

PDMA
DAILY MARKET SNAPSHOT
13/12/2021

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	1,127	-0,39	USDJPY	113,695	0,28	EURUSD	1,222 -7,76%
EURGBP	0,8508	-0,23	USDGBP	0,755	0,21	EURGBP	0,894 -4,84%
EURJPY	128,12	-0,17	USDCHF	0,92435	0,39	EURJPY	126,2 1,52%
EURCHF	1,042	-0,05				EURCHF	1,081 -3,64%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00 EUR	-0,576	-0,336	-0,588	-0,543	-0,194	-0,498
USA	(0,00 / 0,25) USD	0,109	0,150	0,198	0,288		0,509
JAPAN	- 0,10 JPY	-0,058	-0,055	-0,074	-0,056		
BANK OF ENGLAND	0,10 GBP	0,065	0,059	0,083	0,270		
SWITZERLAND	-0,75 CHF	-0,791	-0,792	-0,776	-0,728		

CAPITAL MARKETS

	2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	0,665	1,252	1,474			1,861
GREEK TREASURY		0,479	1,372	1,409	1,187	
GERMAN TREASURY	-0,691	-0,590	-0,360	-0,188	-0,229	-0,051
JAPANESE TREAS	-0,099	-0,089	0,052	0,259	0,460	0,666
U.K TREASURY	0,405	0,526	0,719	0,907	0,944	0,851
ESM TREASURY	-0,573	-0,332	-0,056	0,211	0,314	0,336

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,494	-0,250	-0,133	-0,045	0,100	0,269	0,310	0,234
USD SWAP	0,440	1,154	1,356	1,460	1,557	1,670	1,719	1,692
JPY SWAP	-0,019	0,008	0,016	0,041	0,100	0,223	0,346	0,522
GBP SWAP	0,667	1,058	1,046	1,007	0,971	0,923	0,878	0,803
CHF SWAP	-0,689	-0,450	-0,283	-0,154	-0,101	0,098	0,102	-0,032

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	104,36	-0,35	0	-24	3M	100,06	-0,43
GGB 3,45%	04/24	3Y	108,49	-0,23	-1	-16			
GGB 3,375%	02/25	4Y	110,66	0,01	-2	-7			
GGB 0%	02/26	5Y	98,16	0,45	-1	35	6M	100,11	-0,36
GGB 3,75%	01/28	7Y	118,47	0,66	0	24			
GGB 0,75%	06/31	10Y	94,69	1,35	-1	54			
GGB 1,875%	02/35	15Y	105,81	1,39	-1	51	12M	100,31	-0,31
GGB 4%	01/37	16Y	141,22	1,04	0	5			
GGB 4,20%	01/42	21Y	154,30	1,16	0	7			
GGB 1,875%	01/52	30Y	99,51	1,90	-1	2			

HELLENIC REPUBLIC T-BILLS

GREEK BONDS SPREAD(in bp) VS									
MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE				
5Y	107	27	75	84	87				
10Y	173	54	104	109	139				
15Y	160	34	65	86	118				

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,43	-0,36	-0,31	-0,23	0,45	0,66	1,35	1,39	1,16	1,90

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	902	0,38	809	11,50%			
DOW JONES	35.971	0,60	30.606	17,53%	BUND	172,86	
S&P 500	4.712	0,95	3.756	25,45%	BOBL	135,62	
NASDAQ	15.631	0,73	12.888	21,28%	SCHATZ	112,305	
DAX	15.771	0,94	13.719	14,96%			
FTSE	7.289	-0,04	6.461	12,82%	US LONG BOND	162,72	
NIKKEI	28.640	0,71	27.444	4,36%	US 10Y	131,17	
BRENT	75,18	0,04	51,8	45,14%	US 5Y	121,34	
GOLD \$	1.786	0,18	1.899	-5,93%	US 2Y	109,45	

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

