

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	1,037	0,25	USDJPY	138,33	-0,44	EURUSD	1,135	-8,65%	
EURGBP	0,8641	-0,06	USDGBP	0,8336	-0,31	EURGBP	0,8412	2,72%	
EURJPY	143,40	-0,17	USDCHF	0,94765	-0,16	EURJPY	130,5	9,88%	
EURCHF	0,982	0,11				EURCHF	1,0379	-5,36%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE 2,00	EUR	1,476	-0,336	1,922	2,374	-0,194	2,860		
USA (3,75 / 4,00)	USD	4,055	0,153	4,734	5,219		5,598		
JAPAN - 0,10	JPY	-0,060	-0,053	-0,049	0,031				
BANK OF ENGLAND 3,00	GBP	3,190	0,229	3,636	4,184				
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		4,430	3,866	3,674			3,719		
GREEK TREASURY			3,304	4,232	4,433	4,050			
GERMAN TREASURY		2,107	1,936	1,938	2,033	1,982	1,865		
JAPANESE TREAS		-0,024	0,115	0,257	0,833	1,139	1,529		
U.K TREASURY		3,287	3,268	3,126	3,475	3,450	3,362		
ESM TREASURY		2,533	2,503	2,616	2,839	2,836	2,653		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,843	2,831	2,726	2,683	2,695	2,624	2,446	2,075
USD SWAP		5,148	4,329	3,921	3,750	3,647	3,616	3,542	3,280

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 3,45%	04/24	2Y	101,04	2,64	0	291		3M	99,65	2,00	
GGB 3,375%	02/25	3Y	100,99	2,90	-2	283					
GGB 2%	04/27	5Y	94,97	3,25	-3	270		6M	99,31	2,10	
GGB 3,75%	01/28	7Y	102,03	3,31	-3	264					
GGB 1,75%	06/32	10Y	81,05	4,20	1	289					
GGB 1,875%	02/35	15Y	76,78	4,37	-3	291		12M	98,31	2,20	
GGB 4%	01/37	16Y	96,85	4,30	-7	318					
GGB 4,20%	01/42	21Y	102,75	3,99	-7	275					
GGB 1,875%	01/52	30Y	61,56	4,18	0	224					
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		137	33	82	98	-5	107				
10Y		229	79	131	137	40	182				
15Y		240	94	121	138	63	175				

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	2,00	2,10	2,20	2,90	3,25	3,31	4,20	4,37	3,99

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	907	-1,15	893	1,54%					
DOW JONES	33.849	-1,45	36.338	-6,85%	BUND	141,06			
S&P 500	3.964	-1,54	4.766	-16,83%	BOBL	120,18			
NASDAQ	11.050	-1,58	15.645	-29,37%	SCHATZ	106,885			
DAX	14.383	-1,09	15.885	-9,45%					
FTSE	7.474	-0,17	7.385	1,21%	US LONG BOND	127,81			
NIKKEI	28.028	-0,48	28.792	-2,65%	US 10Y	113,16			
BRENT	85,04	2,22	77,78	9,33%	US 5Y	107,97			
GOLD \$	1.753	0,65	1.829	-4,17%	US 2Y	102,27			

