

PDMA
DAILY MARKET SNAPSHOT
11/11/2021

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	1,146	-0,14	USDJPY	114,065	0,14	EURUSD	1,222	-6,17%	
EURGBP	0,8567	0,05	USDGBP	0,7473	0,17	EURGBP	0,894	-4,17%	
EURJPY	130,76	0,02	USDCHF	0,92015	0,21	EURJPY	126,2	3,61%	
EURCHF	1,055	0,07				EURCHF	1,081	-2,42%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,563	-0,336	-0,565	-0,533	-0,194	-0,498	
USA	(0,00 / 0,25)	USD	0,089	0,113	0,150	0,215		0,350	
JAPAN	- 0,10	JPY	-0,073	-0,065	-0,086	-0,065			
BANK OF ENGLAND	0,10	GBP	0,053	0,085	0,115	0,293			
SWITZERLAND	-0,75	CHF	-0,792	-0,781	-0,778	-0,719			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,513	1,216	1,549			1,900		
GREEK TREASURY			0,412	1,211	1,271	1,276			
GERMAN TREASURY		-0,714	-0,543	-0,244	-0,073	-0,123	0,071		
JAPANESE TREAS		-0,111	-0,081	0,069	0,267	0,467	0,680		
U.K TREASURY		0,567	0,710	0,920	1,084	1,130	1,051		
ESM TREASURY		-0,475	-0,225	0,045	0,271	0,358	0,376		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,467	-0,160	-0,059	0,032	0,182	0,325	0,356	0,274
USD SWAP		0,326	1,024	1,308	1,453	1,582	1,693	1,729	1,719
JPY SWAP		-0,015	0,016	0,033	0,060	0,118	0,237	0,358	0,533
GBP SWAP		0,735	1,234	1,250	1,209	1,173	1,145	1,106	1,027
CHF SWAP		-0,664	-0,318	-0,147	-0,002	0,165	0,299	0,322	0,119

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	104,55	-0,25	2	-13		3M	100,07	-0,32	
GGB 3,45%	04/24	3Y	108,39	-0,07	2	1					
GGB 3,375%	02/25	4Y	110,61	0,10	0	3					
GGB 0%	02/26	5Y	98,36	0,39	5	30		6M	100,12	-0,31	
GGB 3,75%	01/28	7Y	118,94	0,63	3	20					
GGB 0,75%	06/31	10Y	95,95	1,20	6	39					
GGB 1,875%	02/35	15Y	107,52	1,25	6	38		12M	100,15	-0,25	
GGB 4%	01/37	16Y	139,69	1,14	5	16					
GGB 4,20%	01/42	21Y	152,20	1,26	4	17					
GGB 1,875%	01/52	30Y	99,62	1,89	6	1					
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		96	16	64	72	22	75				
10Y		146	27	75	83	26	109				
15Y		134	8	40	61	-3	92				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,32	-0,31	-0,25	-0,07	0,39	0,63	1,20	1,25	1,26	1,89

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	912	-0,64	809	12,76%					
DOW JONES	36.080	-0,66	30.606	17,88%	BUND	170,48			
S&P 500	4.647	-0,82	3.756	23,71%	BOBL	134,85			
NASDAQ	15.623	-1,66	12.888	21,22%	SCHATZ	112,275			
DAX	16.051	-0,10	13.719	17,00%					
FTSE	7.368	0,38	6.461	14,05%	US LONG BOND	162,00			
NIKKEI	29.278	0,59	27.444	6,68%	US 10Y	130,59			
BRENT	82,76	0,15	51,8	59,77%	US 5Y	121,46			
GOLD \$	1.861	0,61	1.899	-1,99%	US 2Y	109,56			

