

PDMA
DAILY MARKET SNAPSHOT
21/12/2021

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	1,130	0,17	USDJPY	113,605	-0,02	EURUSD	1,222	-7,52%	
EURGBP	0,853	-0,12	USDGBP	0,755	-0,28	EURGBP	0,894	-4,58%	
EURJPY	128,36	0,17	USDCHF	0,91995	-0,17	EURJPY	126,2	1,71%	
EURCHF	1,039	0,05				EURCHF	1,081	-3,85%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,611	-0,336	-0,581	-0,551	-0,194	-0,511	
USA	(0,00 / 0,25)	USD	0,103	0,148	0,213	0,313		0,530	
JAPAN	- 0,10	JPY	-0,059	-0,057	-0,076	-0,056			
BANK OF ENGLAND	0,25	GBP	0,179	0,184	0,222	0,394			
SWITZERLAND	-0,75	CHF	-0,804	-0,790	-0,779	-0,720			

CAPITAL MARKETS									
		2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,624	1,155	1,414			1,842		
GREEK TREASURY			0,495	1,252	1,383	1,186			
GERMAN TREASURY		-0,731	-0,619	-0,372	-0,175	-0,208	-0,014		
JAPANESE TREAS		-0,100	-0,096	0,053	0,261	0,457	0,668		
U.K TREASURY		0,553	0,649	0,780	0,980	1,031	0,960		
ESM TREASURY		-0,593	-0,333	-0,041	0,232	0,348	0,392		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,513	-0,256	-0,132	-0,037	0,116	0,291	0,345	0,285
USD SWAP		0,503	1,096	1,268	1,376	1,486	1,615	1,676	1,659
JPY SWAP		-0,010	0,010	0,024	0,046	0,105	0,226	0,346	0,524
GBP SWAP		0,821	1,180	1,140	1,082	1,044	1,001	0,987	0,937
CHF SWAP		-0,682	-0,431	-0,280	-0,151	-0,003	0,135	0,160	0,023

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	104,28	-0,36	0	-24		3M	100,06	-0,46	
GGB 3,45%	04/24	3Y	108,50	-0,27	0	-19					
GGB 3,375%	02/25	4Y	110,63	0,00	1	-8					
GGB 0%	02/26	5Y	98,13	0,46	1	36		6M	100,10	-0,38	
GGB 3,75%	01/28	7Y	118,90	0,59	1	16					
GGB 0,75%	06/31	10Y	95,76	1,23	1	42					
GGB 1,875%	02/35	15Y	106,14	1,36	1	48		12M	100,32	-0,32	
GGB 4%	01/37	16Y	141,26	1,03	1	5					
GGB 4,20%	01/42	21Y	154,36	1,15	1	6					
GGB 1,875%	01/52	30Y	100,29	1,86	1	-2					

GREEK BONDS SPREAD(in bp) VS									
MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE				
5Y	111	31	81	88	30	92			
10Y	162	43	88	98	31	127			
15Y	156	30	60	83	6	114			

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,46	-0,38	-0,32	-0,27	0,46	0,59	1,23	1,36	1,15	1,86

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	880	0,36	809	8,78%					
DOW JONES	34.932	-1,23	30.606	14,13%	BUND	174,35			
S&P 500	4.568	-1,14	3.756	21,62%	BOBL	134,26			
NASDAQ	14.981	-1,24	12.888	16,24%	SCHATZ	112,24			
DAX	15.325	0,56	13.719	11,71%					
FTSE	7.251	0,74	6.461	12,24%	US LONG BOND	162,03			
NIKKEI	28.518	2,08	27.444	3,91%	US 10Y	131,22			
BRENT	71,50	-0,03	51,8	38,03%	US 5Y	121,36			
GOLD \$	1.798	0,40	1.899	-5,30%	US 2Y	109,20			

