

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	1,066	0,29	USDJPY	134,785	-0,59	EURUSD	1,135	-6,02%	
EURGBP	0,86	0,01	USDGBP	0,80655	-0,27	EURGBP	0,8412	2,24%	
EURJPY	143,74	-0,27	USDCHF	0,92675	-0,18	EURJPY	130,5	10,14%	
EURCHF	0,988	0,10				EURCHF	1,0379	-4,78%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	2,00	EUR	1,686	-0,336	2,046	2,479	-0,194	2,873	
USA	(3,75 / 4,00)	USD	4,292	0,153	4,753	5,161		5,526	
JAPAN	- 0,10	JPY	-0,060	-0,053	-0,050	0,037			
BANK OF ENGLAND	3,00	GBP	3,475	0,229	3,796	4,301			
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		4,176	3,609	3,490			3,537		
GREEK TREASURY			3,056	4,034	4,323	3,942			
GERMAN TREASURY		2,153	1,963	1,963	2,031	1,943	1,810		
JAPANESE TREAS		-0,014	0,128	0,252	0,773	1,064	1,402		
U.K TREASURY		3,486	3,317	3,305	3,693	3,758	3,739		
ESM TREASURY		2,478	2,471	2,568	2,772	2,758	2,566		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,842	2,782	2,676	2,631	2,633	2,584	2,385	1,987
USD SWAP		4,997	4,048	3,668	3,531	3,471	3,475	3,416	3,168

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	100,76	2,83	4	310		3M	99,73	1,99	
GGB 3,375%	02/25	3Y	100,96	2,91	3	284					
GGB 2%	04/27	5Y	95,95	3,01	2	246		6M	98,91	2,37	
GGB 3,75%	01/28	7Y	102,75	3,16	2	249					
GGB 1,75%	06/32	10Y	82,42	4,01	4	270					
GGB 1,875%	02/35	15Y	77,60	4,28	3	282		12M	97,35	2,74	
GGB 4%	01/37	16Y	97,52	4,24	7	312					
GGB 4,20%	01/42	21Y	104,14	3,89	2	265					
GGB 1,875%	01/52	30Y	64,33	3,96	-1	202					

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		109	5	55	74	-25	81		
10Y		207	57	105	115	17	159		
15Y		229	83	104	118	42	165		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	1,99	2,37	2,74	2,91	3,01	3,16	4,01	4,28	3,89	3,96

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	922	0,17	893	3,22%					
DOW JONES	34.109	0,30	36.338	-6,14%		BUND	140,08		
S&P 500	4.020	0,73	4.766	-15,66%		BOBL	118,9		
NASDAQ	11.257	1,01	15.645	-28,05%		SCHATZ	106,53		
DAX	14.398	-0,69	15.885	-9,36%					
FTSE	7.478	-0,33	7.385	1,27%		US LONG BOND	131,06		
NIKKEI	28.156	0,72	28.792	-2,21%		US 10Y	114,92		
BRENT	81,21	0,66	77,78	4,41%		US 5Y	109,53		
GOLD \$	1.808	-0,13	1.829	-1,12%		US 2Y	103,11		

