

PDMA
DAILY MARKET SNAPSHOT
12/8/2021

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	1,174	0,00	USDJPY	110,385	-0,04	EURUSD	1,222	-3,91%	
EURGBP	0,8461	-0,03	USDGBP	0,7208	-0,04	EURGBP	0,894	-5,35%	
EURJPY	129,59	-0,04	USDCHF	0,92155	-0,03	EURJPY	126,2	2,68%	
EURCHF	1,082	-0,02				EURCHF	1,081	0,08%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,561	-0,336	-0,547	-0,528	-0,194	-0,498		
USA	(0,00 / 0,25) USD	0,097	0,109	0,123	0,156		0,240		
JAPAN	- 0,10 JPY	-0,071	-0,048	-0,099	-0,066				
BANK OF ENGLAND	0,10 GBP	0,053	0,065	0,070	0,095				
SWITZERLAND	-0,75 CHF	-0,799	-0,785	-0,765	-0,719				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,217	0,797	1,341			1,991		
GREEK TREASURY			-0,211	0,553	0,673	0,888			
GERMAN TREASURY		-0,753	-0,731	-0,464	-0,225	-0,257	-0,013		
JAPANESE TREAS		-0,124	-0,116	0,027	0,219	0,407	0,655		
U.K TREASURY		0,133	0,282	0,577	0,849	0,952	0,951		
ESM TREASURY		-0,602	-0,471	-0,179	0,111	0,259	0,341		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,526	-0,464	-0,375	-0,272	-0,099	0,132	0,230	0,205
USD SWAP		0,158	0,542	0,885	1,116	1,337	1,548	1,650	1,700
JPY SWAP		-0,028	-0,022	-0,019	-0,001	0,054	0,168	0,280	0,449
GBP SWAP		0,286	0,593	0,698	0,760	0,831	0,898	0,906	0,864
CHF SWAP		-0,715	-0,625	-0,490	-0,340	-0,148	0,035	0,100	0,033

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	105,91	-0,52	0	-41	3M	100,04	-0,61
GGB 3,45%	04/24	3Y	110,26	-0,43	-1	-35			
GGB 3,375%	02/25	4Y	113,04	-0,32	-1	-40			
GGB 0%	02/26	5Y	101,07	-0,24	0	-33	6M	100,12	-0,31
GGB 3,75%	01/28	7Y	123,73	0,07	-1	-36			
GGB 0,75%	06/31	10Y	102,04	0,54	-1	-27			
GGB 1,875%	02/35	15Y	115,69	0,65	-1	-22	12M	100,23	-0,27
GGB 4%	01/37	16Y	147,87	0,72	-1	-27			
GGB 4,20%	01/42	21Y	162,28	0,86	-1	-23			
GGB 1,875%	01/52	30Y	113,83	1,32	-1	-56			

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		49	-31	18	29	-14	28		
10Y		100	-19	30	42	-2	66		
15Y		90	-36	0	27	-37	52		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,61	-0,31	-0,27	-0,43	-0,24	0,07	0,54	0,65	0,86

STOCK MARKETS-BOND FUTURES									
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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	0,26	809	11,55%					
DOW JONES	35.485	0,62	30.606	15,94%	BUND		176,67		
S&P 500	4.448	0,25	3.756	18,41%	BOBL		135,3		
NASDAQ	14.765	-0,16	12.888	14,56%	SCHATZ		112,34		
DAX	15.835	0,06	13.719	15,43%					
FTSE	7.205	-0,21	6.461	11,53%	US LONG BOND		163,28		
NIKKEI	28.015	-0,20	27.444	2,08%	US 10Y		133,72		
BRENT	71,55	0,15	51,8	38,13%	US 5Y		123,95		
GOLD \$	1.758	0,34	1.899	-7,43%	US 2Y		110,25		

