

PDMA
DAILY MARKET SNAPSHOT
23/12/2021

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	-0,11	USDJPY	114,335	0,19	EURUSD	1,222	-7,40%	
EURGBP	0,8458	-0,29	USDGBP	0,74755	-0,17	EURGBP	0,894	-5,40%	
EURJPY	129,35	0,07	USDCHF	0,92105	0,16	EURJPY	126,2	2,50%	
EURCHF	1,042	0,04				EURCHF	1,081	-3,61%	

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	-0,588	-0,551	-0,194	-0,515	
USA	(0,00 / 0,25)	USD	0,104	0,159	0,216	0,326		0,542	
JAPAN	- 0,10	JPY	-0,052	-0,052	-0,077	-0,047			
BANK OF ENGLAND	0,25	GBP	0,176	0,197	0,231	0,431			
SWITZERLAND	-0,75	CHF	-0,798	-0,788	-0,777	-0,722			

CAPITAL MARKETS									
		2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,678	1,230	1,467			1,863		
GREEK TREASURY			0,590	1,330	1,473	1,259			
GERMAN TREASURY		-0,683	-0,530	-0,277	-0,080	-0,115	0,080		
JAPANESE TREAS		-0,092	-0,086	0,066	0,280	0,472	0,685		
U.K TREASURY		0,685	0,789	0,926	1,122	1,177	1,108		
ESM TREASURY		-0,558	-0,254	0,051	0,329	0,449	0,501		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,492	-0,196	-0,054	0,049	0,209	0,387	0,444	0,385
USD SWAP		0,531	1,164	1,354	1,454	1,557	1,678	1,736	1,713
JPY SWAP		-0,015	0,013	0,030	0,053	0,113	0,235	0,356	0,533
GBP SWAP		0,890	1,323	1,297	1,174	1,190	1,161	1,141	1,095
CHF SWAP		-0,677	-0,400	-0,219	-0,066	0,094	0,239	0,258	0,133

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	104,22	-0,35	0	-23		3M	100,05	-0,48	
GGB 3,45%	04/24	3Y	108,37	-0,23	2	-15					
GGB 3,375%	02/25	4Y	110,45	0,04	0	-3					
GGB 0%	02/26	5Y	97,75	0,55	2	46		6M	100,10	-0,39	
GGB 3,75%	01/28	7Y	118,35	0,67	1	24					
GGB 0,75%	06/31	10Y	95,11	1,30	2	49					
GGB 1,875%	02/35	15Y	105,11	1,44	2	57		12M	100,31	-0,32	
GGB 4%	01/37	16Y	139,95	1,11	1	12					
GGB 4,20%	01/42	21Y	152,73	1,22	1	13					
GGB 1,875%	01/52	30Y	99,00	1,92	2	4					

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	112	32	82	91	26	93			
10Y	161	42	85	95	23	123			
15Y	155	29	56	81	1	111			

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,48	-0,39	-0,32	-0,23	0,55	0,67	1,30	1,44	1,22	1,92

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	886	0,17	809	9,46%					
DOW JONES	35.754	0,74	30.606	16,82%	BUND	172,95			
S&P 500	4.697	1,02	3.756	25,04%	BOBL	133,73			
NASDAQ	15.522	1,18	12.888	20,43%	SCHATZ	112,135			
DAX	15.628	0,22	13.719	13,92%					
FTSE	7.334	-0,11	6.461	13,52%	US LONG BOND	161,28			
NIKKEI	28.798	0,83	27.444	4,93%	US 10Y	130,70			
BRENT	74,86	-0,57	51,8	44,52%	US 5Y	121,01			
GOLD \$	1.807	0,19	1.899	-4,82%	US 2Y	109,10			

