

PDMA
DAILY MARKET SNAPSHOT
4/1/2022

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	1,129	-0,03	USDJPY	115,845	0,45	EURUSD	1,135	-0,47%	
EURGBP	0,8374	-0,08	USDGBP	0,7414	-0,05	EURGBP	0,8412	-0,46%	
EURJPY	130,84	0,44	USDCHF	0,91845	-0,06	EURJPY	130,5	0,26%	
EURCHF	1,037	-0,08				EURCHF	1,0379	-0,06%	

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		0,776	1,359	1,628			2,019		
GREEK TREASURY			0,591	1,327	1,462	1,242			
GERMAN TREASURY		-0,609	-0,428	-0,135	0,062	0,031	0,237		
JAPANESE TREAS		-0,086	-0,060	0,088	0,303	0,488	0,698		
U.K TREASURY		0,734	0,874	1,035	1,211	1,261	1,182		
ESM TREASURY		-0,391	-0,141	0,169	0,450	0,571	0,613		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,481	-0,132	0,033	0,149	0,323	0,513	0,570	0,502
USD SWAP		0,543	1,219	1,448	1,565	1,675	1,788	1,839	1,806
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	1Y	104,13	-0,36	-1	#N/A N/A		3M	100,05	-0,61	
GGB 3,45%	04/24	2Y	108,22	-0,22	0	#N/A N/A					
GGB 3,375%	02/25	3Y	110,24	0,08	0	#N/A N/A					
GGB 0%	02/26	5Y	97,76	0,55	-2	#N/A N/A		6M	100,10	-0,43	
GGB 3,75%	01/28	7Y	118,43	0,64	-3	#N/A N/A					
GGB 0,75%	06/31	10Y	95,10	1,30	0	#N/A N/A					
GGB 1,875%	02/35	15Y	105,15	1,44	-1	#N/A N/A		12M	100,30	-0,32	
GGB 4%	01/37	16Y	140,58	1,07	-5	#N/A N/A					
GGB 4,20%	01/42	21Y	152,95	1,21	-3	#N/A N/A					
GGB 1,875%	01/52	30Y	98,70	1,93	-1	#N/A N/A					

GREEK BONDS SPREAD(in bp) VS									
			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)						
MATURITY		GERMANY		SPAIN	PORTUGAL	ITALY	FRANCE		
5Y		102	22	74	85	17	83		
10Y		146	27	75	83	14	110		
15Y		140	14	43	67	-10	97		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,61	-0,43	-0,32	0,08	0,55	0,64	1,30	1,44	1,21

STOCK MARKETS-BOND FUTURES									
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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	0,62	893	0,62%					
DOW JONES	36.585	0,68	36.338	0,68%	BUND	170,84			
S&P 500	4.797	0,64	4.766	0,64%	BOBL	133,15			
NASDAQ	15.833	1,20	15.645	1,20%	SCHATZ	112,05			
DAX	16.055	0,21	15.885	1,07%					
FTSE	7.468	1,13	7.385	1,13%	US LONG BOND	157,84			
NIKKEI	29.302	1,77	28.792	1,77%	US 10Y	129,52			
BRENT	78,99	0,01	77,78	1,56%	US 5Y	120,51			
GOLD \$	1.805	0,19	1.829	-1,32%	US 2Y	109,00			

