

PDMA
DAILY MARKET SNAPSHOT
13/1/2022

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	1,146	0,16	USDJPY	114,525	-0,10	EURUSD	1,135	1,00%	
EURGBP	0,8341	-0,12	USDGBP	0,72785	-0,27	EURGBP	0,8412	-0,85%	
EURJPY	131,25	0,08	USDCHF	0,91275	-0,16	EURJPY	130,5	0,57%	
EURCHF	1,046	0,01				EURCHF	1,0379	0,79%	

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	-0,563	-0,529	-0,194	-0,475	
USA	(0,00 / 0,25)	USD	0,113	0,153	0,244	0,386		0,696	
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,028	0,026			
BANK OF ENGLAND	0,25	GBP	0,281	0,229	0,504	0,828			
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		0,915	1,517	1,746			2,088		
GREEK TREASURY			0,735	1,549	1,695	1,480			
GERMAN TREASURY		-0,585	-0,374	-0,058	0,091	0,044	0,246		
JAPANESE TREAS		-0,078	-0,034	0,132	0,332	0,512	0,711		
U.K TREASURY		0,801	0,975	1,141	1,311	1,343	1,249		
ESM TREASURY		-0,355	-0,094	0,204	0,472	0,573	0,607		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,465	-0,090	0,082	0,201	0,364	0,531	0,571	0,492
USD SWAP		0,653	1,384	1,602	1,715	1,809	1,914	1,957	1,920
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	104,00	-0,35	-1	#N/A N/A		3M	100,09	-0,39	
GGB 3,45%	04/24	2Y	107,78	-0,08	0	#N/A N/A					
GGB 3,375%	02/25	3Y	109,67	0,22	0	#N/A N/A					
GGB 0%	02/26	5Y	97,19	0,70	0	#N/A N/A		6M	100,09	-0,43	
GGB 3,75%	01/28	7Y	117,10	0,83	0	#N/A N/A					
GGB 0,75%	06/31	10Y	93,21	1,53	1	#N/A N/A					
GGB 1,875%	02/35	15Y	102,33	1,68	1	#N/A N/A		12M	100,31	-0,34	
GGB 4%	01/37	16Y	135,80	1,35	0	#N/A N/A					
GGB 4,20%	01/42	21Y	147,55	1,45	1	#N/A N/A					
GGB 1,875%	01/52	30Y	93,06	2,19	1	#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	82	92	27	91			
10Y	161	42	93	99	29	123			
15Y	160	34	63	84	8	117			

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,39	-0,43	-0,34	0,22	0,70	0,83	1,53	1,68	1,45

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	955	0,49	893	6,91%					
DOW JONES	36.290	0,11	36.338	-0,13%	BUND	170,13			
S&P 500	4.726	0,28	4.766	-0,83%	BOBL	132,79			
NASDAQ	15.188	0,23	15.645	-2,92%	SCHATZ	111,96			
DAX	16.014	0,03	15.885	0,81%					
FTSE	7.552	0,00	7.385	2,26%	US LONG BOND	155,78			
NIKKEI	28.489	-0,96	28.792	-1,05%	US 10Y	128,41			
BRENT	84,80	0,15	77,78	9,03%	US 5Y	119,65			
GOLD \$	1.823	-0,18	1.829	-0,34%	US 2Y	108,71			

