

PDMA
DAILY MARKET SNAPSHOT
30/12/2021

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	1,132	-0,28	USDJPY	115,145	0,15	EURUSD	1,222	-7,37%	
EURGBP	0,8405	-0,08	USDGBP	0,74265	0,20	EURGBP	0,894	-5,99%	
EURJPY	130,32	-0,13	USDCHF	0,91705	0,25	EURJPY	126,2	3,26%	
EURCHF	1,038	-0,04				EURCHF	1,081	-4,00%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,598	-0,336	-0,583	-0,548	-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		0,736	1,279	1,538			1,953		
GREEK TREASURY			0,628	1,359	1,498	1,293			
GERMAN TREASURY		-0,627	-0,463	-0,183	0,017	-0,020	0,183		
JAPANESE TREAS		-0,089	-0,074	0,071	0,288	0,479	0,690		
U.K TREASURY		0,704	0,837	1,013	1,202	1,254	1,178		
ESM TREASURY		-0,540	-0,179	0,147	0,431	0,548	0,590		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,485	-0,145	0,018	0,132	0,304	0,489	0,543	0,474
USD SWAP		0,550	1,182	1,378	1,493	1,613	1,741	1,802	1,783
JPY SWAP		-0,012	0,026	0,042	0,068	0,133	0,258	0,385	0,561
GBP SWAP		0,909	1,351	1,344	1,290	1,268	1,233	1,210	1,166
CHF SWAP		-0,635	-0,345	-0,155	0,001	0,169	0,311	0,333	0,202

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	104,16	-0,36	-1	-24		3M	100,06	-0,62	
GGB 3,45%	04/24	3Y	108,31	-0,24	0	-16					
GGB 3,375%	02/25	4Y	110,38	0,04	-1	-3					
GGB 0%	02/26	5Y	97,63	0,59	0	49		6M	100,21	-0,43	
GGB 3,75%	01/28	7Y	118,08	0,70	-1	27					
GGB 0,75%	06/31	10Y	94,86	1,33	-1	52					
GGB 1,875%	02/35	15Y	104,77	1,47	-1	59		12M	100,30	-0,32	
GGB 4%	01/37	16Y	139,36	1,14	0	16					
GGB 4,20%	01/42	21Y	151,90	1,26	-1	17					
GGB 1,875%	01/52	30Y	98,45	1,94	0	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	88	23	89				
10Y		154	35	79	90	21	117				
15Y		148	22	49	74	-2	103				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,62	-0,43	-0,32	-0,24	0,59	0,70	1,33	1,47	1,26	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	894	0,49	809	10,46%					
DOW JONES	36.489	0,25	30.606	19,22%	BUND	171,44			
S&P 500	4.793	0,14	3.756	27,61%	BOBL	133,3			
NASDAQ	15.766	-0,10	12.888	22,33%	SCHATZ	112,04			
DAX	15.852	-0,70	13.719	15,55%					
FTSE	7.421	0,66	6.461	14,86%	US LONG BOND	159,28			
NIKKEI	28.792	-0,40	27.444	4,91%	US 10Y	130,30			
BRENT	79,00	-0,29	51,8	52,51%	US 5Y	120,85			
GOLD \$	1.798	-0,40	1.899	-5,33%	US 2Y	109,06			

