

PDMA
DAILY MARKET SNAPSHOT
15/12/2021

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	1,128	0,14	USDJPY	113,695	-0,05	EURUSD	1,222	-7,71%	
EURGBP	0,8498	-0,14	USDGBP	0,7537	-0,29	EURGBP	0,894	-4,94%	
EURJPY	128,19	0,08	USDCHF	0,924	-0,02	EURJPY	126,2	1,57%	
EURCHF	1,042	0,11				EURCHF	1,081	-3,63%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,593	-0,336	-0,603	-0,547	-0,194	-0,504	
USA	(0,00 / 0,25)	USD	0,110	0,150	0,203	0,295		0,505	
JAPAN	- 0,10	JPY	-0,059	-0,058	-0,076	-0,056			
BANK OF ENGLAND	0,10	GBP	0,062	0,062	0,095	0,266			
SWITZERLAND	-0,75	CHF	-0,794	-0,792	-0,777	-0,728			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,657	1,229	1,434			1,819		
GREEK TREASURY			0,451	1,305	1,397	1,177			
GERMAN TREASURY		-0,684	-0,594	-0,370	-0,194	-0,240	-0,063		
JAPANESE TREAS		-0,097	-0,093	0,053	0,252	0,456	0,662		
U.K TREASURY		0,499	0,605	0,748	0,937	0,975	0,889		
ESM TREASURY		-0,571	-0,330	-0,061	0,203	0,306	0,332		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,491	-0,241	-0,131	-0,047	0,095	0,261	0,303	0,229
USD SWAP		0,450	1,127	1,328	1,424	1,518	1,634	1,687	1,663
JPY SWAP		-0,018	0,006	0,016	0,039	0,099	0,223	0,345	0,524
GBP SWAP		0,725	1,144	1,110	1,053	1,009	0,964	0,924	0,856
CHF SWAP		-0,687	-0,424	-0,267	-0,137	0,008	0,120	0,133	-0,005

HELLENIC REPUBLIC BENCHMARKS BONDS								HELLENIC REPUBLIC T-BILLS			
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	104,34	-0,36	0	-24		3M	100,06	-0,41	
GGB 3,45%	04/24	3Y	108,49	-0,24	0	-16					
GGB 3,375%	02/25	4Y	110,67	0,00	0	-7					
GGB 0%	02/26	5Y	98,28	0,42	-1	32		6M	100,11	-0,36	
GGB 3,75%	01/28	7Y	118,72	0,62	-2	20					
GGB 0,75%	06/31	10Y	95,25	1,28	-2	47					
GGB 1,875%	02/35	15Y	105,95	1,38	-1	50		12M	100,32	-0,32	
GGB 4%	01/37	16Y	141,41	1,03	-1	4					
GGB 4,20%	01/42	21Y	154,60	1,15	-1	5					
GGB 1,875%	01/52	30Y	100,05	1,87	-1	-1					
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	74	82	26	84				
10Y		168	49	96	104	39	133				
15Y		159	33	66	86	12	118				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,41	-0,36	-0,32	-0,24	0,42	0,62	1,28	1,38	1,15	1,87

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	888	0,33	809	9,81%					
DOW JONES	35.544	-0,30	30.606	16,13%	BUND	172,86			
S&P 500	4.634	-0,75	3.756	23,38%	BOBL	135,62			
NASDAQ	15.238	-1,14	12.888	18,23%	SCHATZ	112,305			
DAX	15.519	0,42	13.719	13,12%					
FTSE	7.197	-0,30	6.461	11,40%	US LONG BOND	163,63			
NIKKEI	28.460	0,10	27.444	3,70%	US 10Y	131,31			
BRENT	73,21	-0,66	51,8	41,33%	US 5Y	121,50			
GOLD \$	1.770	-0,04	1.899	-6,77%	US 2Y	109,48			

