

PDMA
DAILY MARKET SNAPSHOT
29/11/2021

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	1,129	-0,27	USDJPY	113,385	0,01	EURUSD	1,222	-7,62%	
EURGBP	0,8454	-0,41	USDGBP	0,74905	-0,12	EURGBP	0,894	-5,44%	
EURJPY	127,98	-0,27	USDCHF	0,92405	0,14	EURJPY	126,2	1,41%	
EURCHF	1,043	-0,14				EURCHF	1,081	-3,52%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,567	-0,336	-0,572	-0,537	-0,194	-0,494		
USA	(0,00 / 0,25) USD	0,090	0,141	0,175	0,246		0,410		
JAPAN	- 0,10 JPY	-0,068	-0,059	-0,084	-0,051				
BANK OF ENGLAND	0,10 GBP	0,062	0,072	0,102	0,273				
SWITZERLAND	-0,75 CHF	-0,799	-0,789	-0,783	-0,733				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,537	1,221	1,533			1,878		
GREEK TREASURY			0,427	1,313	1,356	1,335			
GERMAN TREASURY		-0,751	-0,622	-0,308	-0,114	-0,159	0,043		
JAPANESE TREAS		-0,115	-0,079	0,076	0,282	0,474	0,686		
U.K TREASURY		0,521	0,663	0,878	1,056	1,099	0,983		
ESM TREASURY		-0,583	-0,321	0,009	0,289	0,397	0,423		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,500	-0,268	-0,131	-0,016	0,161	0,347	0,393	0,318
USD SWAP		0,372	1,078	1,334	1,477	1,587	1,695	1,740	1,709
JPY SWAP		-0,016	0,011	0,028	0,055	0,114	0,240	0,366	0,551
GBP SWAP		0,688	1,178	1,205	1,175	1,140	1,099	1,057	0,987
CHF SWAP		-0,704	-0,454	-0,262	-0,090	0,099	0,244	0,272	0,157

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	104,48	-0,33	-1	-22	3M	100,07	-0,36
GGB 3,45%	04/24	3Y	108,53	-0,19	-1	-12			
GGB 3,375%	02/25	4Y	110,78	0,01	0	-6			
GGB 0%	02/26	5Y	98,32	0,40	0	31	6M	100,11	-0,33
GGB 3,75%	01/28	7Y	118,40	0,69	1	26			
GGB 0,75%	06/31	10Y	95,10	1,30	2	49			
GGB 1,875%	02/35	15Y	106,44	1,34	0	46	12M	100,15	-0,28
GGB 4%	01/37	16Y	138,89	1,18	1	20			
GGB 4,20%	01/42	21Y	150,75	1,32	1	23			
GGB 1,875%	01/52	30Y	97,87	1,97	1	9			

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		105	25	72	82	21	82		
10Y		162	43	86	94	31	125		
15Y		147	21	47	68	-2	103		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,36	-0,33	-0,28	-0,19	0,40	0,69	1,30	1,34	1,32

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	865	0,70	809	6,91%					
DOW JONES	34.899	-2,53	30.606	14,03%		BUND	172,06		
S&P 500	4.595	-2,27	3.756	22,33%		BOBL	135,58		
NASDAQ	15.492	-2,23	12.888	20,20%		SCHATZ	112,45		
DAX	15.368	0,73	13.719	12,02%					
FTSE	7.113	0,98	6.461	10,10%		US LONG BOND	162,13		
NIKKEI	28.284	-1,63	27.444	3,06%		US 10Y	130,88		
BRENT	75,98	4,48	51,8	46,68%		US 5Y	121,65		
GOLD \$	1.798	-0,28	1.899	-5,33%		US 2Y	109,69		

