

PDMA
DAILY MARKET SNAPSHOT
12/7/2021

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	1,188	0,02	USDJPY	110,045	-0,07	EURUSD	1,222	-2,77%	
EURGBP	0,856	0,16	USDGBP	0,72065	0,21	EURGBP	0,894	-4,25%	
EURJPY	130,71	-0,07	USDCHF	0,91375	-0,02	EURJPY	126,2	3,57%	
EURCHF	1,085	-0,02				EURCHF	1,081	0,40%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,552	-0,336	-0,543	-0,514	-0,194	-0,494		
USA	(0,00 / 0,25) USD	0,100	0,117	0,129	0,151		0,239		
JAPAN	- 0,10 JPY	-0,076	-0,054	-0,077	-0,067				
BANK OF ENGLAND	0,10 GBP	0,053	0,065	0,077	0,102				
SWITZERLAND	-0,75 CHF	-0,804	-0,782	-0,755	-0,713				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,205	0,764	1,333			1,962		
GREEK TREASURY			-0,038	0,748	0,894	1,113			
GERMAN TREASURY		-0,677	-0,605	-0,305	-0,048	-0,073	0,192		
JAPANESE TREAS		-0,113	-0,115	0,030	0,229	0,411	0,672		
U.K TREASURY		0,078	0,282	0,635	0,981	1,124	1,153		
ESM TREASURY		-0,552	-0,365	-0,030	0,258	0,423	0,524		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,507	-0,421	-0,309	-0,179	0,016	0,271	0,381	0,375
USD SWAP		0,168	0,507	0,853	1,100	1,331	1,539	1,637	1,685
JPY SWAP		-0,030	-0,024	-0,023	-0,004	0,053	0,173	0,288	0,455
GBP SWAP		0,239	0,526	0,676	0,775	0,890	0,999	1,032	1,016
CHF SWAP		-0,699	-0,585	-0,438	-0,273	-0,073	0,135	0,214	0,175

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	106,08	-0,41	-1	-29	3M	100,06	-0,37
GGB 3,45%	04/24	3Y	110,29	-0,31	-1	-24			
GGB 3,375%	02/25	4Y	112,81	-0,18	-1	-25			
GGB 0%	02/26	5Y	100,30	-0,06	-1	-16	6M	100,13	-0,27
GGB 3,75%	01/28	7Y	122,85	0,23	-2	-20			
GGB 0,75%	06/31	10Y	100,17	0,73	-2	-8			
GGB 1,875%	02/35	15Y	112,71	0,88	-1	0	12M	100,23	-0,25
GGB 4%	01/37	16Y	144,28	0,93	-1	-6			
GGB 4,20%	01/42	21Y	156,98	1,09	-1	0			
GGB 1,875%	01/52	30Y	107,97	1,55	-2	-33			

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		54	-26	23	34	-11	49		
10Y		104	-15	40	42	0	69		
15Y		94	-32	3	28	-31	57		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,37	-0,27	-0,25	-0,31	-0,06	0,23	0,73	0,88	1,09

STOCK MARKETS-BOND FUTURES									
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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	885	1,27	809	9,44%					
DOW JONES	34.870	1,30	30.606	13,93%		BUND	174,16		
S&P 500	4.370	1,13	3.756	16,33%		BOBL	134,55		
NASDAQ	14.702	0,98	12.888	14,07%		SCHATZ	112,18		
DAX	15.658	-0,19	13.719	14,14%					
FTSE	7.076	-0,65	6.461	9,52%		US LONG BOND	162,97		
NIKKEI	28.569	2,25	27.444	4,10%		US 10Y	133,61		
BRENT	74,91	-0,85	51,8	44,61%		US 5Y	124,03		
GOLD \$	1.804	-0,23	1.899	-4,98%		US 2Y	110,26		

