

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	0,978	-0,35	USDJPY	147,845	-0,04	EURUSD	1,135	-13,77%	
EURGBP	0,8719	1,16	USDGBP	0,89115	1,52	EURGBP	0,8412	3,65%	
EURJPY	144,65	-0,41	USDCHF	1,01055	0,73	EURJPY	130,5	10,84%	
EURCHF	0,989	0,39				EURCHF	1,0379	-4,74%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE 2,00	EUR	1,385	-0,336	1,726	2,198	-0,194	2,673		
USA (3,75 / 4,00)	USD	3,842	0,153	4,460	4,919		5,445		
JAPAN - 0,10	JPY	-0,060	-0,053	-0,032	0,038				
BANK OF ENGLAND 3,00	GBP	2,887	0,229	3,358	4,031				
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		4,680	4,354	4,132			4,150		
GREEK TREASURY			3,911	4,658	4,864	4,700			
GERMAN TREASURY		2,063	2,106	2,234	2,372	2,330	2,160		
JAPANESE TREAS		-0,039	0,077	0,254	0,778	1,119	1,535		
U.K TREASURY		3,030	3,376	3,466	3,860	3,859	3,678		
ESM TREASURY		2,599	2,767	2,995	3,254	3,228	2,980		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,749	3,006	3,021	3,044	3,104	3,126	2,937	2,526
USD SWAP		5,225	4,789	4,450	4,299	4,195	4,128	4,016	3,707

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	100,60	0,86	12	128		3M	99,65	1,45	
GGB 3,45%	04/24	2Y	101,07	2,66	3	293					
GGB 3,375%	02/25	3Y	100,38	3,20	3	313					
GGB 2%	04/27	5Y	92,55	3,85	4	330		6M	99,10	1,91	
GGB 3,75%	01/28	7Y	98,36	4,10	4	343					
GGB 1,75%	06/32	10Y	78,01	4,64	7	333					
GGB 1,875%	02/35	15Y	73,25	4,82	6	336		12M	98,20	2,17	
GGB 4%	01/37	16Y	91,83	4,80	5	368					
GGB 4,20%	01/42	21Y	94,42	4,64	9	340					
GGB 1,875%	01/52	30Y	56,85	4,58	3	264					

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		181	77	124	132	16	147		
10Y		242	92	137	145	29	190		
15Y		249	103	126	146	51	179		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	1,45	1,91	2,17	3,20	3,85	4,10	4,64	4,82	4,64

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	860	-1,60	893	-3,73%					
DOW JONES	32.045	-0,32	36.338	-11,81%		BUND	137,48		
S&P 500	3.741	-0,50	4.766	-21,51%		BOBL	119,15		
NASDAQ	10.468	-0,54	15.645	-33,09%		SCHATZ	106,755		
DAX	13.123	-1,01	15.885	-17,39%					
FTSE	7.154	0,13	7.385	-3,13%		US LONG BOND	120,25		
NIKKEI	27.663	-0,06	28.792	-3,92%		US 10Y	109,97		
BRENT	95,25	-0,95	77,78	22,46%		US 5Y	106,06		
GOLD \$	1.630	-0,34	1.829	-10,90%		US 2Y	101,80		

