

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	1,125	-0,52	USDJPY	114,705	-0,26	EURUSD	1,135 -0,87%
EURGBP	0,8346	0,03	USDGBP	0,74195	0,51	EURGBP	0,8412 -0,79%
EURJPY	129,03	-0,75	USDCHF	0,92035	0,22	EURJPY	130,5 -1,13%
EURCHF	1,035	-0,28				EURCHF	1,0379 -0,26%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR	-0,555	-0,336	-0,528	-0,490	-0,194	-0,337
USA	(0,00 / 0,25)	USD	0,176	0,153	0,488	0,781		1,289
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,021	0,040		
BANK OF ENGLAND	0,50	GBP	0,540	0,229	0,890	1,344		
SWITZERLAND	-0,75	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	1,532	1,813	1,917			2,236
GREEK TREASURY		1,524	2,605	2,678	2,430	
GERMAN TREASURY	-0,395	-0,035	0,181	0,312	0,256	0,422
JAPANESE TREAS	-0,029	0,038	0,201	0,454	0,665	0,889
U.K TREASURY	1,251	1,285	1,432	1,613	1,631	1,525
ESM TREASURY	0,110	0,409	0,662	0,893	0,949	0,956

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,286	0,414	0,606	0,701	0,825	0,938	0,927	0,791
USD SWAP	1,236	1,866	1,909	1,949	2,004	2,077	2,099	2,040

HELLENIC REPUBLIC BENCHMARK 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	103,20	0,03	-4	45	3M	100,04	-0,41
GGB 3,45%	04/24	2Y	106,23	0,45	-1	72			
GGB 3,375%	02/25	3Y	106,72	1,06	-1	99			
GGB 0%	02/26	5Y	94,43	1,46	-2	90	6M	100,13	-0,32
GGB 3,75%	01/28	7Y	111,68	1,66	-3	99			
GGB 1,75%	06/32	10Y	92,49	2,59	-2	128			
GGB 1,875%	02/35	15Y	91,69	2,64	-2	118	12M	100,21	-0,27
GGB 4%	01/37	16Y	122,27	2,23	-3	111			
GGB 4,20%	01/42	21Y	128,79	2,37	-2	113			
GGB 1,875%	01/52	30Y	79,51	2,91	-2	97			

GREEK BONDS SPREAD(in bp) VS

MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	156	52	92	118	53
10Y	242	92	138	150	70
15Y	237	91	115	131	59

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,41	-0,32	-0,27	1,06	1,46	1,66	2,59	2,64	2,37	2,91

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	949	0,53	893	6,26%	BUND	166,76
DOW JONES	33.132	-1,38	36.338	-8,82%	BOBL	131,28
S&P 500	4.226	-1,84	4.766	-11,34%	SCHATZ	111,785
NASDAQ	13.037	-2,57	15.645	-16,67%	US LONG BOND	153,41
DAX	14.036	-4,07	15.885	-11,64%	US 10Y	126,78
FTSE	7.299	-2,65	7.385	-1,15%	US 5Y	118,06
NIKKEI	25.971	-1,81	28.792	-9,80%	US 2Y	107,70
BRENT	102,45	5,79	77,78	31,72%		
GOLD \$	1.941	1,68	1.829	6,12%		

GREECE-PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

