

PDMA
DAILY MARKET SNAPSHOT
11/5/2021

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	1,216	0,30	USDJPY	108,76	-0,07	EURUSD	1,222	-0,43%	
EURGBP	0,8604	0,15	USDGBP	0,7073	-0,14	EURGBP	0,894	-3,76%	
EURJPY	132,31	0,22	USDCHF	0,90255	0,14	EURJPY	126,2	4,84%	
EURCHF	1,098	0,44				EURCHF	1,081	1,56%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,551	-0,336	-0,533	-0,513	-0,194	-0,482		
USA	(0,00 / 0,25) USD	0,101	0,128	0,160	0,193		0,271		
JAPAN	- 0,10 JPY	-0,061	-0,051	-0,084	-0,044				
BANK OF ENGLAND	0,10 GBP	0,053	0,067	0,083	0,110				
SWITZERLAND	-0,75 CHF	-0,790	-0,776	-0,741	-0,699				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,153	0,790	1,608			2,326		
GREEK TREASURY			0,254	1,013	1,284	1,524			
GERMAN TREASURY		-0,676	-0,558	-0,167	0,135	0,135	0,401		
JAPANESE TREAS		-0,127	-0,092	0,078	0,272	0,450	0,643		
U.K TREASURY		0,057	0,347	0,827	1,201	1,341	1,375		
ESM TREASURY		-0,573	-0,460	-0,040	0,384	0,547	0,632		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,508	-0,409	-0,248	-0,078	0,157	0,430	0,551	0,565
USD SWAP		0,191	0,426	0,876	1,245	1,583	1,863	1,979	2,036
JPY SWAP		-0,044	-0,024	0,000	0,042	0,120	0,265	0,385	0,524
GBP SWAP		0,138	0,447	0,688	0,867	1,054	1,206	1,251	1,237
CHF SWAP		-0,696	-0,565	-0,365	-0,163	0,089	0,316	0,400	0,358

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	106,54	-0,29	0	-17	3M	100,05	-0,30
GGB 3,45%	04/24	3Y	110,48	-0,17	1	-9			
GGB 3,375%	02/25	4Y	112,80	-0,03	1	-10			
GGB 0%	02/26	5Y	99,03	0,21	2	11	6M	100,11	-0,24
GGB 3,75%	01/28	7Y	121,21	0,53	3	10			
GGB 0,75%	06/31	10Y	97,59	1,00	3	19			
GGB 1,875%	02/35	15Y	107,57	1,27	2	39	12M	100,20	-0,23
GGB 4%	01/37	16Y	136,91	1,37	2	39			
GGB 4,20%	01/42	21Y	147,47	1,51	1	42			
GGB 1,875%	01/52	30Y	96,45	2,03	2	85			

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		76	-4	40	42	-3	69		
10Y		117	-2	49	47	2	79		
15Y		115	-11	42	42	-17	79		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,30	-0,24	-0,23	-0,17	0,21	0,53	1,00	1,27	1,51

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	890	-1,76	809	10,02%					
DOW JONES	34.743	-0,10	30.606	13,51%		BUND	169,61		
S&P 500	4.188	-1,04	3.756	11,51%		BOBL	134,65		
NASDAQ	13.402	-2,55	12.888	3,98%		SCHATZ	112,065		
DAX	15.071	-2,14	13.719	9,86%					
FTSE	6.978	-2,05	6.461	8,00%		US LONG BOND	157,25		
NIKKEI	28.609	-3,08	27.444	4,24%		US 10Y	132,52		
BRENT	67,91	-0,60	51,8	31,10%		US 5Y	124,30		
GOLD \$	1.839	0,17	1.899	-3,13%		US 2Y	110,40		

