

PDMA
DAILY MARKET SNAPSHOT
27/12/2021

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	-0,09	USDJPY	114,635	0,23	EURUSD	1,222	-7,43%	
EURGBP	0,8441	-0,08	USDGBP	0,74625	-0,08	EURGBP	0,894	-5,58%	
EURJPY	129,65	0,15	USDCHF	0,91965	0,05	EURJPY	126,2	2,73%	
EURCHF	1,040	-0,04				EURCHF	1,081	-3,78%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,621	-0,336	-0,587	-0,544	-0,194	-0,494	
USA	(0,00 / 0,25)	USD	0,101	0,149	0,218	0,343		0,567	
JAPAN	- 0,10	JPY	-0,054	-0,055	-0,079	-0,046			
BANK OF ENGLAND	0,25	GBP	0,177	0,217	0,250	0,469			
SWITZERLAND	-0,75	CHF	-0,798	-0,784	-0,772	-0,717			

CAPITAL MARKETS									
		2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,692	1,237	1,476			1,883		
GREEK TREASURY			0,616	1,351	1,491	1,271			
GERMAN TREASURY		-0,672	-0,510	-0,242	-0,043	-0,079	0,119		
JAPANESE TREAS		-0,065	-0,086	0,061	0,280	0,469	0,673		
U.K TREASURY		0,667	0,776	0,925	1,113	1,166	1,096		
ESM TREASURY		-0,548	-0,221	0,092	0,372	0,491	0,542		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,488	-0,166	-0,021	0,086	0,251	0,431	0,487	0,426
USD SWAP		0,535	1,172	1,359	1,451	1,557	1,680	1,739	1,722
JPY SWAP		-0,015	0,012	0,030	0,075	0,112	0,233	0,356	0,531
GBP SWAP		0,900	1,320	1,294	1,221	1,175	1,149	1,130	1,084
CHF SWAP		-0,668	-0,385	-0,194	-0,037	0,132	0,276	0,288	0,170

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	104,18	-0,33	#N/A N/A	-22	3M	100,05	-0,51	
GGB 3,45%	04/24	3Y	108,29	-0,21	#N/A N/A	-13				
GGB 3,375%	02/25	4Y	110,28	0,09	#N/A N/A	1				
GGB 0%	02/26	5Y	97,64	0,58	#N/A N/A	49	6M	100,10	-0,40	
GGB 3,75%	01/28	7Y	118,16	0,69	#N/A N/A	27				
GGB 0,75%	06/31	10Y	94,88	1,33	#N/A N/A	52				
GGB 1,875%	02/35	15Y	104,87	1,46	#N/A N/A	59	12M	100,31	-0,32	
GGB 4%	01/37	16Y	139,55	1,13	#N/A N/A	15				
GGB 4,20%	01/42	21Y	152,28	1,24	#N/A N/A	15				
GGB 1,875%	01/52	30Y	98,40	1,95	#N/A N/A	7				

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	113	33	82	93	23	93			
10Y	159	40	84	94	21	122			
15Y	153	27	54	79	-1	108			

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,51	-0,40	-0,32	-0,21	0,58	0,69	1,33	1,46	1,24

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	888	-0,26	809	9,82%					
DOW JONES	35.951	0,55	30.606	17,46%	BUND	172,28			
S&P 500	4.726	0,62	3.756	25,82%	BOBL	133,54			
NASDAQ	15.653	0,85	12.888	21,45%	SCHATZ	112,105			
DAX	15.759	0,02	13.719	14,87%					
FTSE	7.372	-0,02	6.461	14,11%	US LONG BOND	160,63			
NIKKEI	28.676	-0,37	27.444	4,49%	US 10Y	130,47			
BRENT	76,12	-0,03	51,8	46,95%	US 5Y	120,88			
GOLD \$	1.806	-0,22	1.899	-4,87%	US 2Y	109,05			

