

PDMA
DAILY MARKET SNAPSHOT
12/1/2022

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	1,137	0,02	USDJPY	115,305	0,00	EURUSD	1,135	0,19%	
EURGBP	0,834	0,04	USDGBP	0,73355	0,01	EURGBP	0,8412	-0,85%	
EURJPY	131,10	0,00	USDCHF	0,92355	0,00	EURJPY	130,5	0,46%	
EURCHF	1,050	-0,01				EURCHF	1,0379	1,16%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00 EUR	-0,563	-0,336	-0,570	-0,531	-0,194	-0,489		
USA	(0,00 / 0,25) USD	0,104	0,153	0,238	0,383		0,677		
JAPAN	- 0,10 JPY	-0,064	-0,053	-0,028	0,025				
BANK OF ENGLAND	0,25 GBP	0,273	0,229	0,499	0,826				
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		0,909	1,516	1,745			2,067		
GREEK TREASURY			0,762	1,581	1,721	1,491			
GERMAN TREASURY		-0,576	-0,358	-0,034	0,124	0,085	0,292		
JAPANESE TREAS		-0,071	-0,042	0,131	0,334	0,512	0,706		
U.K TREASURY		0,842	1,004	1,162	1,319	1,351	1,256		
ESM TREASURY		-0,340	-0,072	0,234	0,509	0,611	0,660		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,464	-0,075	0,103	0,225	0,392	0,568	0,614	0,544
USD SWAP		0,643	1,385	1,611	1,725	1,815	1,912	1,949	1,905
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	104,03	-0,35	-1	#N/A N/A	3M	100,10	-0,42	
GGB 3,45%	04/24	2Y	107,79	-0,07	0	#N/A N/A				
GGB 3,375%	02/25	3Y	109,66	0,23	0	#N/A N/A				
GGB 0%	02/26	5Y	97,09	0,73	0	#N/A N/A	6M	100,09	-0,43	
GGB 3,75%	01/28	7Y	116,95	0,86	0	#N/A N/A				
GGB 0,75%	06/31	10Y	92,94	1,56	-1	#N/A N/A				
GGB 1,875%	02/35	15Y	102,02	1,70	0	#N/A N/A	12M	100,31	-0,34	
GGB 4%	01/37	16Y	135,44	1,38	-1	#N/A N/A				
GGB 4,20%	01/42	21Y	147,35	1,46	-1	#N/A N/A				
GGB 1,875%	01/52	30Y	92,49	2,22	0	#N/A N/A				

GREEK BONDS SPREAD(in bp) VS									
		GERMANY	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE		
MATURITY		112	32	84	92	27	92		
5Y		162	43	94	98	28	124		
10Y		160	34	63	83	5	117		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,42	-0,43	-0,34	0,23	0,73	0,86	1,56	1,70	1,46	2,22

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	938	0,34	893	4,97%					
DOW JONES	36.252	0,51	36.338	-0,24%	BUND		169,81		
S&P 500	4.713	0,92	4.766	-1,11%	BOBL		132,72		
NASDAQ	15.153	1,41	15.645	-3,14%	SCHATZ		111,955		
DAX	16.003	0,38	15.885	0,74%					
FTSE	7.544	0,70	7.385	2,16%	US LONG BOND		155,81		
NIKKEI	28.766	1,92	28.792	-0,09%	US 10Y		128,34		
BRENT	84,08	0,43	77,78	8,10%	US 5Y		119,64		
GOLD \$	1.816	-0,30	1.829	-0,70%	US 2Y		108,73		

