NASDAQ	13.900	0,51	12.888	7,85%		SCHATZ	112,13		
DAX	15.238	0,03	13.719	11,07%					
FTSE	6.883	-0,48	6.461	6,54%		US LONG BOND	156,66		
NIKKEI	29.539	-0,77	27.444	7,63%		US 10Y	131,80		
BRENT	63,15	0,32	51,8	21,91%		US 5Y	123,76		
GOLD \$	1.742	-0,11	1.899	-8,26%		US 2Y	110,37		

