

PDMA
DAILY MARKET SNAPSHOT
3/1/2022

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	1,135	-0,20	USDJPY	115,175	0,06	EURUSD	1,135	0,00%	
EURGBP	0,8396	-0,15	USDGBP	0,7399	0,09	EURGBP	0,8412	-0,19%	
EURJPY	130,69	-0,18	USDCHF	0,91265	0,05	EURJPY	130,5	0,14%	
EURCHF	1,036	-0,18				EURCHF	1,0379	-0,22%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,583	-0,336	-0,572	-0,546	-0,194	-0,501	
USA	(0,00 / 0,25)	USD	0,101	0,153	0,209	0,339		0,583	
JAPAN	- 0,10	JPY	-0,052	-0,053	-0,076	-0,043			
BANK OF ENGLAND	0,25	GBP	0,187	0,229	0,262	0,474			
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		0,732	1,263	1,510			1,903		
GREEK TREASURY			0,603	1,323	1,471	1,243			
GERMAN TREASURY		-0,595	-0,436	-0,176	0,019	-0,021	0,181		
JAPANESE TREAS		-0,089	-0,075	0,071	0,288	0,479	0,689		
U.K TREASURY		0,687	0,820	0,971	1,146	1,201	1,117		
ESM TREASURY		-0,535	-0,179	0,140	0,422	0,535	0,572		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,483	-0,138	0,021	0,130	0,297	0,482	0,533	0,462
USD SWAP		0,535	1,168	1,360	1,478	1,579	1,701	1,755	1,731
JPY SWAP		0,021	0,018	0,038	0,069	0,133	0,259	0,386	0,562
GBP SWAP		0,884	1,303	1,293	1,237	1,208	1,181	1,156	1,102
CHF SWAP		-0,633	-0,347	-0,160	-0,003	0,168	0,319	0,333	0,210

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	2Y	104,12	-0,34	#N/A N/A	#N/A N/A	3M	100,05	-0,58	
GGB 3,45%	04/24	3Y	108,22	-0,21	#N/A N/A	#N/A N/A				
GGB 3,375%	02/25	4Y	110,22	0,09	#N/A N/A	#N/A N/A				
GGB 0%	02/26	5Y	97,70	0,57	#N/A N/A	#N/A N/A	6M	100,10	-0,42	
GGB 3,75%	01/28	7Y	118,25	0,67	#N/A N/A	#N/A N/A				
GGB 0,75%	06/31	10Y	95,12	1,30	#N/A N/A	#N/A N/A				
GGB 1,875%	02/35	15Y	105,18	1,44	#N/A N/A	#N/A N/A	12M	100,30	-0,32	
GGB 4%	01/37	16Y	140,67	1,06	#N/A N/A	#N/A N/A				
GGB 4,20%	01/42	21Y	152,91	1,21	#N/A N/A	#N/A N/A				
GGB 1,875%	01/52	30Y	98,48	1,94	#N/A N/A	#N/A N/A				
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	76	85	20	85			
10Y		150	31	77	86	17	113			
15Y		145	19	45	71	-6	100			

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,58	-0,42	-0,32	-0,21	0,57	0,67	1,30	1,44	1,21	1,94

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	899	0,64	893	0,64%					
DOW JONES	36.338	-0,16	36.338	0,00%	BUND	171,27			
S&P 500	4.766	-0,26	4.766	0,00%	BOBL	133,16			
NASDAQ	15.645	-0,61	15.645	0,00%	SCHATZ	112,005			
DAX	16.003	0,74	15.885	0,74%					
FTSE	7.385	-0,25	7.385	0,00%	US LONG BOND	159,72			
NIKKEI	28.792	-0,40	28.792	0,00%	US 10Y	130,13			
BRENT	78,67	1,14	77,78	1,14%	US 5Y	120,69			
GOLD \$	1.825	-0,23	1.829	-0,22%	US 2Y	109,01			

