

PDMA
DAILY MARKET SNAPSHOT
11/6/2021

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	1,218	0,09	USDJPY	109,42	0,09	EURUSD	1,222	-0,29%	
EURGBP	0,8595	0,09	USDGBP	0,70565	0,04	EURGBP	0,894	-3,86%	
EURJPY	133,29	0,13	USDCHF	0,89405	-0,04	EURJPY	126,2	5,61%	
EURCHF	1,089	-0,01				EURCHF	1,081	0,74%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,547	-0,336	-0,542	-0,518	-0,194	-0,485		
USA	(0,00 / 0,25) USD	0,075	0,106	0,125	0,157		0,241		
JAPAN	- 0,10 JPY	-0,082	-0,049	-0,098	-0,066				
BANK OF ENGLAND	0,10 GBP	0,053	0,064	0,081	0,105				
SWITZERLAND	-0,75 CHF	-0,802	-0,780	-0,748	-0,708				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,145	0,723	1,443			2,140		
GREEK TREASURY			0,039	0,785	0,963	1,179			
GERMAN TREASURY		-0,684	-0,631	-0,268	0,043	0,034	0,296		
JAPANESE TREAS		-0,122	-0,114	0,034	0,232	0,414	0,658		
U.K TREASURY		0,058	0,302	0,717	1,082	1,223	1,252		
ESM TREASURY		-0,566	-0,343	0,039	0,327	0,491	0,602		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,514	-0,435	-0,300	-0,149	0,068	0,332	0,451	0,462
USD SWAP		0,145	0,393	0,796	1,120	1,421	1,684	1,792	1,837
JPY SWAP		-0,055	-0,033	-0,023	0,005	0,071	0,209	0,326	0,478
GBP SWAP		0,137	0,442	0,650	0,801	0,965	1,106	1,152	1,140
CHF SWAP		-0,703	-0,588	-0,424	-0,250	-0,023	0,213	0,298	0,265

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	106,29	-0,35	-2	-23	3M	100,07	-0,30
GGB 3,45%	04/24	3Y	110,38	-0,24	-2	-16			
GGB 3,375%	02/25	4Y	112,77	-0,10	-2	-17			
GGB 0%	02/26	5Y	99,88	0,03	-2	-7	6M	100,13	-0,28
GGB 3,75%	01/28	7Y	122,62	0,30	-2	-13			
GGB 0,75%	06/31	10Y	99,75	0,78	-2	-3			
GGB 1,875%	02/35	15Y	111,82	0,95	-3	7	12M	100,26	-0,25
GGB 4%	01/37	16Y	143,13	1,00	-2	2			
GGB 4,20%	01/42	21Y	155,34	1,17	-2	7			
GGB 1,875%	01/52	30Y	105,62	1,64	-3	36			

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		66	-14	32	37	-2	57		
10Y		104	-15	40	40	-1	67		
15Y		92	-34	23	27	-30	56		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,30	-0,28	-0,25	-0,24	0,03	0,30	0,78	0,95	1,17

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	926	0,19	809	14,47%					
DOW JONES	34.466	0,06	30.606	12,61%	BUND	172,93			
S&P 500	4.239	0,47	3.756	12,86%	BOBL	134,44			
NASDAQ	14.020	0,78	12.888	8,78%	SCHATZ	112,205			
DAX	15.580	0,06	13.719	13,57%					
FTSE	7.126	0,54	6.461	10,31%	US LONG BOND	159,56			
NIKKEI	28.949	-0,03	27.444	5,48%	US 10Y	133,03			
BRENT	72,64	0,17	51,8	40,23%	US 5Y	124,25			
GOLD \$	1.900	0,08	1.899	0,07%	US 2Y	110,35			

