

PDMA
DAILY MARKET SNAPSHOT
24/12/2021

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	1,134	0,08	USDJPY	114,385	-0,01	EURUSD	1,222	-7,22%	
EURGBP	0,8453	0,06	USDGBP	0,7457	0,00	EURGBP	0,894	-5,45%	
EURJPY	129,66	0,05	USDCHF	0,9173	-0,10	EURJPY	126,2	2,74%	
EURCHF	1,040	-0,05				EURCHF	1,081	-3,82%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,643	-0,336	-0,591	-0,545	-0,194	-0,505	
USA	(0,00 / 0,25)	USD	0,103	0,155	0,211	0,326		0,553	
JAPAN	- 0,10	JPY	-0,055	-0,058	-0,078	-0,046			
BANK OF ENGLAND	0,25	GBP	0,178	0,221	0,239	0,449			
SWITZERLAND	-0,75	CHF	-0,797	-0,788	-0,777	-0,720			

CAPITAL MARKETS									
		2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,688	1,242	1,493			1,905		
GREEK TREASURY			0,599	1,339	1,483	1,273			
GERMAN TREASURY		-0,678	-0,513	-0,249	-0,052	-0,081	0,117		
JAPANESE TREAS		-0,064	-0,066	0,067	0,278	0,475	0,678		
U.K TREASURY		0,666	0,776	0,922	1,114	1,168	1,093		
ESM TREASURY		-0,557	-0,228	0,086	0,366	0,487	0,540		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,487	-0,183	-0,030	0,080	0,247	0,423	0,480	0,420
USD SWAP		0,529	1,170	1,354	1,460	1,569	1,699	1,759	1,741
JPY SWAP		-0,014	0,013	0,030	0,054	0,113	0,235	0,357	0,533
GBP SWAP		0,902	1,320	1,292	1,226	1,179	1,152	1,130	1,084
CHF SWAP		-0,669	-0,385	-0,195	-0,045	0,117	0,265	0,287	0,158

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	104,20	-0,34	-1	-22	3M	100,05	-0,50
GGB 3,45%	04/24	3Y	108,38	-0,24	0	-16			
GGB 3,375%	02/25	4Y	110,33	0,07	0	0			
GGB 0%	02/26	5Y	97,67	0,57	0	48	6M	100,10	-0,40
GGB 3,75%	01/28	7Y	118,23	0,68	0	26			
GGB 0,75%	06/31	10Y	94,96	1,32	0	51			
GGB 1,875%	02/35	15Y	104,92	1,46	0	58	12M	100,31	-0,32
GGB 4%	01/37	16Y	139,50	1,14	0	15			
GGB 4,20%	01/42	21Y	152,15	1,25	0	16			
GGB 1,875%	01/52	30Y	98,68	1,93	0	5			

GREEK BONDS SPREAD(in bp) VS									
MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE				
5Y	111	81	92	25	91				
10Y	159	83	93	23	122				
15Y	154	28	53	78	109				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,50	-0,40	-0,32	-0,24	0,57	0,68	1,32	1,46	1,25	1,93

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	891	0,76	809	10,10%					
DOW JONES	35.951	0,55	30.606	17,46%	BUND	172,43			
S&P 500	4.726	0,62	3.756	25,82%	BOBL	133,56			
NASDAQ	15.653	0,85	12.888	21,45%	SCHATZ	112,1			
DAX	15.756	1,04	13.719	14,85%					
FTSE	7.381	0,10	6.461	14,24%	US LONG BOND	160,47			
NIKKEI	28.783	-0,05	27.444	4,88%	US 10Y	130,55			
BRENT	76,18	-0,87	51,8	47,07%	US 5Y	120,96			
GOLD \$	1.812	0,16	1.899	-4,58%	US 2Y	109,08			

