

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	0,988	0,47	USDJPY	140,52	-2,47	EURUSD	1,135
EURGBP	0,8721	-0,09	USDGBP	0,88245	-0,55	EURGBP	0,8412
EURJPY	138,89	-2,03	USDCHF	0,9783	1,22	EURJPY	130,5
EURCHF	0,967	1,73				EURCHF	1,0379

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	1,25	EUR	0,708	-0,336	1,118	1,766	-0,194
USA	(3,00 / 3,25)	USD	3,052	0,153	3,602	4,175	4,699
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,016	0,051	
BANK OF ENGLAND	0,50	GBP	2,340	0,229	2,866	3,650	
SWITZERLAND	0,50	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	4,060	3,776	3,534			3,493
GREEK TREASURY		3,739	4,438	4,545	4,375	
GERMAN TREASURY	1,803	1,845	1,854	1,961	1,820	1,780
JAPANESE TREAS	-0,065	0,036	0,237	0,665	0,954	1,303
U.K TREASURY	3,429	3,450	3,372	3,680	3,710	3,652
ESM TREASURY	2,432	2,503	2,555	2,686	2,622	2,387

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	2,475	2,799	2,731	2,685	2,674	2,628	2,430	2,047
USD SWAP	4,553	4,204	3,872	3,711	3,600	3,544	3,445	3,189

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	100,80	1,14	4	156	3M	99,90	0,91
GGB 3,45%	04/24	2Y	101,37	2,51	-2	278			
GGB 3,375%	02/25	3Y	100,40	3,19	-2	312			
GGB 2%	04/27	5Y	92,99	3,69	-1	314	6M	99,46	1,30
GGB 3,75%	01/28	7Y	99,08	3,94	-1	327			
GGB 1,75%	06/32	10Y	79,27	4,42	-3	311			
GGB 1,875%	02/35	15Y	75,50	4,50	-1	304	12M	97,98	2,14
GGB 4%	01/37	16Y	95,89	4,39	-1	327			
GGB 4,20%	01/42	21Y	98,37	4,32	1	308			
GGB 1,875%	01/52	30Y	58,93	4,39	-10	245			

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	189	85	128	139	18	156
10Y	258	108	146	157	38	203
15Y	258	112	132	149	53	191

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,91	1,30	2,14	3,19	3,69	3,94	4,42	4,50	4,32	4,39

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	821	-0,59	893	-8,05%		
DOW JONES	30.184	-1,70	36.338	-16,94%	BUND	141,46
S&P 500	3.790	-1,71	4.766	-20,48%	BOBL	120,22
NASDAQ	11.220	-1,79	15.645	-28,28%	SCHATZ	106,995
DAX	12.655	-0,88	15.885	-20,33%		
FTSE	7.214	-0,32	7.385	-2,31%	US LONG BOND	130,38
NIKKEI	27.154	-0,58	28.792	-5,69%	US 10Y	113,80
BRENT	90,97	1,27	77,78	16,96%	US 5Y	108,48
GOLD \$	1.675	0,08	1.829	-8,41%	US 2Y	102,94

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

