

PDMA
DAILY MARKET SNAPSHOT
24/11/2021

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	1,122	-0,24	USDJPY	115,075	-0,05	EURUSD	1,222	-8,15%	
EURGBP	0,8396	-0,14	USDGBP	0,7482	0,09	EURGBP	0,894	-6,08%	
EURJPY	129,13	-0,29	USDCHF	0,93475	0,18	EURJPY	126,2	2,32%	
EURCHF	1,049	-0,09				EURCHF	1,081	-2,97%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,560	-0,336	-0,564	-0,528	-0,194	-0,495		
USA	(0,00 / 0,25) USD	0,092	0,138	0,170	0,244		0,426		
JAPAN	- 0,10 JPY	-0,078	-0,068	-0,096	-0,056				
BANK OF ENGLAND	0,10 GBP	0,063	0,078	0,114	0,302				
SWITZERLAND	-0,75 CHF	-0,790	-0,785	-0,781	-0,725				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,598	1,318	1,648			2,000		
GREEK TREASURY			0,464	1,323	1,370	1,383			
GERMAN TREASURY		-0,749	-0,558	-0,228	-0,045	-0,092	0,107		
JAPANESE TREAS		-0,122	-0,076	0,083	0,286	0,481	0,693		
U.K TREASURY		0,584	0,740	0,992	1,152	1,186	1,074		
ESM TREASURY		-0,550	-0,266	0,070	0,342	0,449	0,483		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,486	-0,224	-0,075	0,044	0,221	0,399	0,446	0,378
USD SWAP		0,395	1,147	1,420	1,579	1,700	1,811	1,855	1,822
JPY SWAP		-0,015	0,018	0,036	0,066	0,126	0,251	0,378	0,558
GBP SWAP		0,748	1,252	1,277	1,248	1,217	1,170	1,123	1,045
CHF SWAP		-0,687	-0,386	-0,196	-0,021	0,172	0,312	0,337	0,219

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	104,50	-0,31	-1	-19	3M	100,07	-0,34
GGB 3,45%	04/24	3Y	108,50	-0,16	-1	-8			
GGB 3,375%	02/25	4Y	110,68	0,06	0	-2			
GGB 0%	02/26	5Y	98,20	0,43	0	34	6M	100,11	-0,32
GGB 3,75%	01/28	7Y	118,29	0,71	1	29			
GGB 0,75%	06/31	10Y	95,05	1,30	1	49			
GGB 1,875%	02/35	15Y	106,28	1,35	1	48	12M	100,15	-0,27
GGB 4%	01/37	16Y	138,33	1,22	0	23			
GGB 4,20%	01/42	21Y	149,87	1,36	0	27			
GGB 1,875%	01/52	30Y	97,37	1,99	1	11			

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		102	22	69	81	23	80		
10Y		155	36	80	88	26	119		
15Y		142	16	41	63	-5	97		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,34	-0,32	-0,27	-0,16	0,43	0,71	1,30	1,35	1,36

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	895	-0,03	809	10,59%					
DOW JONES	35.814	0,55	30.606	17,01%		BUND	170,7		
S&P 500	4.691	0,17	3.756	24,88%		BOBL	135,11		
NASDAQ	15.775	-0,50	12.888	22,40%		SCHATZ	112,445		
DAX	15.920	-0,11	13.719	16,04%					
FTSE	7.292	0,35	6.461	12,87%		US LONG BOND	159,59		
NIKKEI	29.303	-1,58	27.444	6,77%		US 10Y	129,88		
BRENT	82,53	0,27	51,8	59,32%		US 5Y	121,11		
GOLD \$	1.792	0,15	1.899	-5,62%		US 2Y	109,57		

