

PDMA
DAILY MARKET SNAPSHOT
7/2/2022

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	1,144	-0,04	USDJPY	115	-0,17	EURUSD	1,135	0,86%	
EURGBP	0,8471	0,08	USDGBP	0,74015	0,12	EURGBP	0,8412	0,70%	
EURJPY	131,61	-0,22	USDCHF	0,92385	-0,18	EURJPY	130,5	0,85%	
EURCHF	1,057	-0,23				EURCHF	1,0379	1,87%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,551	-0,336	-0,548	-0,473	-0,194	-0,346	
USA	(0,00 / 0,25)	USD	0,115	0,153	0,339	0,555		0,999	
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,021	0,039			
BANK OF ENGLAND	0,50	GBP	0,479	0,229	0,744	1,194			
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		1,309	1,780	1,925			2,223		
GREEK TREASURY			1,474	2,564	2,674	2,421			
GERMAN TREASURY		-0,236	0,086	0,241	0,341	0,256	0,411		
JAPANESE TREAS		-0,044	0,010	0,197	0,431	0,620	0,826		
U.K TREASURY		1,306	1,345	1,435	1,568	1,597	1,511		
ESM TREASURY		0,113	0,375	0,545	0,751	0,791	0,795		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,273	0,391	0,553	0,613	0,699	0,798	0,785	0,652
USD SWAP		1,004	1,695	1,855	1,931	1,994	2,068	2,091	2,035
JPY SWAP		#N/A N/A	#N/A N/A	0,156	#N/A N/A	0,292	#N/A N/A	0,569	0,733
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	103,26	0,14	24	56		3M	100,06	-0,37	
GGB 3,45%	04/24	2Y	106,31	0,48	19	75					
GGB 3,375%	02/25	3Y	106,98	1,01	30	94					
GGB 0%	02/26	5Y	94,54	1,41	25	85		6M	100,14	-0,29	
GGB 3,75%	01/28	7Y	111,80	1,66	33	99					
GGB 1,75%	06/32	10Y	92,92	2,54	29	123					
GGB 1,875%	02/35	15Y	91,76	2,63	31	117		12M	100,19	-0,23	
GGB 4%	01/37	16Y	121,09	2,32	33	120					
GGB 4,20%	01/42	21Y	128,40	2,39	33	115					
GGB 1,875%	01/52	30Y	76,77	3,07	35	113					

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		139	59	101	109	36	118		
10Y		232	113	144	150	69	187		
15Y		233	107	119	140	60	185		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,37	-0,29	-0,23	1,01	1,41	1,66	2,54	2,63	2,39	3,07

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	940	-0,58	893	5,17%					
DOW JONES	35.090	-0,06	36.338	-3,44%	BUND	165,55			
S&P 500	4.501	0,52	4.766	-5,57%	BOBL	130,34			
NASDAQ	14.098	1,58	15.645	-9,89%	SCHATZ	111,37			
DAX	15.157	0,38	15.885	-4,59%					
FTSE	7.548	0,42	7.385	2,22%	US LONG BOND	153,47			
NIKKEI	27.249	-0,70	28.792	-5,36%	US 10Y	126,86			
BRENT	92,99	-0,30	77,78	19,56%	US 5Y	118,42			
GOLD \$	1.813	0,25	1.829	-0,88%	US 2Y	108,07			

