

PDMA
DAILY MARKET SNAPSHOT
26/11/2021

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	0,46	USDJPY	114,135	-1,06	EURUSD	1,222	-7,82%	
EURGBP	0,8462	0,57	USDGBP	0,75135	0,11	EURGBP	0,894	-5,35%	
EURJPY	128,53	-0,60	USDCHF	0,92825	-0,82	EURJPY	126,2	1,84%	
EURCHF	1,045	-0,33				EURCHF	1,081	-3,30%	

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	0,180	0,251		0,446	
JAPAN	- 0,10	JPY	-0,079	-0,063	-0,096	-0,054			
BANK OF ENGLAND	0,10	GBP	0,068	0,092	0,121	0,308			
SWITZERLAND	-0,75	CHF	-0,792	-0,788	-0,782	-0,728			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			0,545	1,216	1,531			1,872	
GREEK TREASURY				0,457	1,318	1,376	1,362		
GERMAN TREASURY			-0,761	-0,621	-0,305	-0,122	-0,173	0,027	
JAPANESE TREAS			-0,130	-0,082	0,074	0,276	0,470	0,676	
U.K TREASURY			0,473	0,635	0,861	1,040	1,078	0,968	
ESM TREASURY			-0,573	-0,312	0,021	0,293	0,397	0,422	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,497	-0,257	-0,123	-0,005	0,172	0,350	0,393
USD SWAP			0,364	1,072	1,316	1,464	1,578	1,687	1,730
JPY SWAP			-0,014	0,014	0,031	0,056	0,114	0,238	0,362
GBP SWAP			0,689	1,168	1,182	1,155	1,122	1,084	1,043
CHF SWAP			-0,698	-0,440	-0,261	-0,081	0,106	0,246	0,277

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	104,49	-0,33	-2	-21	3M	100,07	-0,36
GGB 3,45%	04/24	3Y	108,52	-0,18	-2	-10			
GGB 3,375%	02/25	4Y	110,76	0,02	-2	-5			
GGB 0%	02/26	5Y	98,26	0,42	-3	32	6M	100,11	-0,33
GGB 3,75%	01/28	7Y	118,35	0,70	-4	27			
GGB 0,75%	06/31	10Y	95,12	1,30	-3	49			
GGB 1,875%	02/35	15Y	106,22	1,36	-3	48	12M	100,15	-0,28
GGB 4%	01/37	16Y	138,57	1,20	-3	22			
GGB 4,20%	01/42	21Y	150,38	1,33	-4	24			
GGB 1,875%	01/52	30Y	97,08	2,00	-1	12			

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		108	28	75	85	24	85		
10Y		162	43	86	94	32	126		
15Y		150	24	48	70	1	105		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,36	-0,33	-0,28	-0,18	0,42	0,70	1,30	1,36	1,33

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	885	-1,55	809	9,40%					
DOW JONES	35.804	-0,03	30.606	16,98%		BUND	172,13		
S&P 500	4.701	0,23	3.756	25,17%		BOBL	135,62		
NASDAQ	15.845	0,44	12.888	22,94%		SCHATZ	112,48		
DAX	15.419	-3,13	13.719	12,40%					
FTSE	7.086	-3,06	6.461	9,69%		US LONG BOND	162,50		
NIKKEI	28.752	-2,53	27.444	4,76%		US 10Y	131,00		
BRENT	78,25	-4,83	51,8	51,06%		US 5Y	121,71		
GOLD \$	1.800	0,62	1.899	-5,20%		US 2Y	109,69		

