

PDMA
DAILY MARKET SNAPSHOT
15/11/2021

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	1,145	0,01	USDJPY	113,845	-0,07	EURUSD	1,222	-6,31%	
EURGBP	0,8534	0,04	USDGBP	0,7456	0,01	EURGBP	0,894	-4,54%	
EURJPY	130,31	-0,03	USDCHF	0,92055	-0,08	EURJPY	126,2	3,25%	
EURCHF	1,054	-0,05				EURCHF	1,081	-2,54%	

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	-0,562	-0,533	-0,194	-0,473	
USA	(0,00 / 0,25)	USD	0,089	0,119	0,155	0,226		0,399	
JAPAN	- 0,10	JPY	-0,075	-0,068	-0,090	-0,053			
BANK OF ENGLAND	0,10	GBP	0,055	0,079	0,109	0,299			
SWITZERLAND	-0,75	CHF	-0,791	-0,784	-0,778	-0,718			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,506	1,205	1,543			1,918	
GREEK TREASURY				0,383	1,190	1,261	1,269		
GERMAN TREASURY			-0,737	-0,577	-0,278	-0,112	-0,155	0,041	
JAPANESE TREAS			-0,094	-0,084	0,066	0,271	0,466	0,676	
U.K TREASURY			0,508	0,653	0,889	1,080	1,130	1,061	
ESM TREASURY			-0,527	-0,278	0,015	0,262	0,361	0,390	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,481	-0,217	-0,094	0,005	0,159	0,318	0,358
USD SWAP			0,336	1,036	1,300	1,458	1,588	1,701	1,732
JPY SWAP			-0,013	0,016	0,033	0,058	0,115	0,234	0,355
GBP SWAP			0,729	1,213	1,224	1,196	1,173	1,152	1,118
CHF SWAP			-0,671	-0,367	-0,171	-0,090	0,140	0,275	0,293

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	104,55	-0,27	-1	-15	3M	100,07	-0,31
GGB 3,45%	04/24	3Y	108,49	-0,12	-3	-4			
GGB 3,375%	02/25	4Y	110,66	0,09	-3	1			
GGB 0%	02/26	5Y	98,48	0,36	-2	27	6M	100,11	-0,30
GGB 3,75%	01/28	7Y	118,99	0,62	-2	19			
GGB 0,75%	06/31	10Y	96,14	1,18	-3	37			
GGB 1,875%	02/35	15Y	107,66	1,24	-4	37	12M	100,15	-0,26
GGB 4%	01/37	16Y	139,83	1,13	-3	15			
GGB 4,20%	01/42	21Y	152,33	1,25	-3	16			
GGB 1,875%	01/52	30Y	99,94	1,88	-3	0			

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	65	74	22	75		
10Y		147	28	76	84	27	112		
15Y		137	11	42	63	-3	96		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,31	-0,30	-0,26	-0,12	0,36	0,62	1,18	1,24	1,25

STOCK MARKETS-BOND FUTURES									
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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	-0,20	809	12,75%					
DOW JONES	36.100	0,50	30.606	17,95%	BUND		171,25		
S&P 500	4.683	0,72	3.756	24,67%	BOBL		135,18		
NASDAQ	15.861	1,00	12.888	23,06%	SCHATZ		112,375		
DAX	16.119	0,15	13.719	17,49%					
FTSE	7.350	0,03	6.461	13,77%	US LONG BOND		161,97		
NIKKEI	29.777	0,56	27.444	8,50%	US 10Y		130,81		
BRENT	81,11	-1,29	51,8	56,58%	US 5Y		121,63		
GOLD \$	1.863	-0,10	1.899	-1,88%	US 2Y		109,62		

