

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	1,038	-0,01	USDJPY	129,01	0,54	EURUSD	1,135
EURGBP	0,8515	0,09	USDGBP	0,82035	0,09	EURGBP	0,8412
EURJPY	133,91	0,52	USDCHF	1,00075	-0,23	EURJPY	130,5
EURCHF	1,039	-0,23				EURCHF	1,0379

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR	-0,544	-0,336	-0,406	-0,211	-0,194	0,230
USA	(0,75 / 1,00)	USD	0,854	0,153	1,422	1,963		2,617
JAPAN	- 0,10	JPY	-0,056	-0,053	-0,018	0,033		
BANK OF ENGLAND	0,50	GBP	0,974	0,229	1,241	1,648		
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	2,599	2,866	2,908			3,066
GREEK TREASURY		2,416	3,427	3,535	3,315	
GERMAN TREASURY	0,092	0,573	0,913	1,109	1,037	1,093
JAPANESE TREAS	-0,053	0,009	0,246	0,515	0,754	1,005
U.K TREASURY	1,225	1,356	1,716	1,992	2,016	1,972
ESM TREASURY	0,587	1,023	1,455	1,771	1,812	1,677

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	0,210	1,019	1,294	1,464	1,670	1,828	1,750	1,481
USD SWAP	2,506	2,926	2,923	2,946	2,986	3,049	3,031	2,838

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	102,47	0,01	1	43	3M	100,02	-0,09
GGB 3,45%	04/24	2Y	104,21	1,17	3	144			
GGB 3,375%	02/25	3Y	104,19	1,80	7	173			
GGB 2%	04/27	5Y	98,40	2,35	6	180	6M	100,02	-0,05
GGB 3,75%	01/28	7Y	107,37	2,35	7	168			
GGB 1,75%	06/32	10Y	86,07	3,41	6	210			
GGB 1,875%	02/35	15Y	83,65	3,49	9	203	12M	100,06	-0,07
GGB 4%	01/37	16Y	109,24	3,20	18	208			
GGB 4,20%	01/42	21Y	113,93	3,23	15	199			
GGB 1,875%	01/52	30Y	65,98	3,81	6	187			

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	184	80	124	117	48	161
10Y	251	101	147	140	61	200
15Y	243	97	121	137	53	187

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,09	-0,05	-0,07	1,80	2,35	2,35	3,41	3,49	3,23	3,81

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	866	2,36	893	-3,01%		
DOW JONES	31.730	-0,33	36.338	-12,68%	BUND	154,46
S&P 500	3.930	-0,13	4.766	-17,54%	BOBL	128,04
NASDAQ	11.371	0,06	15.645	-27,32%	SCHATZ	110,585
DAX	13.950	1,53	15.885	-12,18%		
FTSE	7.364	1,81	7.385	-0,28%	US LONG BOND	139,78
NIKKEI	26.428	2,64	28.792	-8,21%	US 10Y	119,48
BRENT	109,80	2,19	77,78	41,17%	US 5Y	113,13
GOLD \$	1.812	-0,55	1.829	-0,94%	US 2Y	105,70

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

