

PDMA
DAILY MARKET SNAPSHOT
23/11/2021

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	1,126	0,19	USDJPY	114,635	-0,21	EURUSD	1,222	-7,85%	
EURGBP	0,8408	0,26	USDGBP	0,74695	0,05	EURGBP	0,894	-5,95%	
EURJPY	129,06	0,01	USDCHF	0,93115	-0,22	EURJPY	126,2	2,26%	
EURCHF	1,048	-0,01				EURCHF	1,081	-3,03%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
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									
		2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,618	1,316	1,624			1,971		
GREEK TREASURY			0,401	1,242	1,313	1,331			
GERMAN TREASURY		-0,742	-0,578	-0,272	-0,095	-0,142	0,053		
JAPANESE TREAS		-0,129	-0,082	0,075	0,276	0,470	0,681		
U.K TREASURY		0,551	0,699	0,953	1,146	1,186	1,090		
ESM TREASURY		-0,555	-0,289	0,024	0,286	0,390	0,423		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,493	-0,234	-0,099	0,009	0,174	0,343	0,386	0,319
USD SWAP		0,404	1,155	1,420	1,568	1,684	1,792	1,835	1,802
JPY SWAP		-0,015	0,013	0,030	0,058	0,118	0,242	0,369	0,550
GBP SWAP		0,749	1,240	1,257	1,232	1,208	1,174	1,138	1,070
CHF SWAP		-0,685	-0,398	-0,219	-0,057	0,125	0,261	0,285	0,157

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	104,52	-0,32	0	-20		3M	100,07	-0,33	
GGB 3,45%	04/24	3Y	108,56	-0,18	0	-10					
GGB 3,375%	02/25	4Y	110,78	0,03	1	-5					
GGB 0%	02/26	5Y	98,47	0,37	3	27		6M	100,11	-0,32	
GGB 3,75%	01/28	7Y	118,76	0,64	3	22					
GGB 0,75%	06/31	10Y	95,75	1,22	2	41					
GGB 1,875%	02/35	15Y	107,02	1,29	3	42		12M	100,16	-0,30	
GGB 4%	01/37	16Y	139,38	1,16	3	17					
GGB 4,20%	01/42	21Y	151,08	1,30	3	21					
GGB 1,875%	01/52	30Y	99,01	1,92	2	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		98	18	68	79	22	77		
10Y		151	32	78	85	24	116		
15Y		141	15	41	64	-6	97		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,32	-0,30	-0,18	0,37	0,64	1,22	1,29	1,30

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	-0,39	809	12,66%					
DOW JONES	35.619	0,05	30.606	16,38%	BUND	171,56			
S&P 500	4.683	-0,32	3.756	24,68%	BOBL	135,31			
NASDAQ	15.855	-1,26	12.888	23,02%	SCHATZ	112,42			
DAX	15.944	-1,07	13.719	16,22%					
FTSE	7.225	-0,41	6.461	11,84%	US LONG BOND	160,34			
NIKKEI	29.774	0,09	27.444	8,49%	US 10Y	129,98			
BRENT	79,19	-0,64	51,8	52,88%	US 5Y	121,09			
GOLD \$	1.805	0,00	1.899	-4,95%	US 2Y	109,53			

