

**PDMA**  
DAILY MARKET SNAPSHOT  
18/1/2022

**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	1,139	-0,18	USDJPY	114,675	0,05	EURUSD	1,135 0,35%
EURGBP	0,8359	0,00	USDGBP	0,73415	0,18	EURGBP	0,8412 -0,63%
EURJPY	130,58	-0,12	USDCHF	0,91515	0,12	EURJPY	130,5 0,06%
EURCHF	1,042	-0,06				EURCHF	1,0379 0,40%

**MONEY MARKET RATES/EURIBOR -LIBOR**

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
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**

	2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	1,036	1,631	1,831			2,149
GREEK TREASURY		0,793	1,652	1,810	1,519	
GERMAN TREASURY	-0,563	-0,334	-0,012	0,134	0,080	0,280
JAPANESE TREAS	-0,071	-0,026	0,143	0,348	0,527	0,713
U.K TREASURY	0,850	1,009	1,202	1,363	1,397	1,306
ESM TREASURY	-0,316	-0,050	0,252	0,516	0,612	0,648

**INTEREST RATES SWAPS**

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,446	-0,050	0,127	0,248	0,412	0,574	0,609	0,526
USD SWAP	0,730	1,508	1,720	1,818	1,895	1,984	2,019	1,973
JPY SWAP	#N/A N/A	#N/A N/A	0,094	#N/A N/A	0,201	#N/A N/A	0,441	0,599
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	103,95	-0,34	0	#N/A N/A	3M	100,09	-0,41
GGB 3,45%	04/24	2Y	107,74	-0,07	2	#N/A N/A			
GGB 3,375%	02/25	3Y	109,53	0,26	1	#N/A N/A			
GGB 0%	02/26	5Y	96,98	0,76	2	#N/A N/A	6M	100,08	-0,43
GGB 3,75%	01/28	7Y	116,81	0,88	3	#N/A N/A			
GGB 0,75%	06/31	10Y	92,36	1,63	5	#N/A N/A			
GGB 1,875%	02/35	15Y	100,99	1,79	5	#N/A N/A	12M	100,29	-0,32
GGB 4%	01/37	16Y	135,34	1,38	2	#N/A N/A			
GGB 4,20%	01/42	21Y	146,65	1,49	2	#N/A N/A			
GGB 1,875%	01/52	30Y	91,08	2,29	5	#N/A N/A			

**HELLENIC REPUBLIC T-BILLS**

**GREEK BONDS SPREAD(in bp) VS**

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	113	33	84	94	92
10Y	166	47	97	105	128
15Y	168	42	69	92	123

**GREECE SOVEREIGN YIELD CURVE**

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,41	-0,43	-0,32	0,26	0,76	0,88	1,63	1,79	1,49	2,29

**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	943	-1,35	893	5,60%		
DOW JONES	35.912	-0,56	36.338	-1,17%	BUND	169,4
S&P 500	4.663	0,08	4.766	-2,16%	BOBL	132,54
NASDAQ	14.894	0,59	15.645	-4,80%	SCHATZ	111,92
DAX	15.699	-1,47	15.885	-1,17%		
FTSE	7.543	-0,90	7.385	2,15%	US LONG BOND	154,47
NIKKEI	28.257	-0,27	28.792	-1,86%	US 10Y	127,63
BRENT	87,53	1,21	77,78	12,54%	US 5Y	119,05
GOLD \$	1.811	-0,48	1.829	-1,01%	US 2Y	108,48

**GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE**

