

PDMA
DAILY MARKET SNAPSHOT
12/11/2021

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	1,144	-0,07	USDJPY	114,065	0,00	EURUSD	1,222	-6,34%	
EURGBP	0,8546	-0,21	USDGBP	0,7468	-0,16	EURGBP	0,894	-4,41%	
EURJPY	130,53	-0,06	USDCHF	0,92195	0,09	EURJPY	126,2	3,43%	
EURCHF	1,055	0,03				EURCHF	1,081	-2,41%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,566	-0,336	-0,569	-0,532	-0,194	-0,496		
USA	(0,00 / 0,25) USD	0,089	0,118	0,154	0,220		0,354		
JAPAN	- 0,10 JPY	-0,074	-0,067	-0,087	-0,056				
BANK OF ENGLAND	0,10 GBP	0,053	0,081	0,114	0,298				
SWITZERLAND	-0,75 CHF	-0,795	-0,783	-0,778	-0,720				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,538	1,251	1,575			1,918		
GREEK TREASURY			0,416	1,247	1,305	1,304			
GERMAN TREASURY		-0,711	-0,520	-0,230	-0,068	-0,115	0,075		
JAPANESE TREAS		-0,113	-0,064	0,076	0,275	0,466	0,681		
U.K TREASURY		0,554	0,700	0,931	1,101	1,148	1,073		
ESM TREASURY		-0,474	-0,195	0,070	0,293	0,373	0,383		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,466	-0,131	-0,019	0,068	0,210	0,347	0,372	0,283
USD SWAP		0,345	1,068	1,335	1,486	1,610	1,714	1,757	1,735
JPY SWAP		-0,011	0,020	0,036	0,064	0,121	0,242	0,360	0,534
GBP SWAP		0,750	1,260	1,284	1,254	1,230	1,204	1,164	1,093
CHF SWAP		-0,661	-0,300	-0,114	0,035	0,193	0,330	0,345	0,200

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	104,53	-0,25	0	-13	3M	100,07	-0,30
GGB 3,45%	04/24	3Y	108,37	-0,07	1	1			
GGB 3,375%	02/25	4Y	110,52	0,13	1	5			
GGB 0%	02/26	5Y	98,34	0,39	2	30	6M	100,12	-0,31
GGB 3,75%	01/28	7Y	118,75	0,66	3	23			
GGB 0,75%	06/31	10Y	95,66	1,23	4	42			
GGB 1,875%	02/35	15Y	107,07	1,29	3	41	12M	100,15	-0,27
GGB 4%	01/37	16Y	139,17	1,17	3	19			
GGB 4,20%	01/42	21Y	151,49	1,29	3	20			
GGB 1,875%	01/52	30Y	99,13	1,91	2	3			

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		94	14	62	71	18	73		
10Y		148	29	76	85	24	111		
15Y		137	11	42	62	-6	95		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,30	-0,31	-0,27	-0,07	0,39	0,66	1,23	1,29	1,29

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	922	0,45	809	13,96%					
DOW JONES	35.921	-0,44	30.606	17,36%		BUND	170,39		
S&P 500	4.649	0,06	3.756	23,78%		BOBL	134,77		
NASDAQ	15.704	0,52	12.888	21,85%		SCHATZ	112,295		
DAX	16.099	0,10	13.719	17,35%					
FTSE	7.363	-0,28	6.461	13,98%		US LONG BOND	161,75		
NIKKEI	29.610	1,13	27.444	7,89%		US 10Y	130,42		
BRENT	81,99	-1,06	51,8	58,28%		US 5Y	121,41		
GOLD \$	1.851	-0,62	1.899	-2,53%		US 2Y	109,55		

