

PDMA
DAILY MARKET SNAPSHOT
31/1/2022

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	1,118	0,22	USDJPY	115,495	0,23	EURUSD	1,135	-1,51%	
EURGBP	0,8314	-0,09	USDGBP	0,7439	-0,31	EURGBP	0,8412	-1,17%	
EURJPY	129,07	0,48	USDCHF	0,93195	0,09	EURJPY	130,5	-1,10%	
EURCHF	1,041	0,33				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	-0,563	-0,336	-0,550	-0,519	-0,194	-0,459		
USA	(0,00 / 0,25) USD	0,106	0,153	0,317	0,534		0,948		
JAPAN	- 0,10 JPY	-0,064	-0,053	-0,021	0,035				
BANK OF ENGLAND	0,25 GBP	0,420	0,229	0,614	0,962				
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		1,203	1,639	1,787			2,093		
GREEK TREASURY			0,790	1,850	1,900	1,574			
GERMAN TREASURY		-0,562	-0,252	-0,006	0,138	0,084	0,274		
JAPANESE TREAS		-0,049	-0,016	0,178	0,385	0,570	0,789		
U.K TREASURY		0,999	1,094	1,268	1,421	1,468	1,396		
ESM TREASURY		-0,235	0,025	0,281	0,529	0,607	0,624		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,422	0,038	0,203	0,302	0,441	0,585	0,603	0,497
USD SWAP		0,901	1,567	1,716	1,793	1,859	1,947	1,977	1,930
JPY SWAP		#N/A N/A	#N/A N/A	0,109	#N/A N/A	0,226	#N/A N/A	0,475	0,641
GBP SWAP		#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A
CHF SWAP		#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A

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	103,77	-0,29	0	#N/A N/A	3M	100,08	-0,43		
GGB 3,45%	04/24	2Y	107,59	-0,06	0	#N/A N/A					
GGB 3,375%	02/25	3Y	109,25	0,31	0	#N/A N/A					
GGB 0%	02/26	5Y	97,02	0,75	0	#N/A N/A	6M	100,21	-0,42		
GGB 3,75%	01/28	7Y	116,53	0,90	-1	#N/A N/A					
GGB 1,75%	06/32	10Y	99,18	1,84	-1	#N/A N/A					
GGB 1,875%	02/35	15Y	99,97	1,88	1	#N/A N/A	12M	100,31	-0,35		
GGB 4%	01/37	16Y	134,00	1,46	0	#N/A N/A					
GGB 4,20%	01/42	21Y	145,38	1,54	-1	#N/A N/A					
GGB 1,875%	01/52	30Y	89,27	2,38	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		104	24	80	91	33	87		
10Y		186	67	113	121	58	145		
15Y		176	50	75	97	27	130		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,43	-0,42	-0,35	0,31	0,75	0,90	1,84	1,88	1,54

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	937	1,36	893	4,89%					
DOW JONES	34.725	1,65	36.338	-4,44%		BUND	169,43		
S&P 500	4.432	2,43	4.766	-7,01%		BOBL	132,42		
NASDAQ	13.771	3,13	15.645	-11,98%		SCHATZ	111,93		
DAX	15.490	1,12	15.885	-2,49%					
FTSE	7.469	0,04	7.385	1,15%		US LONG BOND	155,69		
NIKKEI	27.002	1,07	28.792	-6,22%		US 10Y	127,92		
BRENT	90,87	0,93	77,78	16,83%		US 5Y	119,10		
GOLD \$	1.791	-0,06	1.829	-2,10%		US 2Y	108,26		

