

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	0,975	-0,83	USDJPY	142,77	0,27	EURUSD	1,135
EURGBP	0,8815	0,85	USDGBP	0,9038	1,78	EURGBP	0,8412
EURJPY	139,25	-0,55	USDCHF	0,98015	0,20	EURJPY	130,5
EURCHF	0,956	-0,51				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	0,680	-0,336	1,120	1,763	-0,194
USA	(3,00 / 3,25)	USD	3,059	0,153	3,604	4,124	4,682
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,020	0,053	
BANK OF ENGLAND	2,25	GBP	2,357	0,229	2,882	3,656	
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	4,205	3,997	3,757			3,655
GREEK TREASURY		3,963	4,619	4,737	4,506	
GERMAN TREASURY	1,912	2,012	2,015	2,089	1,935	1,870
JAPANESE TREAS	-0,065	0,036	0,237	0,665	0,954	1,303
U.K TREASURY	3,939	4,102	3,756	4,002	4,024	3,964
ESM TREASURY	2,571	2,670	2,727	2,832	2,729	2,449

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	2,549	2,955	2,907	2,860	2,842	2,766	2,540	2,119
USD SWAP	4,642	4,376	4,074	3,921	3,803	3,717	3,601	3,314

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	100,80	1,14	-1	156	3M	99,91	0,82
GGB 3,45%	04/24	2Y	101,26	2,58	4	285			
GGB 3,375%	02/25	3Y	100,12	3,32	9	325			
GGB 2%	04/27	5Y	92,23	3,89	13	334	6M	99,47	1,27
GGB 3,75%	01/28	7Y	98,23	4,12	12	345			
GGB 1,75%	06/32	10Y	78,07	4,60	12	329			
GGB 1,875%	02/35	15Y	74,05	4,69	11	323	12M	97,97	2,15
GGB 4%	01/37	16Y	94,14	4,56	8	344			
GGB 4,20%	01/42	21Y	96,73	4,45	9	321			
GGB 1,875%	01/52	30Y	57,14	4,55	10	261			

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	195	91	133	145	17	162
10Y	260	110	147	158	33	204
15Y	265	119	136	152	54	195

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,82	1,27	2,15	3,32	3,89	4,12	4,60	4,69	4,45	4,55

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	798	-2,41	893	-10,68%		
DOW JONES	30.077	-0,35	36.338	-17,23%	BUND	139,32
S&P 500	3.758	-0,84	4.766	-21,15%	BOBL	119,14
NASDAQ	11.067	-1,37	15.645	-29,26%	SCHATZ	106,73
DAX	12.212	-2,55	15.885	-23,12%		
FTSE	7.008	-2,11	7.385	-5,10%	US LONG BOND	127,69
NIKKEI	27.154	-0,58	28.792	-5,69%	US 10Y	112,28
BRENT	87,76	-2,98	77,78	12,83%	US 5Y	107,49
GOLD \$	1.648	-1,37	1.829	-9,88%	US 2Y	102,64

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

