

PDMA
DAILY MARKET SNAPSHOT
19/11/2021

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	1,130	-0,60	USDJPY	114,175	-0,08	EURUSD	1,222	-7,48%	
EURGBP	0,8414	-0,12	USDGBP	0,74435	0,47	EURGBP	0,894	-5,88%	
EURJPY	129,06	-0,69	USDCHF	0,92735	0,18	EURJPY	126,2	2,26%	
EURCHF	1,048	-0,41				EURCHF	1,081	-3,03%	

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	-0,567	-0,538	-0,194	-0,489		
USA	(0,00 / 0,25) USD	0,089	0,124	0,158	0,229		0,399		
JAPAN	- 0,10 JPY	-0,075	-0,072	-0,094	-0,055				
BANK OF ENGLAND	0,10 GBP	0,056	0,079	0,112	0,311				
SWITZERLAND	-0,75 CHF	-0,789	-0,785	-0,778	-0,719				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		0,480	1,199	1,560			1,942		
GREEK TREASURY			0,353	1,180	1,243	1,247			
GERMAN TREASURY		-0,771	-0,612	-0,308	-0,148	-0,195	-0,002		
JAPANESE TREAS		-0,117	-0,076	0,080	0,279	0,468	0,685		
U.K TREASURY		0,493	0,648	0,884	1,079	1,110	1,025		
ESM TREASURY		-0,564	-0,317	-0,008	0,244	0,342	0,369		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,500	-0,255	-0,129	-0,023	0,141	0,300	0,338	0,264
USD SWAP		0,326	1,022	1,301	1,466	1,602	1,721	1,769	1,746
JPY SWAP		-0,016	0,016	0,037	0,065	0,126	0,251	0,379	0,560
GBP SWAP		0,717	1,171	1,186	1,160	1,137	1,101	1,064	0,992
CHF SWAP		-0,678	-0,391	-0,208	-0,045	0,125	0,260	0,289	0,165

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	104,53	-0,31	-1	-19	3M	100,07	-0,32
GGB 3,45%	04/24	3Y	108,59	-0,18	-2	-11			
GGB 3,375%	02/25	4Y	110,84	0,02	-1	-6			
GGB 0%	02/26	5Y	98,66	0,32	-1	23	6M	100,11	-0,31
GGB 3,75%	01/28	7Y	119,19	0,58	-1	16			
GGB 0,75%	06/31	10Y	96,30	1,16	-1	35			
GGB 1,875%	02/35	15Y	107,87	1,23	-1	35	12M	100,16	-0,29
GGB 4%	01/37	16Y	140,61	1,08	-1	10			
GGB 4,20%	01/42	21Y	153,00	1,22	-1	13			
GGB 1,875%	01/52	30Y	100,22	1,87	-1	-1			

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		97	17	67	77	23	77		
10Y		149	30	77	86	28	114		
15Y		139	13	41	64	-3	96		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,32	-0,31	-0,29	-0,18	0,32	0,58	1,16	1,23	1,22

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	922	-0,07	809	14,02%					
DOW JONES	35.871	-0,17	30.606	17,20%		BUND	171,38		
S&P 500	4.705	0,34	3.756	25,25%		BOBL	135,26		
NASDAQ	15.994	0,45	12.888	24,09%		SCHATZ	112,405		
DAX	16.260	0,23	13.719	18,52%					
FTSE	7.287	0,43	6.461	12,80%		US LONG BOND	161,00		
NIKKEI	29.746	0,50	27.444	8,39%		US 10Y	130,59		
BRENT	81,65	0,50	51,8	57,63%		US 5Y	121,55		
GOLD \$	1.860	0,05	1.899	-2,04%		US 2Y	109,66		

