

PDMA
DAILY MARKET SNAPSHOT
14/12/2021

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	1,132	0,31	USDJPY	113,505	-0,06	EURUSD	1,222	-7,35%	
EURGBP	0,8545	0,08	USDGBP	0,75495	-0,26	EURGBP	0,894	-4,42%	
EURJPY	128,49	0,23	USDCHF	0,91905	-0,37	EURJPY	126,2	1,81%	
EURCHF	1,040	-0,06				EURCHF	1,081	-3,76%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,593	-0,336	-0,603	-0,547	-0,194	-0,504		
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									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,645	1,221	1,431			1,816		
GREEK TREASURY			0,460	1,333	1,395	1,172			
GERMAN TREASURY		-0,692	-0,593	-0,369	-0,197	-0,242	-0,066		
JAPANESE TREAS		-0,105	-0,092	0,052	0,254	0,456	0,665		
U.K TREASURY		0,417	0,539	0,712	0,904	0,941	0,851		
ESM TREASURY		-0,573	-0,330	-0,063	0,197	0,301	0,327		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,493	-0,247	-0,131	-0,048	0,093	0,255	0,297	0,226
USD SWAP		0,428	1,113	1,320	1,421	1,516	1,631	1,682	1,657
JPY SWAP		-0,019	0,007	0,018	0,040	0,101	0,222	0,346	0,522
GBP SWAP		0,682	1,072	1,045	1,001	0,967	0,923	0,884	0,812
CHF SWAP		-0,694	-0,439	-0,275	-0,148	0,002	0,110	0,119	-0,012

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	104,35	-0,35	0	-24	3M	100,06	-0,42
GGB 3,45%	04/24	3Y	108,50	-0,24	0	-16			
GGB 3,375%	02/25	4Y	110,67	0,01	1	-7			
GGB 0%	02/26	5Y	98,25	0,43	0	33	6M	100,11	-0,36
GGB 3,75%	01/28	7Y	118,60	0,64	0	22			
GGB 0,75%	06/31	10Y	95,01	1,31	-1	50			
GGB 1,875%	02/35	15Y	105,97	1,38	0	50	12M	100,32	-0,32
GGB 4%	01/37	16Y	141,37	1,03	1	5			
GGB 4,20%	01/42	21Y	154,66	1,14	0	5			
GGB 1,875%	01/52	30Y	99,81	1,88	-1	0			

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		105	25	76	83	28	85		
10Y		170	51	101	106	42	136		
15Y		159	33	65	86	12	117		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,42	-0,36	-0,32	-0,24	0,43	0,64	1,31	1,38	1,14

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	885	-0,30	809	9,43%					
DOW JONES	35.651	-0,89	30.606	16,48%	BUND		172,86		
S&P 500	4.669	-0,91	3.756	24,30%	BOBL		135,62		
NASDAQ	15.413	-1,39	12.888	19,59%	SCHATZ		112,305		
DAX	15.627	0,04	13.719	13,91%					
FTSE	7.266	0,48	6.461	12,47%	US LONG BOND		163,84		
NIKKEI	28.433	-0,73	27.444	3,60%	US 10Y		131,39		
BRENT	74,23	-0,22	51,8	43,30%	US 5Y		121,54		
GOLD \$	1.785	-0,11	1.899	-6,01%	US 2Y		109,50		

