

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	1,042	-0,60	USDJPY	135,255	-0,35	EURUSD	1,135	-8,16%	
EURGBP	0,8673	0,75	USDGBP	0,83215	1,35	EURGBP	0,8412	3,10%	
EURJPY	140,96	-0,96	USDCHF	0,96185	0,72	EURJPY	130,5	8,01%	
EURCHF	1,002	0,11				EURCHF	1,0379	-3,43%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,508	-0,336	-0,195	0,263	-0,194	1,037		
USA	(1,50 / 1,75)	USD	1,713	0,153	2,277	2,947		3,614		
JAPAN	- 0,10	JPY	-0,056	-0,053	-0,031	0,036				
BANK OF ENGLAND	0,50	GBP	1,226	0,229	1,673	2,280				
SWITZERLAND	-025	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		2,807	2,878	2,897			3,121			
GREEK TREASURY			2,667	3,535	3,913	3,668				
GERMAN TREASURY		0,522	0,953	1,267	1,554	1,555	1,604			
JAPANESE TREAS		-0,064	0,010	0,226	0,590	0,879	1,237			
U.K TREASURY		1,714	1,769	2,122	2,495	2,524	2,494			
ESM TREASURY		1,009	1,426	1,975	2,374	2,464	2,343			

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
EUR SWAP		0,761	1,421	1,680	1,871	2,113	2,332	2,272	2,011	
USD SWAP		3,199	2,966	2,909	2,917	2,969	3,073	3,066	2,875	

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	101,59	0,70	-4	112	3M	99,97	0,33		
GGB 3,45%	04/24	2Y	103,20	1,57	-5	184					
GGB 3,375%	02/25	3Y	102,72	2,29	-7	222					
GGB 2%	04/27	5Y	97,32	2,60	-8	205	6M	99,86	0,29		
GGB 3,75%	01/28	7Y	104,35	2,89	-9	222					
GGB 1,75%	06/32	10Y	85,41	3,51	-9	220					
GGB 1,875%	02/35	15Y	80,46	3,86	-9	240	12M	99,26	0,79		
GGB 4%	01/37	16Y	105,84	3,48	-1	236					
GGB 4,20%	01/42	21Y	108,21	3,61	-8	237					
GGB 1,875%	01/52	30Y	62,12	4,11	-6	217					

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	171	67	105	112	42	129				
10Y	227	77	122	121	42	170				
15Y	236	90	117	138	59	179				

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,33	0,29	0,79	2,29	2,60	2,89	3,51	3,86	3,61	4,11

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	805	-0,65	893	-9,87%					
DOW JONES	30.775	-0,82	36.338	-15,31%	BUND	149,83			
S&P 500	3.785	-0,88	4.766	-20,58%	BOBL	124,85			
NASDAQ	11.029	-1,33	15.645	-29,51%	SCHATZ	109,38			
DAX	12.756	-0,22	15.885	-19,70%					
FTSE	7.147	-0,31	7.385	-3,21%	US LONG BOND	139,06			
NIKKEI	25.936	-1,73	28.792	-9,92%	US 10Y	119,13			
BRENT	112,11	2,82	77,78	44,14%	US 5Y	112,78			
GOLD \$	1.786	-1,16	1.829	-2,33%	US 2Y	105,23			

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

