

PDMA
DAILY MARKET SNAPSHOT
12/10/2021

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	1,156	0,05	USDJPY	113,305	-0,02	EURUSD	1,222	-5,39%	
EURGBP	0,8497	-0,02	USDGBP	0,73515	-0,07	EURGBP	0,894	-4,95%	
EURJPY	130,96	0,01	USDCHF	0,92725	-0,06	EURJPY	126,2	3,77%	
EURCHF	1,072	0,00				EURCHF	1,081	-0,86%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,563	-0,336	-0,551	-0,521	-0,194	-0,480	
USA	(0,00 / 0,25)	USD	0,084	0,105	0,121	0,157		0,247	
JAPAN	- 0,10	JPY	-0,070	-0,040	-0,080	-0,044			
BANK OF ENGLAND	0,10	GBP	0,056	0,074	0,090	0,192			
SWITZERLAND	-0,75	CHF	-0,782	-0,758	-0,763	-0,715			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,344	1,066	1,600			2,144	
GREEK TREASURY				0,152	0,919	1,039	1,196		
GERMAN TREASURY			-0,684	-0,515	-0,134	0,117	0,097	0,346	
JAPANESE TREAS			-0,105	-0,076	0,093	0,280	0,476	0,696	
U.K TREASURY			0,571	0,787	1,169	1,378	1,489	1,494	
ESM TREASURY			-0,544	-0,246	0,139	0,462	0,625	0,721	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,494	-0,302	-0,119	0,044	0,257	0,505	0,609
USD SWAP			0,193	0,748	1,147	1,401	1,618	1,802	1,881
JPY SWAP			-0,006	0,024	0,045	0,079	0,145	0,275	0,400
GBP SWAP			0,605	1,017	1,132	1,214	1,314	1,402	1,415
CHF SWAP			-0,674	-0,460	-0,237	-0,035	0,198	0,413	0,487

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	105,06	-0,38	-1	-27	3M	100,08	-0,33
GGB 3,45%	04/24	3Y	109,11	-0,23	-1	-15			
GGB 3,375%	02/25	4Y	111,72	-0,13	0	-20			
GGB 0%	02/26	5Y	99,42	0,13	0	4	6M	100,18	-0,38
GGB 3,75%	01/28	7Y	121,15	0,35	-1	-8			
GGB 0,75%	06/31	10Y	98,53	0,91	-1	10			
GGB 1,875%	02/35	15Y	110,52	1,03	-2	15	12M	100,21	-0,32
GGB 4%	01/37	16Y	142,32	1,00	-1	2			
GGB 4,20%	01/42	21Y	154,20	1,18	-1	9			
GGB 1,875%	01/52	30Y	103,57	1,72	-1	-16			

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		67	-13	44	54	7	46		
10Y		105	-14	43	54	3	72		
15Y		92	-34	9	36	-30	56		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,38	-0,32	-0,23	0,13	0,35	0,91	1,03	1,18

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	881	-0,30	809	8,95%					
DOW JONES	34.496	-0,72	30.606	12,71%	BUND		168,86		
S&P 500	4.361	-0,69	3.756	16,11%	BOBL		134,66		
NASDAQ	14.486	-0,64	12.888	12,40%	SCHATZ		112,195		
DAX	15.169	-0,20	13.719	10,57%					
FTSE	7.112	-0,49	6.461	10,08%	US LONG BOND		157,91		
NIKKEI	28.231	-0,94	27.444	2,87%	US 10Y		131,05		
BRENT	83,93	0,33	51,8	62,03%	US 5Y		122,33		
GOLD \$	1.760	0,34	1.899	-7,30%	US 2Y		109,90		

