

PDMA
DAILY MARKET SNAPSHOT
3/2/2022

FOREIGN EXCHANGE									
SPOT	LAST MID PRICE	Price change 1 day percent	SPOT	LAST MID PRICE	Price change 1 day percent	FIXING 31-12-2021	Euro change year to date(YTD%)		
EURUSD	1,129	-0,10	USDJPY	114,65	0,18	EURUSD	1,135	-0,46%	
EURGBP	0,8331	0,06	USDGBP	0,7376	0,14	EURGBP	0,8412	-0,96%	
EURJPY	129,50	0,11	USDCHF	0,92105	0,21	EURJPY	130,5	-0,77%	
EURCHF	1,040	0,12				EURCHF	1,0379	0,23%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,560	-0,336	-0,547	-0,503	-0,194	-0,431	
USA	(0,00 / 0,25)	USD	0,113	0,153	0,303	0,530		0,935	
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,021	0,035			
BANK OF ENGLAND	0,25	GBP	0,454	0,229	0,645	0,998			
SWITZERLAND	-0,75	CHF	-0,775	-0,773	-0,753	-0,703			

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		1,138	1,600	1,777			2,115		
GREEK TREASURY			0,861	1,930	1,983	1,653			
GERMAN TREASURY		-0,460	-0,175	0,048	0,186	0,119	0,301		
JAPANESE TREAS		-0,049	-0,014	0,176	0,395	0,576	0,785		
U.K TREASURY		1,045	1,123	1,271	1,411	1,451	1,376		
ESM TREASURY		-0,172	0,106	0,341	0,577	0,648	0,666		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,398	0,104	0,287	0,377	0,503	0,634	0,643	0,537
USD SWAP		0,853	1,513	1,673	1,762	1,843	1,943	1,981	1,940
JPY SWAP		#N/A N/A	#N/A N/A	0,105	#N/A N/A	0,225	#N/A N/A	0,483	0,652
GBP SWAP		#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A
CHF SWAP		#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A

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	1Y	103,70	-0,27	-1	15		3M	100,07	-0,43	
GGB 3,45%	04/24	2Y	107,42	0,00	0	27					
GGB 3,375%	02/25	3Y	109,01	0,37	0	30					
GGB 0%	02/26	5Y	96,76	0,83	1	27		6M	100,18	-0,37	
GGB 3,75%	01/28	7Y	115,97	0,99	1	32					
GGB 1,75%	06/32	10Y	98,44	1,92	1	61					
GGB 1,875%	02/35	15Y	99,01	1,96	1	50		12M	100,27	-0,32	
GGB 4%	01/37	16Y	133,00	1,52	0	40					
GGB 4,20%	01/42	21Y	143,72	1,62	1	38					
GGB 1,875%	01/52	30Y	87,56	2,47	2	53					

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	104	24	77	89	26	86			
10Y	188	69	114	121	48	147			
15Y	180	54	77	98	26	134			

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,43	-0,37	-0,32	0,37	0,83	0,99	1,92	1,96	1,62

STOCK MARKETS-BOND FUTURES									
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STOCK MARKETS					BOND FUTURES				
	Last Price	Price change 1 day percent	closing price 31-12-2021	%change year to date(YTD%)	bond futures	PRICE			
ATHENS GENERAL INDEX	955	0,72	893	6,87%					
DOW JONES	35.629	0,63	36.338	-1,95%	BUND	168,61			
S&P 500	4.589	0,94	4.766	-3,71%	BOBL	131,93			
NASDAQ	14.418	0,50	15.645	-7,85%	SCHATZ	111,83			
DAX	15.614	-0,04	15.885	-1,71%					
FTSE	7.583	0,63	7.385	2,69%	US LONG BOND	155,78			
NIKKEI	27.241	-1,06	28.792	-5,39%	US 10Y	128,08			
BRENT	89,33	-0,16	77,78	14,85%	US 5Y	119,30			
GOLD \$	1.803	-0,20	1.829	-1,41%	US 2Y	108,38			

