

PDMA
DAILY MARKET SNAPSHOT
25/11/2021

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	0,20	USDJPY	115,36	-0,05	EURUSD	1,222	-8,15%	
EURGBP	0,8423	0,24	USDGBP	0,7507	0,05	EURGBP	0,894	-5,78%	
EURJPY	129,45	0,13	USDCHF	0,93315	-0,09	EURJPY	126,2	2,57%	
EURCHF	1,047	0,10				EURCHF	1,081	-3,13%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,565	-0,336	-0,583	-0,540	-0,194	-0,491		
USA	(0,00 / 0,25) USD	0,092	0,142	0,178	0,252		0,449		
JAPAN	- 0,10 JPY	-0,079	-0,068	-0,096	-0,055				
BANK OF ENGLAND	0,10 GBP	0,067	0,080	0,118	0,305				
SWITZERLAND	-0,75 CHF	-0,793	-0,787	-0,782	-0,727				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,640	1,342	1,634			1,959		
GREEK TREASURY			0,514	1,358	1,408	1,399			
GERMAN TREASURY		-0,737	-0,559	-0,234	-0,052	-0,100	0,101		
JAPANESE TREAS		-0,119	-0,072	0,086	0,287	0,481	0,692		
U.K TREASURY		0,589	0,750	0,991	1,158	1,190	1,068		
ESM TREASURY		-0,554	-0,260	0,072	0,343	0,449	0,478		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,491	-0,219	-0,069	0,048	0,223	0,399	0,445	0,372
USD SWAP		0,427	1,194	1,458	1,591	1,699	1,794	1,817	1,800
JPY SWAP		-0,015	0,021	0,038	0,068	0,128	0,253	0,380	0,562
GBP SWAP		0,754	1,267	1,293	1,264	1,233	1,188	1,141	1,064
CHF SWAP		-0,690	-0,396	-0,211	-0,036	0,152	0,298	0,327	0,204

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	104,47	-0,30	-1	-19	3M	100,07	-0,37
GGB 3,45%	04/24	3Y	108,47	-0,16	-1	-8			
GGB 3,375%	02/25	4Y	110,65	0,06	0	-2			
GGB 0%	02/26	5Y	98,01	0,48	-1	38	6M	100,13	-0,38
GGB 3,75%	01/28	7Y	118,09	0,74	-1	31			
GGB 0,75%	06/31	10Y	94,76	1,34	-1	53			
GGB 1,875%	02/35	15Y	105,82	1,39	-1	51	12M	100,15	-0,28
GGB 4%	01/37	16Y	137,85	1,25	-1	26			
GGB 4,20%	01/42	21Y	149,52	1,37	-2	28			
GGB 1,875%	01/52	30Y	96,41	2,04	0	16			

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		107	27	75	86	27	85		
10Y		159	40	85	92	30	123		
15Y		146	20	46	68	-2	101		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,37	-0,38	-0,28	-0,16	0,48	0,74	1,34	1,39	1,37

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	895	0,58	809	10,60%					
DOW JONES	35.804	-0,03	30.606	16,98%		BUND	170,82		
S&P 500	4.701	0,23	3.756	25,17%		BOBL	135,12		
NASDAQ	15.845	0,44	12.888	22,94%		SCHATZ	112,42		
DAX	15.904	0,16	13.719	15,93%					
FTSE	7.294	0,11	6.461	12,91%		US LONG BOND	160,06		
NIKKEI	29.499	0,67	27.444	7,49%		US 10Y	129,81		
BRENT	81,84	-0,50	51,8	57,99%		US 5Y	120,95		
GOLD \$	1.792	0,16	1.899	-5,64%		US 2Y	109,47		

