

PDMA
DAILY MARKET SNAPSHOT
20/12/2021

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	1,127	0,25	USDJPY	113,445	-0,24	EURUSD	1,222	-7,77%	
EURGBP	0,8529	0,47	USDGBP	0,75695	0,20	EURGBP	0,894	-4,60%	
EURJPY	127,83	0,04	USDCHF	0,9233	-0,10	EURJPY	126,2	1,29%	
EURCHF	1,040	0,19				EURCHF	1,081	-3,76%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,611	-0,336	-0,581	-0,551	-0,194	-0,511		
USA	(0,00 / 0,25) USD	0,103	0,148	0,213	0,313		0,530		
JAPAN	- 0,10 JPY	-0,059	-0,057	-0,076	-0,056				
BANK OF ENGLAND	0,25 GBP	0,179	0,184	0,222	0,394				
SWITZERLAND	-0,75 CHF	-0,804	-0,790	-0,779	-0,720				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,593	1,120	1,361			1,780		
GREEK TREASURY			0,441	1,205	1,339	1,156			
GERMAN TREASURY		-0,731	-0,627	-0,397	-0,209	-0,247	-0,058		
JAPANESE TREAS		-0,094	-0,104	0,041	0,250	0,446	0,653		
U.K TREASURY		0,484	0,581	0,713	0,906	0,955	0,884		
ESM TREASURY		-0,599	-0,354	-0,076	0,190	0,300	0,336		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,515	-0,265	-0,153	-0,065	0,081	0,248	0,297	0,231
USD SWAP		0,483	1,057	1,214	1,313	1,418	1,543	1,603	1,584
JPY SWAP		-0,020	0,006	0,017	0,036	0,095	0,215	0,335	0,513
GBP SWAP		0,794	1,145	1,081	1,014	0,966	0,933	0,902	0,849
CHF SWAP		-0,686	-0,428	-0,285	-0,158	-0,016	0,127	0,143	0,013

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	104,29	-0,36	0	-24	3M	100,05	-0,43
GGB 3,45%	04/24	3Y	108,52	-0,28	0	-20			
GGB 3,375%	02/25	4Y	110,78	-0,04	0	-12			
GGB 0%	02/26	5Y	98,33	0,41	-1	31	6M	100,10	-0,37
GGB 3,75%	01/28	7Y	119,11	0,56	-1	13			
GGB 0,75%	06/31	10Y	96,16	1,18	-1	37			
GGB 1,875%	02/35	15Y	106,70	1,32	-1	44	12M	100,32	-0,32
GGB 4%	01/37	16Y	141,93	1,00	-1	1			
GGB 4,20%	01/42	21Y	155,07	1,12	-1	3			
GGB 1,875%	01/52	30Y	101,02	1,83	-1	-5			

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		107	27	77	85	28	87		
10Y		160	41	89	97	31	125		
15Y		155	29	60	82	8	113		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,43	-0,37	-0,32	-0,28	0,41	0,56	1,18	1,32	1,12

STOCK MARKETS-BOND FUTURES

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	869	-2,08	809	7,42%					
DOW JONES	35.365	-1,48	30.606	15,55%		BUND	174,69		
S&P 500	4.621	-1,03	3.756	23,02%		BOBL	134,27		
NASDAQ	15.170	-0,07	12.888	17,70%		SCHATZ	112,23		
DAX	15.177	-2,28	13.719	10,63%					
FTSE	7.144	-1,73	6.461	10,58%		US LONG BOND	163,00		
NIKKEI	27.938	-2,13	27.444	1,80%		US 10Y	131,48		
BRENT	70,96	-3,48	51,8	36,99%		US 5Y	121,48		
GOLD \$	1.801	0,16	1.899	-5,15%		US 2Y	109,24		

