

PDMA
DAILY MARKET SNAPSHOT
30/11/2021

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	1,137	0,66	USDJPY	112,825	-0,62	EURUSD	1,222	-6,97%	
EURGBP	0,8509	0,33	USDGBP	0,7486	-0,33	EURGBP	0,894	-4,83%	
EURJPY	128,24	0,03	USDCHF	0,91775	-0,54	EURJPY	126,2	1,61%	
EURCHF	1,043	0,10				EURCHF	1,081	-3,51%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,563	-0,336	-0,570	-0,536	-0,194	-0,504	
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		0,465	1,087	1,426			1,811		
GREEK TREASURY			0,393	1,275	1,309	1,262			
GERMAN TREASURY		-0,761	-0,638	-0,342	-0,158	-0,214	-0,017		
JAPANESE TREAS		-0,124	-0,091	0,057	0,261	0,453	0,666		
U.K TREASURY		0,464	0,600	0,812	0,984	1,008	0,879		
ESM TREASURY		-0,585	-0,325	-0,009	0,267	0,367	0,388		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,503	-0,269	-0,134	-0,024	0,144	0,325	0,365	0,282
USD SWAP		0,316	0,970	1,213	1,365	1,490	1,614	1,666	1,643
JPY SWAP		-0,019	0,003	0,015	0,038	0,096	0,218	0,341	0,524
GBP SWAP		0,677	1,149	1,153	1,111	1,066	1,015	0,970	0,893
CHF SWAP		-0,704	-0,461	-0,274	-0,104	0,078	0,218	0,247	0,129

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	104,46	-0,33	-1	-21	3M	100,07	-0,37	
GGB 3,45%	04/24	3Y	108,57	-0,21	-2	-13				
GGB 3,375%	02/25	4Y	110,84	-0,01	-2	-8				
GGB 0%	02/26	5Y	98,49	0,36	-2	27	6M	100,11	-0,34	
GGB 3,75%	01/28	7Y	118,80	0,63	-4	20				
GGB 0,75%	06/31	10Y	95,47	1,26	-3	45				
GGB 1,875%	02/35	15Y	107,02	1,29	-4	42	12M	100,15	-0,28	
GGB 4%	01/37	16Y	140,07	1,11	-5	13				
GGB 4,20%	01/42	21Y	152,59	1,24	-6	14				
GGB 1,875%	01/52	30Y	99,30	1,91	-4	3				

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		103	23	70	80	19	81		
10Y		162	43	87	94	31	126		
15Y		147	21	47	68	-3	102		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,37	-0,34	-0,28	-0,21	0,36	0,63	1,26	1,29	1,24	1,91

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	860	-1,36	809	6,25%					
DOW JONES	35.136	0,68	30.606	14,80%	BUND	172,46			
S&P 500	4.655	1,32	3.756	23,94%	BOBL	135,65			
NASDAQ	15.783	1,88	12.888	22,46%	SCHATZ	112,46			
DAX	15.065	-1,41	13.719	9,81%					
FTSE	7.015	-1,33	6.461	8,59%	US LONG BOND	163,59			
NIKKEI	27.822	-1,63	27.444	1,38%	US 10Y	131,94			
BRENT	71,30	-2,91	51,8	37,64%	US 5Y	122,27			
GOLD \$	1.797	0,70	1.899	-5,35%	US 2Y	109,81			

