

PDMA
DAILY MARKET SNAPSHOT
17/11/2021

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	1,131	-0,06	USDJPY	114,795	-0,02	EURUSD	1,222	-7,40%	
EURGBP	0,8425	-0,05	USDGBP	0,74475	0,03	EURGBP	0,894	-5,76%	
EURJPY	129,87	-0,08	USDCHF	0,93125	0,10	EURJPY	126,2	2,90%	
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	-0,563	-0,336	-0,558	-0,530	-0,194	-0,484	
USA (0,00 / 0,25)		USD	0,091	0,120	0,158	0,225		0,394	
JAPAN - 0,10		JPY	-0,072	-0,068	-0,089	-0,053			
BANK OF ENGLAND 0,10		GBP	0,054	0,078	0,102	0,295			
SWITZERLAND -0,75		CHF	-0,793	-0,782	-0,778	-0,719			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,516	1,267	1,632			2,019	
GREEK TREASURY				0,391	1,232	1,297	1,299		
GERMAN TREASURY			-0,734	-0,563	-0,248	-0,072	-0,109	0,089	
JAPANESE TREAS			-0,117	-0,078	0,079	0,280	0,475	0,686	
U.K TREASURY			0,589	0,736	0,979	1,159	1,207	1,132	
ESM TREASURY			-0,527	-0,254	0,068	0,332	0,440	0,483	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,488	-0,207	-0,068	0,046	0,214	0,388	0,437
USD SWAP			0,340	1,079	1,372	1,544	1,679	1,792	1,837
JPY SWAP			-0,014	0,016	0,034	0,064	0,124	0,246	0,370
GBP SWAP			0,765	1,274	1,291	1,271	1,250	1,219	1,183
CHF SWAP			-0,673	-0,360	-0,159	0,014	0,190	0,332	0,357

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	104,54	-0,28	-1	-16		3M	100,07	-0,32	
GGB 3,45%	04/24	3Y	108,52	-0,14	-2	-6					
GGB 3,375%	02/25	4Y	110,71	0,07	-2	-1					
GGB 0%	02/26	5Y	98,49	0,36	-1	26		6M	100,11	-0,31	
GGB 3,75%	01/28	7Y	118,95	0,62	-1	20					
GGB 0,75%	06/31	10Y	95,84	1,21	-1	40					
GGB 1,875%	02/35	15Y	107,19	1,28	0	40		12M	100,15	-0,27	
GGB 4%	01/37	16Y	139,57	1,15	-1	16					
GGB 4,20%	01/42	21Y	151,83	1,27	0	18					
GGB 1,875%	01/52	30Y	99,46	1,90	-1	2					

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	65	76	20	75		
10Y		148	29	76	85	26	112		
15Y		137	11	40	62	-6	93		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,32	-0,31	-0,27	-0,14	0,36	0,62	1,21	1,28	1,27

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	911	0,16	809	12,67%					
DOW JONES	36.142	0,15	30.606	18,09%	BUND	170,8			
S&P 500	4.701	0,39	3.756	25,15%	BOBL	135,08			
NASDAQ	15.974	0,76	12.888	23,94%	SCHATZ	112,36			
DAX	16.273	0,15	13.719	18,62%					
FTSE	7.301	-0,36	6.461	13,00%	US LONG BOND	159,94			
NIKKEI	29.688	-0,40	27.444	8,18%	US 10Y	130,19			
BRENT	81,69	-0,90	51,8	57,70%	US 5Y	121,34			
GOLD \$	1.859	0,45	1.899	-2,09%	US 2Y	109,59			

