

**PDMA**  
DAILY MARKET SNAPSHOT  
20/1/2022

**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	1,136	0,16	USDJPY	114,32	-0,02	EURUSD	1,135
EURGBP	0,8336	0,04	USDGBP	0,73375	-0,12	EURGBP	0,8412
EURJPY	129,89	0,16	USDCHF	0,9143	-0,16	EURJPY	130,5
EURCHF	1,039	0,02				EURCHF	1,0379

**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
USA	(0,00 / 0,25)	USD	0,104	0,153	0,254	0,430	0,787
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,024	0,030	
BANK OF ENGLAND	0,25	GBP	0,335	0,229	0,537	0,858	
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	1,043	1,628	1,843			2,155
GREEK TREASURY		0,813	1,731	1,851	1,537	
GERMAN TREASURY		-0,569	-0,288	-0,011	0,137	0,085
JAPANESE TREAS		-0,068	-0,030	0,147	0,351	0,533
U.K TREASURY		0,910	1,064	1,253	1,412	1,453
ESM TREASURY		-0,324	-0,052	0,257	0,515	0,615

**INTEREST RATES SWAPS**

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,451	-0,056	0,125	0,247	0,412	0,574	0,608	0,521
USD SWAP	0,736	1,495	1,715	1,818	1,895	1,981	2,012	1,964
JPY SWAP	#N/A N/A	#N/A N/A	0,094	#N/A N/A	0,204	#N/A N/A	0,448	0,612
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	103,87	-0,30	-1	#N/A N/A	3M	100,09	-0,44
GGB 3,45%	04/24	2Y	107,67	-0,05	0	#N/A N/A			
GGB 3,375%	02/25	3Y	109,41	0,28	0	#N/A N/A			
GGB 0%	02/26	5Y	96,91	0,78	0	#N/A N/A	6M	100,08	-0,45
GGB 3,75%	01/28	7Y	116,46	0,93	0	#N/A N/A			
GGB 0,75%	06/31	10Y	91,73	1,71	0	#N/A N/A			
GGB 1,875%	02/35	15Y	100,53	1,83	-1	#N/A N/A	12M	100,32	-0,36
GGB 4%	01/37	16Y	134,88	1,41	-2	#N/A N/A			
GGB 4,20%	01/42	21Y	146,22	1,51	-2	#N/A N/A			
GGB 1,875%	01/52	30Y	90,17	2,33	0	#N/A N/A			

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

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	110	30	87	94	94
10Y	174	55	105	112	135
15Y	171	45	74	95	127

**GREECE SOVEREIGN YIELD CURVE**

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,44	-0,45	-0,36	0,28	0,78	0,93	1,71	1,83	1,51	2,33

**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	952	0,74	893	6,53%		
DOW JONES	35.029	-0,96	36.338	-3,60%	BUND	169,36
S&P 500	4.533	-0,97	4.766	-4,89%	BOBL	132,55
NASDAQ	14.340	-1,15	15.645	-8,34%	SCHATZ	111,935
DAX	15.854	0,28	15.885	-0,19%		
FTSE	7.613	0,31	7.385	3,09%	US LONG BOND	154,13
NIKKEI	27.773	1,11	28.792	-3,54%	US 10Y	127,52
BRENT	87,72	-0,81	77,78	12,78%	US 5Y	119,09
GOLD \$	1.841	0,02	1.829	0,65%	US 2Y	108,48

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

