

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	1,140	-0,34	USDJPY	115,495	0,33	EURUSD	1,135	0,49%	
EURGBP	0,8433	-0,24	USDGBP	0,73945	0,09	EURGBP	0,8412	0,24%	
EURJPY	131,70	0,00	USDCHF	0,9257	0,23	EURJPY	130,5	0,92%	
EURCHF	1,056	-0,11				EURCHF	1,0379	1,70%	

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		1,331	1,812	1,951			2,241		
GREEK TREASURY			1,466	2,525	2,654	2,348			
GERMAN TREASURY		-0,280	0,070	0,243	0,339	0,256	0,408		
JAPANESE TREAS		-0,038	0,021	0,218	0,461	0,650	0,860		
U.K TREASURY		1,275	1,309	1,408	1,553	1,583	1,503		
ESM TREASURY		0,081	0,363	0,546	0,744	0,786	0,788		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,278	0,374	0,555	0,622	0,713	0,805	0,787	0,655
USD SWAP		1,010	1,724	1,894	1,967	2,026	2,097	2,117	2,058
JPY SWAP		#N/A N/A	#N/A N/A	0,167	#N/A N/A	0,307	#N/A N/A	0,591	0,758
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	103,26	0,13	0	55	3M	100,08	-0,35		
GGB 3,45%	04/24	2Y	106,33	0,47	2	74					
GGB 3,375%	02/25	3Y	107,08	0,98	1	91					
GGB 0%	02/26	5Y	94,58	1,40	1	84	6M	100,16	-0,33		
GGB 3,75%	01/28	7Y	112,13	1,60	2	93					
GGB 1,75%	06/32	10Y	93,27	2,50	1	119					
GGB 1,875%	02/35	15Y	92,03	2,61	3	115	12M	100,24	-0,28		
GGB 4%	01/37	16Y	122,25	2,24	0	111					
GGB 4,20%	01/42	21Y	129,82	2,32	2	108					
GGB 1,875%	01/52	30Y	78,59	2,96	2	102					

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE		
5Y	140	60	104	113	40	119	
10Y	228	109	142	150	67	183	
15Y	232	106	117	139	58	183	

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,35	-0,33	-0,28	0,98	1,40	1,60	2,50	2,61	2,32	2,96

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	938	-0,73	893	5,01%					
DOW JONES	35.091	0,00	36.338	-3,43%	BUND	165,41			
S&P 500	4.484	-0,37	4.766	-5,92%	BOBL	130,4			
NASDAQ	14.016	-0,58	15.645	-10,41%	SCHATZ	111,45			
DAX	15.207	0,71	15.885	-4,27%					
FTSE	7.573	0,76	7.385	2,56%	US LONG BOND	152,91			
NIKKEI	27.285	0,13	28.792	-5,24%	US 10Y	126,50			
BRENT	92,03	-0,71	77,78	18,32%	US 5Y	118,18			
GOLD \$	1.817	-0,19	1.829	-0,66%	US 2Y	108,00			

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

