

PDMA
DAILY MARKET SNAPSHOT
16/12/2021

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	1,131	0,21	USDJPY	114,155	0,09	EURUSD	1,222	-7,40%	
EURGBP	0,8514	-0,01	USDGBP	0,7526	-0,19	EURGBP	0,894	-4,77%	
EURJPY	129,15	0,25	USDCHF	0,92415	-0,02	EURJPY	126,2	2,33%	
EURCHF	1,046	0,14				EURCHF	1,081	-3,28%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,598	-0,336	-0,602	-0,547	-0,194	-0,508		
USA	(0,00 / 0,25) USD	0,108	0,150	0,211	0,291		0,498		
JAPAN	- 0,10 JPY	-0,057	-0,055	-0,076	-0,050				
BANK OF ENGLAND	0,10 GBP	0,065	0,065	0,092	0,269				
SWITZERLAND	-0,75 CHF	-0,812	-0,796	-0,780	-0,729				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,643	1,216	1,446			1,863		
GREEK TREASURY			0,351	1,145	1,294	1,129			
GERMAN TREASURY		-0,681	-0,583	-0,354	-0,166	-0,209	-0,026		
JAPANESE TREAS		-0,108	-0,092	0,047	0,252	0,444	0,660		
U.K TREASURY		0,499	0,600	0,748	0,955	1,004	0,929		
ESM TREASURY		-0,560	-0,305	-0,031	0,235	0,341	0,373		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,489	-0,221	-0,104	-0,019	0,126	0,293	0,339	0,270
USD SWAP		0,466	1,121	1,310	1,417	1,522	1,648	1,706	1,688
JPY SWAP		-0,020	0,008	0,017	0,038	0,096	0,217	0,338	0,515
GBP SWAP		0,749	1,132	1,099	1,050	1,013	0,978	0,948	0,891
CHF SWAP		-0,681	-0,407	-0,252	-0,121	0,024	0,140	0,150	0,016

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	104,31	-0,36	-1	-24		3M	100,06	-0,43	
GGB 3,45%	04/24	3Y	108,59	-0,29	-4	-21					
GGB 3,375%	02/25	4Y	110,89	-0,07	-6	-15					
GGB 0%	02/26	5Y	98,69	0,32	-8	22		6M	100,10	-0,37	
GGB 3,75%	01/28	7Y	119,52	0,50	-9	7					
GGB 0,75%	06/31	10Y	96,67	1,12	-9	31					
GGB 1,875%	02/35	15Y	107,27	1,27	-5	39		12M	100,31	-0,31	
GGB 4%	01/37	16Y	142,72	0,95	-4	-3					
GGB 4,20%	01/42	21Y	155,68	1,10	-1	1					
GGB 1,875%	01/52	30Y	102,27	1,78	-4	-10					

GREEK BONDS SPREAD(in bp) VS									
		GERMANY	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE		
MATURITY		93	13	64	72	15	74		
5Y		150	31	79	88	22	115		
10Y		146	20	52	75	1	105		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,43	-0,37	-0,31	-0,29	0,32	0,50	1,12	1,27	1,10

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	888	0,58	809	9,83%					
DOW JONES	35.927	1,08	30.606	17,39%		BUND	174,17		
S&P 500	4.710	1,63	3.756	25,39%		BOBL	134,05		
NASDAQ	15.566	2,15	12.888	20,77%		SCHATZ	112,135		
DAX	15.704	1,47	13.719	14,47%					
FTSE	7.233	0,87	6.461	11,96%		US LONG BOND	161,75		
NIKKEI	29.066	2,13	27.444	5,91%		US 10Y	130,77		
BRENT	74,68	1,08	51,8	44,17%		US 5Y	121,05		
GOLD \$	1.787	0,55	1.899	-5,90%		US 2Y	109,14		

