

PDMA
DAILY MARKET SNAPSHOT
17/1/2022

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	1,140	-0,07	USDJPY	114,59	0,34	EURUSD	1,135	0,49%
EURGBP	0,8357	0,13	USDGBP	0,7329	0,23	EURGBP	0,8412	-0,65%
EURJPY	130,67	0,26	USDCHF	0,91505	0,13	EURJPY	130,5	0,13%
EURCHF	1,043	0,01				EURCHF	1,0379	0,54%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,565	-0,336	-0,568	-0,533	-0,194	-0,483
USA (0,00 / 0,25)		USD	0,103	0,153	0,241	0,395		0,726
JAPAN - 0,10		JPY	-0,064	-0,053	-0,024	0,028		
BANK OF ENGLAND 0,25		GBP	0,305	0,229	0,518	0,837		
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		0,967	1,558	1,784			2,122
GREEK TREASURY			0,762	1,595	1,746	1,501	
GERMAN TREASURY		-0,574	-0,351	-0,031	0,115	0,064	0,265
JAPANESE TREAS		-0,063	-0,022	0,148	0,356	0,531	0,714
U.K TREASURY		0,820	0,987	1,172	1,340	1,371	1,281
ESM TREASURY		-0,326	-0,062	0,237	0,495	0,598	0,636

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,452	-0,059	0,115	0,232	0,393	0,556	0,595	0,514
USD SWAP		0,679	1,442	1,644	1,794	1,852	1,950	1,989	1,943
JPY SWAP		#N/A N/A	#N/A N/A	0,100	#N/A N/A	0,210	#N/A N/A	0,449	0,606
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

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	103,97	-0,34	0	#N/A N/A	3M	100,09	-0,41
GGB 3,45%	04/24	2Y	107,78	-0,08	1	#N/A N/A			
GGB 3,375%	02/25	3Y	109,58	0,24	3	#N/A N/A			
GGB 0%	02/26	5Y	97,09	0,73	3	#N/A N/A	6M	100,09	-0,43
GGB 3,75%	01/28	7Y	117,05	0,84	4	#N/A N/A			
GGB 0,75%	06/31	10Y	92,83	1,58	6	#N/A N/A			
GGB 1,875%	02/35	15Y	101,73	1,73	6	#N/A N/A	12M	100,29	-0,32
GGB 4%	01/37	16Y	135,77	1,35	1	#N/A N/A			
GGB 4,20%	01/42	21Y	147,07	1,47	3	#N/A N/A			
GGB 1,875%	01/52	30Y	92,07	2,24	6	#N/A N/A			

HELLENIC REPUBLIC T-BILLS

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	111	31	83	95	28
10Y	163	44	94	103	31
15Y	163	37	66	88	10

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,41	-0,43	-0,32	0,24	0,73	0,84	1,58	1,73	1,47	2,24

STOCK MARKETS-BOND FUTURES

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	0,62	893	6,93%		
DOW JONES	35.912	-0,56	36.338	-1,17%	BUND	169,75
S&P 500	4.663	0,08	4.766	-2,16%	BOBL	132,66
NASDAQ	14.894	0,59	15.645	-4,80%	SCHATZ	111,945
DAX	15.947	0,40	15.885	0,39%		
FTSE	7.601	0,77	7.385	2,93%	US LONG BOND	154,53
NIKKEI	28.334	0,74	28.792	-1,59%	US 10Y	127,81
BRENT	85,87	-0,22	77,78	10,40%	US 5Y	119,23
GOLD \$	1.820	0,11	1.829	-0,50%	US 2Y	108,54

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

