

PDMA
DAILY MARKET SNAPSHOT
28/12/2021

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	1,133	0,01	USDJPY	114,825	-0,06	EURUSD	1,222	-7,27%	
EURGBP	0,8424	-0,04	USDGBP	0,7435	-0,05	EURGBP	0,894	-5,78%	
EURJPY	130,09	-0,04	USDCHF	0,91645	-0,13	EURJPY	126,2	3,08%	
EURCHF	1,038	-0,11				EURCHF	1,081	-3,96%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,614	-0,336	-0,590	-0,544	-0,194	-0,495	
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									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,744	1,247	1,470			1,876		
GREEK TREASURY			0,610	1,346	1,491	1,268			
GERMAN TREASURY		-0,641	-0,480	-0,227	-0,034	-0,076	0,119		
JAPANESE TREAS		-0,090	-0,062	0,063	0,279	0,473	0,685		
U.K TREASURY		0,668	0,776	0,925	1,113	1,166	1,096		
ESM TREASURY		-0,541	-0,206	0,097	0,374	0,487	0,523		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,487	-0,155	-0,006	0,097	0,257	0,432	0,484	0,412
USD SWAP		0,539	1,173	1,366	1,445	1,546	1,671	1,741	1,715
JPY SWAP		-0,015	0,007	-0,016	0,067	0,129	0,251	0,372	0,547
GBP SWAP		0,900	1,317	1,294	1,221	1,175	1,149	1,130	1,084
CHF SWAP		-0,665	-0,385	-0,186	-0,042	0,125	0,266	0,288	0,160

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)			
GGB 3,50%	01/23	2Y	104,17	-0,33	-2	-21	3M	100,06	-0,57
GGB 3,45%	04/24	3Y	108,28	-0,21	1	-13			
GGB 3,375%	02/25	4Y	110,30	0,08	0	0			
GGB 0%	02/26	5Y	97,64	0,58	0	49	6M	100,10	-0,40
GGB 3,75%	01/28	7Y	118,13	0,70	1	27			
GGB 0,75%	06/31	10Y	94,88	1,33	1	52			
GGB 1,875%	02/35	15Y	104,83	1,47	1	59	12M	100,29	-0,31
GGB 4%	01/37	16Y	139,46	1,14	1	15			
GGB 4,20%	01/42	21Y	152,24	1,24	0	15			
GGB 1,875%	01/52	30Y	98,45	1,94	1	6			

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		109	29	78	92	21	89		
10Y		157	38	82	92	19	120		
15Y		153	27	53	78	-4	107		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,57	-0,40	-0,31	-0,21	0,58	0,70	1,33	1,47	1,24	1,94

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	892	0,68	809	10,25%					
DOW JONES	36.302	0,98	30.606	18,61%	BUND	172,13			
S&P 500	4.791	1,38	3.756	27,56%	BOBL	133,39			
NASDAQ	15.871	1,39	12.888	23,14%	SCHATZ	112,06			
DAX	15.955	0,76	13.719	16,30%					
FTSE	7.372	-0,02	6.461	14,11%	US LONG BOND	160,63			
NIKKEI	29.069	1,37	27.444	5,92%	US 10Y	130,55			
BRENT	79,45	1,08	51,8	53,38%	US 5Y	120,89			
GOLD \$	1.817	0,30	1.899	-4,28%	US 2Y	109,05			

