

PDMA
DAILY MARKET SNAPSHOT
1/2/2022

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	1,126	0,20	USDJPY	114,725	-0,37	EURUSD	1,135	-0,79%	
EURGBP	0,834	-0,16	USDGBP	0,74085	-0,39	EURGBP	0,8412	-0,85%	
EURJPY	129,15	-0,15	USDCHF	0,92315	-0,42	EURJPY	130,5	-1,03%	
EURCHF	1,039	-0,18				EURCHF	1,0379	0,13%	

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	-0,550	-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									
		2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		1,163	1,588	1,757			2,080		
GREEK TREASURY			0,814	1,884	1,923	1,611			
GERMAN TREASURY		-0,497	-0,244	-0,010	0,137	0,082	0,270		
JAPANESE TREAS		-0,045	-0,004	0,180	0,405	0,581	0,799		
U.K TREASURY		1,028	1,113	1,276	1,441	1,489	1,424		
ESM TREASURY		-0,226	0,037	0,285	0,533	0,609	0,631		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,416	0,047	0,217	0,313	0,446	0,590	0,609	0,504
USD SWAP		0,873	1,513	1,663	1,749	1,826	1,917	1,949	1,904
JPY SWAP		#N/A N/A	#N/A N/A	0,112	#N/A N/A	0,231	#N/A N/A	0,488	0,658
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	103,75	-0,28	0	14		3M	100,08	-0,42	
GGB 3,45%	04/24	2Y	107,55	-0,04	0	23					
GGB 3,375%	02/25	3Y	109,19	0,33	1	26					
GGB 0%	02/26	5Y	96,93	0,78	0	22		6M	100,18	-0,37	
GGB 3,75%	01/28	7Y	116,30	0,94	0	27					
GGB 1,75%	06/32	10Y	98,85	1,87	-1	56					
GGB 1,875%	02/35	15Y	99,71	1,90	0	44		12M	100,28	-0,32	
GGB 4%	01/37	16Y	133,39	1,50	0	38					
GGB 4,20%	01/42	21Y	144,64	1,58	0	34					
GGB 1,875%	01/52	30Y	88,81	2,40	0	46					

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		106	26	80	91	32	88		
10Y		189	70	116	124	53	148		
15Y		179	53	77	98	29	132		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,42	-0,37	-0,32	0,33	0,78	0,94	1,87	1,90	1,58
									2,40

STOCK MARKETS-BOND FUTURES									
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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	943	0,61	893	5,51%					
DOW JONES	35.132	1,17	36.338	-3,32%	BUND	169,52			
S&P 500	4.516	1,89	4.766	-5,25%	BOBL	132,37			
NASDAQ	14.240	3,41	15.645	-8,98%	SCHATZ	111,92			
DAX	15.547	0,49	15.885	-2,12%					
FTSE	7.509	0,60	7.385	1,68%	US LONG BOND	156,00			
NIKKEI	27.078	0,28	28.792	-5,95%	US 10Y	128,19			
BRENT	88,33	-1,04	77,78	13,56%	US 5Y	119,33			
GOLD \$	1.806	0,51	1.829	-1,24%	US 2Y	108,34			

