

PDMA
DAILY MARKET SNAPSHOT
4/2/2022

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	1,145	0,09	USDJPY	115,095	0,09	EURUSD	1,135	0,91%	
EURGBP	0,843	0,21	USDGBP	0,73635	0,14	EURGBP	0,8412	0,22%	
EURJPY	131,79	0,16	USDCHF	0,92115	0,14	EURJPY	130,5	0,98%	
EURCHF	1,055	0,20				EURCHF	1,0379	1,62%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,561	-0,336	-0,547	-0,502	-0,194	-0,429	
USA	(0,00 / 0,25)	USD	0,108	0,153	0,311	0,523		0,930	
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,021	0,035			
BANK OF ENGLAND	0,50	GBP	0,468	0,229	0,653	1,008			
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		1,209	1,671	1,829			2,143		
GREEK TREASURY			1,029	2,121	2,142	1,801			
GERMAN TREASURY		-0,281	0,002	0,162	0,263	0,167	0,335		
JAPANESE TREAS		-0,043	0,005	0,198	0,420	0,600	0,805		
U.K TREASURY		1,195	1,264	1,382	1,514	1,547	1,467		
ESM TREASURY		0,026	0,266	0,434	0,632	0,667	0,657		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,300	0,301	0,447	0,506	0,590	0,686	0,667	0,526
USD SWAP		0,903	1,586	1,744	1,825	1,895	1,983	2,013	1,965
JPY SWAP		#N/A N/A	#N/A N/A	0,132	#N/A N/A	0,257	#N/A N/A	0,520	0,682
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	103,59	-0,18	3	24		3M	100,09	-0,35	
GGB 3,45%	04/24	2Y	107,11	0,13	7	40					
GGB 3,375%	02/25	3Y	108,56	0,51	4	44					
GGB 0%	02/26	5Y	96,13	0,99	4	43		6M	100,16	-0,33	
GGB 3,75%	01/28	7Y	114,98	1,14	3	47					
GGB 1,75%	06/32	10Y	96,69	2,11	4	80					
GGB 1,875%	02/35	15Y	97,24	2,12	5	66		12M	100,27	-0,32	
GGB 4%	01/37	16Y	130,72	1,67	3	55					
GGB 4,20%	01/42	21Y	140,58	1,77	4	53					
GGB 1,875%	01/52	30Y	85,28	2,59	4	65					
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		103	23	72	81	18	83				
10Y		196	77	115	121	46	152				
15Y		188	62	78	99	25	142				

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,35	-0,33	-0,32	0,51	0,99	1,14	2,11	2,12	1,77

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	946	-0,90	893	5,91%					
DOW JONES	35.111	-1,45	36.338	-3,38%	BUND	166,65			
S&P 500	4.477	-2,44	4.766	-6,05%	BOBL	130,78			
NASDAQ	13.879	-3,74	15.645	-11,29%	SCHATZ	111,455			
DAX	15.374	0,03	15.885	-3,22%					
FTSE	7.587	0,78	7.385	2,74%	US LONG BOND	154,91			
NIKKEI	27.440	0,73	28.792	-4,70%	US 10Y	127,61			
BRENT	91,73	0,68	77,78	17,94%	US 5Y	118,93			
GOLD \$	1.809	0,23	1.829	-1,09%	US 2Y	108,25			

