

PDMA
DAILY MARKET SNAPSHOT
10/1/2022

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	-0,22	USDJPY	115,665	0,12	EURUSD	1,135	-0,11%	
EURGBP	0,8339	-0,23	USDGBP	0,7357	-0,01	EURGBP	0,8412	-0,87%	
EURJPY	131,11	-0,13	USDCHF	0,92055	0,22	EURJPY	130,5	0,46%	
EURCHF	1,043	-0,01				EURCHF	1,0379	0,54%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,565	-0,336	-0,576	-0,536	-0,194	-0,493	
USA	(0,00 / 0,25)	USD	0,105	0,153	0,236	0,376		0,662	
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,028	0,025			
BANK OF ENGLAND	0,25	GBP	0,252	0,229	0,486	0,813			
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		0,876	1,529	1,792			2,145		
GREEK TREASURY			0,766	1,565	1,654	1,426			
GERMAN TREASURY		-0,581	-0,366	-0,029	0,125	0,089	0,294		
JAPANESE TREAS		-0,048	-0,039	0,140	0,347	0,531	0,720		
U.K TREASURY		0,838	1,004	1,188	1,351	1,390	1,299		
ESM TREASURY		-0,357	-0,085	0,230	0,500	0,613	0,642		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,478	-0,093	0,091	0,214	0,385	0,562	0,609	0,534
USD SWAP		0,624	1,381	1,627	1,760	1,864	1,971	2,013	1,974
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	104,06	-0,35	-1	#N/A N/A		3M	100,09	-0,37	
GGB 3,45%	04/24	2Y	107,85	-0,08	1	#N/A N/A					
GGB 3,375%	02/25	3Y	109,68	0,23	2	#N/A N/A					
GGB 0%	02/26	5Y	97,07	0,73	2	#N/A N/A		6M	100,09	-0,43	
GGB 3,75%	01/28	7Y	116,97	0,86	5	#N/A N/A					
GGB 0,75%	06/31	10Y	93,10	1,54	3	#N/A N/A					
GGB 1,875%	02/35	15Y	102,80	1,63	2	#N/A N/A		12M	100,30	-0,32	
GGB 4%	01/37	16Y	136,73	1,30	3	#N/A N/A					
GGB 4,20%	01/42	21Y	148,76	1,39	3	#N/A N/A					
GGB 1,875%	01/52	30Y	93,67	2,16	4	#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		113	33	85	93	26	93		
10Y		159	40	90	97	24	127		
15Y		153	27	56	78	-5	109		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,37	-0,43	-0,32	0,23	0,73	0,86	1,54	1,63	1,39

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	915	0,91	893	2,40%					
DOW JONES	36.232	-0,01	36.338	-0,29%	BUND	169,8			
S&P 500	4.677	-0,41	4.766	-1,87%	BOBL	132,76			
NASDAQ	14.936	-0,96	15.645	-4,53%	SCHATZ	111,98			
DAX	15.875	-0,46	15.885	-0,06%					
FTSE	7.465	-0,27	7.385	1,09%	US LONG BOND	154,72			
NIKKEI	28.479	-0,03	28.792	-1,09%	US 10Y	128,06			
BRENT	81,87	0,15	77,78	5,26%	US 5Y	119,61			
GOLD \$	1.797	0,02	1.829	-1,75%	US 2Y	108,78			

