

PDMA
DAILY MARKET SNAPSHOT
16/11/2021

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	1,136	-0,04	USDJPY	114,18	0,03	EURUSD	1,222	-6,99%	
EURGBP	0,8438	-0,43	USDGBP	0,7425	-0,40	EURGBP	0,894	-5,62%	
EURJPY	129,76	-0,01	USDCHF	0,92715	0,21	EURJPY	126,2	2,82%	
EURCHF	1,054	0,20				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		0,520	1,252	1,597			1,971		
GREEK TREASURY			0,411	1,251	1,310	1,312			
GERMAN TREASURY		-0,703	-0,536	-0,233	-0,064	-0,104	0,092		
JAPANESE TREAS		-0,106	-0,079	0,076	0,277	0,472	0,680		
U.K TREASURY		0,569	0,716	0,965	1,137	1,185	1,109		
ESM TREASURY		-0,526	-0,265	0,040	0,294	0,397	0,432		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,484	-0,207	-0,080	0,026	0,187	0,351	0,395	0,329
USD SWAP		0,343	1,072	1,351	1,514	1,645	1,754	1,798	1,777
JPY SWAP		-0,014	0,018	0,034	0,064	0,124	0,245	0,368	0,541
GBP SWAP		0,755	1,267	1,276	1,246	1,217	1,179	1,138	1,068
CHF SWAP		-0,671	-0,350	-0,140	0,021	0,193	0,328	0,347	0,229

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	104,53	-0,27	0	-15		3M	100,07	-0,31	
GGB 3,45%	04/24	3Y	108,46	-0,11	0	-3					
GGB 3,375%	02/25	4Y	110,62	0,09	0	2					
GGB 0%	02/26	5Y	98,41	0,38	0	28		6M	100,11	-0,31	
GGB 3,75%	01/28	7Y	118,86	0,64	0	21					
GGB 0,75%	06/31	10Y	95,68	1,23	1	42					
GGB 1,875%	02/35	15Y	107,03	1,29	0	42		12M	100,15	-0,27	
GGB 4%	01/37	16Y	139,10	1,18	0	19					
GGB 4,20%	01/42	21Y	151,51	1,29	0	20					
GGB 1,875%	01/52	30Y	98,94	1,92	1	4					

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	95	15	64	73	20	74			
10Y	148	29	77	86	27	113			
15Y	137	11	42	62	-5	95			

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,31	-0,31	-0,27	-0,11	0,38	0,64	1,23	1,29	1,29	1,92

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	917	0,72	809	13,37%					
DOW JONES	36.087	-0,04	30.606	17,91%	BUND	170,51			
S&P 500	4.683	0,00	3.756	24,67%	BOBL	134,88			
NASDAQ	15.854	-0,04	12.888	23,01%	SCHATZ	112,29			
DAX	16.181	0,20	13.719	17,95%					
FTSE	7.339	-0,17	6.461	13,60%	US LONG BOND	160,59			
NIKKEI	29.808	0,11	27.444	8,61%	US 10Y	130,38			
BRENT	82,51	0,56	51,8	59,29%	US 5Y	121,40			
GOLD \$	1.874	0,60	1.899	-1,30%	US 2Y	109,59			

