

PDMA
DAILY MARKET SNAPSHOT
7/1/2022

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	1,131	0,16	USDJPY	115,815	-0,03	EURUSD	1,135	-0,29%	
EURGBP	0,8352	0,05	USDGBP	0,7382	-0,09	EURGBP	0,8412	-0,72%	
EURJPY	131,05	0,09	USDCHF	0,92045	-0,08	EURJPY	130,5	0,42%	
EURCHF	1,041	0,04				EURCHF	1,0379	0,34%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,566	-0,336	-0,576	-0,541	-0,194	-0,500	
USA	(0,00 / 0,25)	USD	0,102	0,153	0,226	0,340		0,596	
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,028	0,024			
BANK OF ENGLAND	0,25	GBP	0,250	0,229	0,477	0,798			
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		0,878	1,477	1,727			2,086		
GREEK TREASURY			0,717	1,510	1,614	1,359			
GERMAN TREASURY		-0,595	-0,393	-0,057	0,096	0,060	0,264		
JAPANESE TREAS		-0,048	-0,039	0,140	0,347	0,531	0,720		
U.K TREASURY		0,817	0,977	1,162	1,334	1,376	1,287		
ESM TREASURY		-0,371	-0,108	0,203	0,470	0,587	0,615		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,479	-0,109	0,067	0,188	0,359	0,535	0,582	0,506
USD SWAP		0,612	1,333	1,569	1,692	1,793	1,904	1,950	1,915
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	104,07	-0,35	1	#N/A N/A	3M	100,09	-0,37		
GGB 3,45%	04/24	2Y	107,98	-0,13	5	#N/A N/A					
GGB 3,375%	02/25	3Y	109,82	0,19	7	#N/A N/A					
GGB 0%	02/26	5Y	97,26	0,68	5	#N/A N/A	6M	100,09	-0,41		
GGB 3,75%	01/28	7Y	117,55	0,77	8	#N/A N/A					
GGB 0,75%	06/31	10Y	93,56	1,49	10	#N/A N/A					
GGB 1,875%	02/35	15Y	103,30	1,59	7	#N/A N/A	12M	100,29	-0,32		
GGB 4%	01/37	16Y	138,18	1,21	7	#N/A N/A					
GGB 4,20%	01/42	21Y	150,25	1,33	6	#N/A N/A					
GGB 1,875%	01/52	30Y	94,93	2,10	9	#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		111	31	84	92	23	92		
10Y		157	38	87	96	22	124		
15Y		152	26	53	78	-6	107		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,37	-0,41	-0,32	0,19	0,68	0,77	1,49	1,59	1,33
									2,10

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	905	-0,02	893	1,36%					
DOW JONES	36.236	-0,47	36.338	-0,28%	BUND	170,23			
S&P 500	4.696	-0,10	4.766	-1,47%	BOBL	132,93			
NASDAQ	15.081	-0,13	15.645	-3,61%	SCHATZ	112,01			
DAX	15.956	-0,60	15.885	0,45%					
FTSE	7.442	-0,11	7.385	0,78%	US LONG BOND	155,91			
NIKKEI	28.479	-0,03	28.792	-1,09%	US 10Y	128,56			
BRENT	82,48	0,60	77,78	6,04%	US 5Y	119,86			
GOLD \$	1.790	-0,07	1.829	-2,14%	US 2Y	108,79			

