

PDMA
DAILY MARKET SNAPSHOT
22/12/2021

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	-0,06	USDJPY	114,275	0,16	EURUSD	1,222	-7,69%	
EURGBP	0,8491	-0,18	USDGBP	0,75305	-0,09	EURGBP	0,894	-5,02%	
EURJPY	128,88	0,08	USDCHF	0,92435	0,09	EURJPY	126,2	2,12%	
EURCHF	1,042	0,03				EURCHF	1,081	-3,57%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,625	-0,336	-0,588	-0,554	-0,194	-0,518		
USA	(0,00 / 0,25) USD	0,104	0,144	0,214	0,317		0,532		
JAPAN	- 0,10 JPY	-0,053	-0,053	-0,076	-0,046				
BANK OF ENGLAND	0,25 GBP	0,175	0,201	0,236	0,417				
SWITZERLAND	-0,75 CHF	-0,800	-0,788	-0,778	-0,722				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,673	1,230	1,475			1,882		
GREEK TREASURY			0,558	1,311	1,441	1,238			
GERMAN TREASURY		-0,691	-0,546	-0,290	-0,089	-0,121	0,077		
JAPANESE TREAS		-0,089	-0,089	0,061	0,267	0,461	0,670		
U.K TREASURY		0,647	0,749	0,900	1,107	1,161	1,094		
ESM TREASURY		-0,572	-0,273	0,038	0,318	0,441	0,496		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,501	-0,215	-0,072	0,034	0,197	0,379	0,437	0,383
USD SWAP		0,528	1,156	1,348	1,452	1,558	1,681	1,739	1,717
JPY SWAP		-0,013	0,015	0,029	0,054	0,113	0,233	0,354	0,530
GBP SWAP		0,865	1,289	1,258	1,174	1,161	1,001	1,116	1,075
CHF SWAP		-0,678	-0,398	-0,221	-0,072	0,093	0,237	0,258	0,134

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	104,25	-0,35	-1	-23	3M	100,05	-0,44
GGB 3,45%	04/24	3Y	108,44	-0,25	0	-17			
GGB 3,375%	02/25	4Y	110,51	0,03	1	-4			
GGB 0%	02/26	5Y	97,87	0,52	2	43	6M	100,10	-0,38
GGB 3,75%	01/28	7Y	118,52	0,64	2	22			
GGB 0,75%	06/31	10Y	95,24	1,29	2	48			
GGB 1,875%	02/35	15Y	105,41	1,42	2	54	12M	100,31	-0,32
GGB 4%	01/37	16Y	140,27	1,09	2	11			
GGB 4,20%	01/42	21Y	153,10	1,21	2	12			
GGB 1,875%	01/52	30Y	99,28	1,91	2	3			

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		110	30	80	90	29	91		
10Y		160	41	85	95	27	123		
15Y		153	27	55	79	3	109		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,44	-0,38	-0,32	-0,25	0,52	0,64	1,29	1,42	1,21

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	882	0,08	809	9,01%					
DOW JONES	35.493	1,60	30.606	15,96%		BUND	173,05		
S&P 500	4.649	1,78	3.756	23,78%		BOBL	133,78		
NASDAQ	15.341	2,40	12.888	19,03%		SCHATZ	112,145		
DAX	15.451	0,02	13.719	12,63%					
FTSE	7.280	-0,23	6.461	12,69%		US LONG BOND	160,97		
NIKKEI	28.562	0,16	27.444	4,07%		US 10Y	130,59		
BRENT	74,12	0,19	51,8	43,09%		US 5Y	120,98		
GOLD \$	1.789	-0,03	1.899	-5,79%		US 2Y	109,10		

