

PDMA
DAILY MARKET SNAPSHOT
17/12/2021

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	-0,09	USDJPY	113,305	-0,35	EURUSD	1,222	-7,35%	
EURGBP	0,8518	0,14	USDGBP	0,75245	0,25	EURGBP	0,894	-4,72%	
EURJPY	128,26	-0,44	USDCHF	0,91935	-0,01	EURJPY	126,2	1,63%	
EURCHF	1,041	-0,09				EURCHF	1,081	-3,73%	

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	-0,589	-0,548	-0,194	-0,508		
USA	(0,00 / 0,25) USD	0,109	0,158	0,216	0,302		0,517		
JAPAN	- 0,10 JPY	-0,056	-0,055	-0,077	-0,056				
BANK OF ENGLAND	0,25 GBP	0,095	0,104	0,098	0,314				
SWITZERLAND	-0,75 CHF	-0,814	-0,796	-0,781	-0,730				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,607	1,157	1,394			1,825		
GREEK TREASURY			0,417	1,199	1,322	1,155			
GERMAN TREASURY		-0,700	-0,600	-0,378	-0,186	-0,226	-0,037		
JAPANESE TREAS		-0,107	-0,096	0,049	0,256	0,451	0,660		
U.K TREASURY		0,498	0,599	0,744	0,935	0,986	0,911		
ESM TREASURY		-0,593	-0,338	-0,066	0,200	0,312	0,345		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,511	-0,257	-0,137	-0,052	0,091	0,259	0,308	0,242
USD SWAP		0,468	1,069	1,251	1,351	1,455	1,587	1,649	1,636
JPY SWAP		-0,012	0,006	0,022	0,039	0,098	0,218	0,341	0,519
GBP SWAP		0,800	1,151	1,099	1,038	0,990	0,952	0,920	0,864
CHF SWAP		-0,683	-0,421	-0,268	-0,143	-0,001	0,140	0,157	0,030

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	104,30	-0,36	0	-24	3M	100,06	-0,44
GGB 3,45%	04/24	3Y	108,53	-0,27	-1	-20			
GGB 3,375%	02/25	4Y	110,86	-0,06	-1	-14			
GGB 0%	02/26	5Y	98,42	0,38	-1	29	6M	100,10	-0,37
GGB 3,75%	01/28	7Y	119,12	0,56	-1	13			
GGB 0,75%	06/31	10Y	96,21	1,17	-2	36			
GGB 1,875%	02/35	15Y	106,90	1,30	-3	42	12M	100,32	-0,32
GGB 4%	01/37	16Y	142,00	0,99	-1	1			
GGB 4,20%	01/42	21Y	155,12	1,12	-2	3			
GGB 1,875%	01/52	30Y	101,24	1,82	-2	-6			

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		102	22	73	81	23	82		
10Y		158	39	86	94	28	123		
15Y		151	25	56	79	4	109		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,44	-0,37	-0,32	-0,27	0,38	0,56	1,17	1,30	1,12

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	887	-0,70	809	9,59%					
DOW JONES	35.898	-0,08	30.606	17,29%		BUND	174,46		
S&P 500	4.669	-0,87	3.756	24,30%		BOBL	134,14		
NASDAQ	15.180	-2,47	12.888	17,78%		SCHATZ	112,175		
DAX	15.516	-0,77	13.719	13,10%					
FTSE	7.276	0,22	6.461	12,63%		US LONG BOND	162,53		
NIKKEI	28.546	-1,79	27.444	4,01%		US 10Y	131,20		
BRENT	73,61	-1,88	51,8	42,10%		US 5Y	121,31		
GOLD \$	1.811	0,66	1.899	-4,61%		US 2Y	109,21		

