

PDMA
DAILY MARKET SNAPSHOT
14/1/2022

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	0,05	USDJPY	113,865	-0,26	EURUSD	1,135	1,00%
EURGBP	0,8348	-0,11	USDGBP	0,72835	-0,18	EURGBP	0,8412	-0,76%
EURJPY	130,51	-0,21	USDCHF	0,91045	-0,07	EURJPY	130,5	0,00%
EURCHF	1,043	0,00				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	-0,563	-0,336	-0,563	-0,529	-0,194	-0,475
USA	(0,00 / 0,25)	USD	0,110	0,153	0,238	0,384		0,699
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,024	0,026		
BANK OF ENGLAND	0,25	GBP	0,298	0,229	0,511	0,834		
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		0,926	1,508	1,735			2,072	
GREEK TREASURY			0,731	1,531	1,679	1,462		
GERMAN TREASURY		-0,589	-0,381	-0,072	0,074	0,024	0,223	
JAPANESE TREAS		-0,070	-0,019	0,143	0,351	0,527	0,722	
U.K TREASURY		0,785	0,959	1,131	1,298	1,331	1,239	
ESM TREASURY		-0,356	-0,094	0,202	0,461	0,560	0,601	

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	0,084	0,199	0,359	0,523	0,561	0,481
USD SWAP		0,659	1,385	1,595	1,703	1,795	1,898	1,940	1,902
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	#N/A N/A	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	103,98	-0,34	0	#N/A N/A		3M	100,09	-0,41	
GGB 3,45%	04/24	2Y	107,80	-0,09	0	#N/A N/A					
GGB 3,375%	02/25	3Y	109,68	0,22	0	#N/A N/A					
GGB 0%	02/26	5Y	97,22	0,70	0	#N/A N/A		6M	100,09	-0,44	
GGB 3,75%	01/28	7Y	117,20	0,82	0	#N/A N/A					
GGB 0,75%	06/31	10Y	93,36	1,51	0	#N/A N/A					
GGB 1,875%	02/35	15Y	102,52	1,66	1	#N/A N/A		12M	100,32	-0,35	
GGB 4%	01/37	16Y	136,05	1,34	0	#N/A N/A					
GGB 4,20%	01/42	21Y	147,95	1,43	0	#N/A N/A					
GGB 1,875%	01/52	30Y	93,34	2,18	0	#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	93	28	91	
10Y	160	41	92	99	29	122	
15Y	161	35	63	85	9	117	

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,41	-0,44	-0,35	0,22	0,70	0,82	1,51	1,66	1,43	2,18

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	950	-0,62	893	6,33%				
DOW JONES	36.114	-0,49	36.338	-0,62%	BUND	170,41		
S&P 500	4.659	-1,42	4.766	-2,24%	BOBL	132,87		
NASDAQ	14.807	-2,51	15.645	-5,36%	SCHATZ	111,98		
DAX	15.950	-0,51	15.885	0,41%				
FTSE	7.554	-0,13	7.385	2,29%	US LONG BOND	156,03		
NIKKEI	28.124	-1,28	28.792	-2,32%	US 10Y	128,52		
BRENT	85,14	0,79	77,78	9,46%	US 5Y	119,73		
GOLD \$	1.823	0,03	1.829	-0,33%	US 2Y	108,71		

