

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	1,141	-0,29	USDJPY	115,475	0,32	EURUSD	1,135	0,54%	
EURGBP	0,8425	-0,33	USDGBP	0,73845	-0,04	EURGBP	0,8412	0,16%	
EURJPY	131,74	0,04	USDCHF	0,92495	0,15	EURJPY	130,5	0,95%	
EURCHF	1,055	-0,15				EURCHF	1,0379	1,67%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,548	-0,336	-0,530	-0,456	-0,194	-0,310	
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		1,325	1,807	1,960			2,259		
GREEK TREASURY			1,519	2,500	2,638	2,348			
GERMAN TREASURY		-0,294	0,081	0,269	0,375	0,303	0,466		
JAPANESE TREAS		-0,038	0,020	0,218	0,460	0,650	0,860		
U.K TREASURY		1,341	1,383	1,497	1,642	1,674	1,595		
ESM TREASURY		0,114	0,413	0,612	0,818	0,870	0,895		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,284	0,394	0,591	0,666	0,764	0,864	0,855	0,735
USD SWAP		1,011	1,724	1,886	1,964	2,029	2,105	2,128	2,071
JPY SWAP		#N/A N/A	#N/A N/A	0,165	#N/A N/A	0,310	#N/A N/A	0,586	0,751
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	0,14	0	56	3M	100,08	-0,35
GGB 3,45%	04/24	2Y	106,39	0,44	-1	70			
GGB 3,375%	02/25	3Y	106,93	1,03	6	96			
GGB 0%	02/26	5Y	94,67	1,38	-1	82	6M	100,14	-0,29
GGB 3,75%	01/28	7Y	112,25	1,58	0	91			
GGB 1,75%	06/32	10Y	93,49	2,47	-1	116			
GGB 1,875%	02/35	15Y	92,40	2,57	-1	111	12M	100,21	-0,25
GGB 4%	01/37	16Y	122,28	2,23	0	111			
GGB 4,20%	01/42	21Y	129,81	2,32	2	108			
GGB 1,875%	01/52	30Y	78,90	2,95	0	100			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	144	64	110	118	48
10Y	223	104	137	143	63
15Y	226	100	113	136	55

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,35	-0,29	-0,25	1,03	1,38	1,58	2,47	2,57	2,32	2,95

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	939	0,15	893	5,16%			
DOW JONES	35.177	0,24	36.338	-3,19%		BUND	165,2
S&P 500	4.480	-0,09	4.766	-6,01%		BOBL	130,44
NASDAQ	13.981	-0,25	15.645	-10,64%		SCHATZ	111,5
DAX	15.195	-0,08	15.885	-4,34%			
FTSE	7.572	-0,02	7.385	2,54%		US LONG BOND	152,66
NIKKEI	27.285	0,13	28.792	-5,24%		US 10Y	126,53
BRENT	90,79	-2,05	77,78	16,73%		US 5Y	118,24
GOLD \$	1.822	0,10	1.829	-0,37%		US 2Y	108,04

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

