

PDMA
DAILY MARKET SNAPSHOT
18/11/2021

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	1,134	0,14	USDJPY	114,015	-0,09	EURUSD	1,222	-7,22%	
EURGBP	0,839	-0,02	USDGBP	0,7402	-0,13	EURGBP	0,894	-6,15%	
EURJPY	129,25	0,05	USDCHF	0,92745	-0,09	EURJPY	126,2	2,41%	
EURCHF	1,051	0,04				EURCHF	1,081	-2,75%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,563	-0,336	-0,558	-0,530	-0,194	-0,484	
USA	(0,00 / 0,25)	USD	0,089	0,125	0,160	0,228		0,399	
JAPAN	- 0,10	JPY	-0,073	-0,067	-0,092	-0,054			
BANK OF ENGLAND	0,10	GBP	0,056	0,080	0,109	0,312			
SWITZERLAND	-0,75	CHF	-0,792	-0,783	-0,778	-0,718			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,492	1,216	1,577			1,967		
GREEK TREASURY			0,381	1,212	1,269	1,273			
GERMAN TREASURY		-0,738	-0,577	-0,270	-0,097	-0,138	0,060		
JAPANESE TREAS		-0,116	-0,075	0,079	0,280	0,466	0,684		
U.K TREASURY		0,566	0,713	0,963	1,152	1,198	1,125		
ESM TREASURY		-0,543	-0,272	0,048	0,304	0,412	0,452		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,495	-0,230	-0,099	0,009	0,172	0,339	0,386	0,323
USD SWAP		0,331	1,035	1,323	1,492	1,627	1,744	1,791	1,769
JPY SWAP		-0,015	0,016	0,039	0,065	0,125	0,251	0,376	0,555
GBP SWAP		0,746	1,249	1,274	1,254	1,250	1,201	1,169	1,104
CHF SWAP		-0,674	-0,372	-0,183	-0,014	0,158	0,293	0,325	0,207

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	104,52	-0,29	0	-17		3M	100,07	-0,33	
GGB 3,45%	04/24	3Y	108,51	-0,15	-1	-7					
GGB 3,375%	02/25	4Y	110,70	0,06	-1	-2					
GGB 0%	02/26	5Y	98,54	0,35	-1	25		6M	100,11	-0,32	
GGB 3,75%	01/28	7Y	118,99	0,61	-1	19					
GGB 0,75%	06/31	10Y	96,00	1,20	-2	39					
GGB 1,875%	02/35	15Y	107,51	1,25	-2	38		12M	100,15	-0,27	
GGB 4%	01/37	16Y	140,14	1,11	-2	13					
GGB 4,20%	01/42	21Y	152,40	1,25	-2	16					
GGB 1,875%	01/52	30Y	99,78	1,88	-2	0					

GREEK BONDS SPREAD(in bp) VS									
		GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)							
MATURITY		GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE			
5Y		96	16	65	75	21	75		
10Y		148	29	74	84	27	112		
15Y		137	11	37	60	-6	93		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,33	-0,32	-0,27	-0,15	0,35	0,61	1,20	1,25	1,25

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	918	0,87	809	13,46%					
DOW JONES	35.931	-0,58	30.606	17,40%	BUND	171,12			
S&P 500	4.689	-0,26	3.756	24,83%	BOBL	135,16			
NASDAQ	15.922	-0,33	12.888	23,54%	SCHATZ	112,37			
DAX	16.251	0,02	13.719	18,46%					
FTSE	7.291	-0,49	6.461	12,86%	US LONG BOND	160,88			
NIKKEI	29.599	-0,30	27.444	7,85%	US 10Y	130,59			
BRENT	79,45	-1,03	51,8	53,38%	US 5Y	121,55			
GOLD \$	1.868	0,03	1.899	-1,61%	US 2Y	109,64			

