

PDMA
DAILY MARKET SNAPSHOT
22/11/2021

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	1,128	-0,07	USDJPY	114,1	0,07	EURUSD	1,222	-7,66%	
EURGBP	0,8401	0,09	USDGBP	0,7447	0,15	EURGBP	0,894	-6,03%	
EURJPY	128,73	0,07	USDCHF	0,92795	-0,09	EURJPY	126,2	2,00%	
EURCHF	1,047	-0,08				EURCHF	1,081	-3,16%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,558	-0,336	-0,559	-0,528	-0,194	-0,490	
USA	(0,00 / 0,25)	USD	0,093	0,130	0,164	0,229		0,392	
JAPAN	- 0,10	JPY	-0,078	-0,067	-0,095	-0,055			
BANK OF ENGLAND	0,10	GBP	0,060	0,080	0,115	0,300			
SWITZERLAND	-0,75	CHF	-0,789	-0,788	-0,779	-0,724			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,527	1,240	1,567			1,927	
GREEK TREASURY				0,340	1,177	1,238	1,251		
GERMAN TREASURY			-0,775	-0,635	-0,336	-0,159	-0,200	-0,005	
JAPANESE TREAS			-0,129	-0,082	0,075	0,276	0,470	0,681	
U.K TREASURY			0,500	0,654	0,890	1,089	1,125	1,033	
ESM TREASURY			-0,561	-0,323	-0,026	0,235	0,338	0,371	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,496	-0,255	-0,134	-0,034	0,125	0,292	0,336
USD SWAP			0,375	1,090	1,354	1,503	1,624	1,736	1,754
JPY SWAP			-0,016	0,013	0,030	0,058	0,118	0,241	0,369
GBP SWAP			0,721	1,193	1,216	1,186	1,157	1,119	1,083
CHF SWAP			-0,679	-0,402	-0,228	-0,075	0,100	0,238	0,250

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	-0,32	-1	-20	3M	100,07	-0,33
GGB 3,45%	04/24	3Y	108,63	-0,20	-1	-12			
GGB 3,375%	02/25	4Y	110,89	0,00	0	-7			
GGB 0%	02/26	5Y	98,72	0,31	0	21	6M	100,11	-0,32
GGB 3,75%	01/28	7Y	119,25	0,57	0	15			
GGB 0,75%	06/31	10Y	96,32	1,16	0	35			
GGB 1,875%	02/35	15Y	107,91	1,22	1	35	12M	100,16	-0,30
GGB 4%	01/37	16Y	140,63	1,08	0	10			
GGB 4,20%	01/42	21Y	152,88	1,23	1	13			
GGB 1,875%	01/52	30Y	100,37	1,86	0	-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		98	18	67	78	25	77		
10Y		151	32	79	87	30	116		
15Y		140	14	41	63	-2	96		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,32	-0,30	-0,20	0,31	0,57	1,16	1,22	1,23

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	916	0,07	809	13,19%					
DOW JONES	35.602	-0,75	30.606	16,32%		BUND	172,36		
S&P 500	4.698	-0,14	3.756	25,08%		BOBL	135,6		
NASDAQ	16.057	0,40	12.888	24,59%		SCHATZ	112,475		
DAX	16.166	0,04	13.719	17,84%					
FTSE	7.249	0,36	6.461	12,21%		US LONG BOND	161,47		
NIKKEI	29.774	0,09	27.444	8,49%		US 10Y	130,61		
BRENT	79,14	0,32	51,8	52,78%		US 5Y	121,46		
GOLD \$	1.846	0,00	1.899	-2,78%		US 2Y	109,62		

