

PDMA
DAILY MARKET SNAPSHOT
12/5/2021

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	1,213	-0,16	USDJPY	108,825	0,19	EURUSD	1,222	-0,72%	
EURGBP	0,8585	-0,05	USDGBP	0,70785	0,11	EURGBP	0,894	-3,97%	
EURJPY	131,99	0,01	USDCHF	0,90475	0,14	EURJPY	126,2	4,59%	
EURCHF	1,097	-0,03				EURCHF	1,081	1,52%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,551	-0,336	-0,533	-0,513	-0,194	-0,482		
USA	(0,00 / 0,25) USD	0,098	0,133	0,168	0,193		0,267		
JAPAN	- 0,10 JPY	-0,060	-0,050	-0,083	-0,043				
BANK OF ENGLAND	0,10 GBP	0,053	0,066	0,081	0,109				
SWITZERLAND	-0,75 CHF	-0,793	-0,779	-0,749	-0,705				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,157	0,798	1,613			2,331		
GREEK TREASURY			0,234	1,009	1,283	1,519			
GERMAN TREASURY		-0,670	-0,555	-0,167	0,135	0,134	0,402		
JAPANESE TREAS		-0,125	-0,088	0,084	0,275	0,442	0,642		
U.K TREASURY		0,063	0,354	0,823	1,200	1,346	1,377		
ESM TREASURY		-0,572	-0,461	-0,048	0,365	0,527	0,614		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,507	-0,410	-0,253	-0,087	0,142	0,410	0,530	0,545
USD SWAP		0,188	0,429	0,881	1,250	1,587	1,867	1,982	2,039
JPY SWAP		-0,044	-0,024	0,004	0,045	0,123	0,267	0,386	0,524
GBP SWAP		0,133	0,447	0,686	0,864	1,051	1,204	1,250	1,239
CHF SWAP		-0,698	-0,568	-0,378	-0,183	0,065	0,295	0,378	0,335

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	106,53	-0,29	-1	-18	3M	100,05	-0,30
GGB 3,45%	04/24	3Y	110,47	-0,17	0	-9			
GGB 3,375%	02/25	4Y	112,80	-0,03	0	-10			
GGB 0%	02/26	5Y	98,96	0,22	0	12	6M	100,11	-0,24
GGB 3,75%	01/28	7Y	121,22	0,53	-1	10			
GGB 0,75%	06/31	10Y	97,61	1,00	-1	19			
GGB 1,875%	02/35	15Y	107,57	1,27	-1	39	12M	100,20	-0,23
GGB 4%	01/37	16Y	136,95	1,37	-1	38			
GGB 4,20%	01/42	21Y	147,59	1,51	-1	42			
GGB 1,875%	01/52	30Y	96,63	2,02	-1	84			

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		78	-2	41	44	-1	70		
10Y		117	-2	49	47	2	79		
15Y		115	-11	42	42	-17	78		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,30	-0,24	-0,23	-0,17	0,22	0,53	1,00	1,27	1,51

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	901	0,53	809	11,35%					
DOW JONES	34.269	-1,36	30.606	11,97%		BUND	169,65		
S&P 500	4.152	-0,87	3.756	10,54%		BOBL	134,65		
NASDAQ	13.389	-0,09	12.888	3,89%		SCHATZ	112,055		
DAX	15.179	0,39	13.719	10,65%					
FTSE	6.999	0,73	6.461	8,33%		US LONG BOND	157,09		
NIKKEI	28.148	-1,61	27.444	2,56%		US 10Y	132,48		
BRENT	69,23	0,99	51,8	33,65%		US 5Y	124,25		
GOLD \$	1.831	-0,33	1.899	-3,54%		US 2Y	110,39		

