

**PDMA**  
DAILY MARKET SNAPSHOT  
28/1/2022

**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	1,113	-0,11	USDJPY	115,595	0,18	EURUSD	1,135 -1,88%
EURGBP	0,8314	-0,18	USDGBP	0,74675	-0,05	EURGBP	0,8412 -1,16%
EURJPY	128,70	0,07	USDCHF	0,93165	0,07	EURJPY	130,5 -1,38%
EURCHF	1,037	-0,03				EURCHF	1,0379 -0,06%

**MONEY MARKET RATES/EURIBOR -LIBOR**

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00 EUR	-0,565	-0,336	-0,547	-0,518	-0,194	-0,466
USA	(0,00 / 0,25) USD	0,109	0,153	0,278	0,464		0,809
JAPAN	- 0,10 JPY	-0,064	-0,053	-0,021	0,033		
BANK OF ENGLAND	0,25 GBP	0,402	0,229	0,585	0,922		
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	1,210	1,685	1,836			2,123
GREEK TREASURY		0,791	1,873	1,908	1,593	
GERMAN TREASURY	-0,603	-0,298	-0,033	0,107	0,051	0,239
JAPANESE TREAS	-0,049	-0,018	0,171	0,366	0,554	0,757
U.K TREASURY	0,990	1,093	1,266	1,419	1,466	1,392
ESM TREASURY	-0,278	-0,009	0,260	0,508	0,588	0,602

**INTEREST RATES SWAPS**

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,439	-0,007	0,169	0,276	0,422	0,565	0,583	0,478
USD SWAP	0,876	1,584	1,756	1,837	1,904	1,987	2,014	1,964
JPY SWAP	#N/A N/A	#N/A N/A	0,104	#N/A N/A	0,223	#N/A N/A	0,461	0,624
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**

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	103,78	-0,29	0	9	3M	100,08	-0,44
GGB 3,45%	04/24	2Y	107,58	-0,05	1	18			
GGB 3,375%	02/25	3Y	109,25	0,31	1	24			
GGB 0%	02/26	5Y	97,01	0,76	3	20	6M	100,07	-0,45
GGB 3,75%	01/28	7Y	116,44	0,92	3	23			
GGB 0,75%	06/31	10Y	91,88	1,69	2	38			
GGB 1,875%	02/35	15Y	99,87	1,89	4	42	12M	100,28	-0,33
GGB 4%	01/37	16Y	133,81	1,47	2	34			
GGB 4,20%	01/42	21Y	145,02	1,56	2	31			
GGB 1,875%	01/52	30Y	89,12	2,39	4	45			

**HELLENIC REPUBLIC T-BILLS**

**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	109	29	83	92	28	91
10Y	191	72	117	125	54	150
15Y	180	54	78	100	21	133

**GREECE SOVEREIGN YIELD CURVE**

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,44	-0,45	-0,33	0,31	0,76	0,92	1,69	1,89	1,56	2,39

**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	928	-0,74	893	3,84%		
DOW JONES	34.161	-0,02	36.338	-5,99%	BUND	169,84
S&P 500	4.327	-0,54	4.766	-9,22%	BOBL	132,71
NASDAQ	13.353	-1,40	15.645	-14,65%	SCHATZ	112,02
DAX	15.226	-1,92	15.885	-4,15%		
FTSE	7.463	-1,20	7.385	1,07%	US LONG BOND	154,81
NIKKEI	26.717	2,09	28.792	-7,21%	US 10Y	127,45
BRENT	89,82	0,54	77,78	15,48%	US 5Y	118,84
GOLD \$	1.786	-0,63	1.829	-2,35%	US 2Y	108,23

**GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE**

