

PDMA
DAILY MARKET SNAPSHOT
2/2/2022

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	1,129	0,12	USDJPY	114,58	-0,09	EURUSD	1,135	-0,53%	
EURGBP	0,8339	0,04	USDGBP	0,73875	-0,08	EURGBP	0,8412	-0,87%	
EURJPY	129,32	0,03	USDCHF	0,92165	0,06	EURJPY	130,5	-0,91%	
EURCHF	1,040	0,19				EURCHF	1,0379	0,22%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,567	-0,336	-0,552	-0,514	-0,194	-0,453	
USA	(0,00 / 0,25)	USD	0,107	0,153	0,309	0,544		0,962	
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,021	0,035			
BANK OF ENGLAND	0,25	GBP	0,444	0,229	0,637	0,990			
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		1,168	1,610	1,782			2,105		
GREEK TREASURY			0,830	1,902	1,939	1,618			
GERMAN TREASURY		-0,481	-0,215	0,020	0,166	0,108	0,296		
JAPANESE TREAS		-0,049	-0,010	0,179	0,398	0,581	0,800		
U.K TREASURY		1,058	1,136	1,289	1,441	1,485	1,414		
ESM TREASURY		-0,197	0,069	0,308	0,550	0,627	0,652		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,403	0,078	0,250	0,341	0,470	0,607	0,624	0,522
USD SWAP		0,869	1,521	1,680	1,768	1,845	1,940	1,972	1,927
JPY SWAP		#N/A N/A	#N/A N/A	0,105	#N/A N/A	0,224	#N/A N/A	0,481	0,654
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	103,73	-0,27	-1	15		3M	100,08	-0,45	
GGB 3,45%	04/24	2Y	107,51	-0,03	-2	24					
GGB 3,375%	02/25	3Y	109,14	0,34	-2	27					
GGB 0%	02/26	5Y	96,87	0,80	-2	23		6M	100,18	-0,36	
GGB 3,75%	01/28	7Y	116,18	0,96	-2	29					
GGB 1,75%	06/32	10Y	98,70	1,89	-2	58					
GGB 1,875%	02/35	15Y	99,54	1,92	-2	45		12M	100,28	-0,32	
GGB 4%	01/37	16Y	133,30	1,50	-3	38					
GGB 4,20%	01/42	21Y	144,44	1,59	-2	35					
GGB 1,875%	01/52	30Y	88,46	2,42	-2	48					

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		105	25	78	91	30	87		
10Y		188	69	114	123	51	147		
15Y		177	51	76	97	27	132		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,45	-0,36	-0,32	0,34	0,80	0,96	1,89	1,92	1,59

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	953	0,58	893	6,72%					
DOW JONES	35.405	0,78	36.338	-2,57%	BUND	169,1			
S&P 500	4.547	0,69	4.766	-4,60%	BOBL	132,22			
NASDAQ	14.346	0,75	15.645	-8,30%	SCHATZ	111,885			
DAX	15.684	0,41	15.885	-1,27%					
FTSE	7.583	0,63	7.385	2,69%	US LONG BOND	155,69			
NIKKEI	27.534	1,68	28.792	-4,37%	US 10Y	128,05			
BRENT	89,45	0,33	77,78	15,00%	US 5Y	119,26			
GOLD \$	1.800	-0,06	1.829	-1,58%	US 2Y	108,34			

