

PDMA
DAILY MARKET SNAPSHOT
19/1/2022

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	1,134	0,11	USDJPY	114,515	-0,06	EURUSD	1,135	-0,08%
EURGBP	0,832	-0,12	USDGBP	0,73385	-0,22	EURGBP	0,8412	-1,10%
EURJPY	129,84	0,02	USDCHF	0,91575	-0,16	EURJPY	130,5	-0,51%
EURCHF	1,038	-0,08				EURCHF	1,0379	0,03%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00 EUR	-0,563	-0,336	-0,558	-0,524	-0,194	-0,468
USA	(0,00 / 0,25) USD	0,103	0,153	0,248	0,418		0,767
JAPAN	- 0,10 JPY	-0,064	-0,053	-0,024	0,030		
BANK OF ENGLAND	0,25 GBP	0,327	0,229	0,532	0,852		
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	1,049	1,658	1,870			2,180
GREEK TREASURY		0,787	1,664	1,818	1,520	
GERMAN TREASURY	-0,564	-0,332	-0,001	0,148	0,097	0,303
JAPANESE TREAS	-0,071	-0,034	0,144	0,348	0,530	0,712
U.K TREASURY	0,915	1,065	1,263	1,420	1,456	1,368
ESM TREASURY	-0,314	-0,047	0,264	0,525	0,625	0,662

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,448	-0,050	0,129	0,253	0,419	0,583	0,618	0,534
USD SWAP	0,746	1,513	1,746	1,852	1,931	2,013	2,042	1,990
JPY SWAP	#N/A N/A	#N/A N/A	0,095	#N/A N/A	0,205	#N/A N/A	0,440	0,597
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	103,90	-0,30	1	#N/A N/A	3M	100,09	-0,42
GGB 3,45%	04/24	2Y	107,71	-0,06	1	#N/A N/A			
GGB 3,375%	02/25	3Y	109,47	0,27	2	#N/A N/A			
GGB 0%	02/26	5Y	97,01	0,75	1	#N/A N/A	6M	100,08	-0,43
GGB 3,75%	01/28	7Y	116,71	0,89	2	#N/A N/A			
GGB 0,75%	06/31	10Y	92,25	1,65	4	#N/A N/A			
GGB 1,875%	02/35	15Y	100,88	1,80	1	#N/A N/A	12M	100,29	-0,32
GGB 4%	01/37	16Y	135,19	1,39	0	#N/A N/A			
GGB 4,20%	01/42	21Y	146,65	1,49	1	#N/A N/A			
GGB 1,875%	01/52	30Y	90,98	2,29	3	#N/A N/A			

HELLENIC REPUBLIC T-BILLS

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	112	32	84	91	28
10Y	167	48	98	105	33
15Y	167	41	70	92	13

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,42	-0,43	-0,32	0,27	0,75	0,89	1,65	1,80	1,49	2,29

STOCK MARKETS-BOND FUTURES

STOCK MARKETS

	Last Price	Price change 1 day percent	closing price 31-12-2021	%change year to date(YTD%)	bond futures	PRICE
ATHENS GENERAL INDEX	944	-0,10	893	5,64%		
DOW JONES	35.368	-1,51	36.338	-2,67%	BUND	169,27
S&P 500	4.577	-1,84	4.766	-3,96%	BOBL	132,54
NASDAQ	14.507	-2,60	15.645	-7,27%	SCHATZ	111,92
DAX	15.830	0,36	15.885	-0,35%		
FTSE	7.596	0,43	7.385	2,86%	US LONG BOND	153,66
NIKKEI	27.467	-2,80	28.792	-4,60%	US 10Y	127,27
BRENT	88,05	0,62	77,78	13,20%	US 5Y	118,94
GOLD \$	1.820	0,33	1.829	-0,51%	US 2Y	108,45

BOND FUTURES

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

