

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	1,062	-0,04	USDJPY	136,975	-0,59	EURUSD	1,135	-6,38%	
EURGBP	0,8717	-0,10	USDGBP	0,82055	-0,09	EURGBP	0,8412	3,62%	
EURJPY	145,52	-0,61	USDCHF	0,92945	0,11	EURJPY	130,5	11,51%	
EURCHF	0,987	0,03				EURCHF	1,0379	-4,87%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE 2,50	EUR		1,691	-0,336	2,062	2,493	-0,194	2,867	
USA (4,25 / 4,50)	USD		4,326	0,153	4,736	5,125		5,407	
JAPAN - 0,10	JPY		-0,060	-0,053	-0,048	0,037			
BANK OF ENGLAND 3,50	GBP		3,488	0,229	3,794	4,296			
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			4,248	3,645	3,490			3,535	
GREEK TREASURY				3,478	4,429	4,649	4,134		
GERMAN TREASURY			2,466	2,278	2,193	2,232	2,125	1,985	
JAPANESE TREAS			-0,015	0,129	0,254	0,826	1,148	1,481	
U.K TREASURY			3,533	3,357	3,367	3,692	3,754	3,723	
ESM TREASURY			2,776	2,738	2,787	2,950	2,915	2,701	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			3,077	3,059	2,942	2,877	2,844	2,760	2,536
USD SWAP			5,062	4,112	3,709	3,561	3,487	3,476	3,412

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	100,37	3,15	10	342		3M	99,74	2,05	
GGB 3,375%	02/25	3Y	100,15	3,30	15	323					
GGB 2%	04/27	5Y	94,31	3,43	21	288		6M	98,92	2,40	
GGB 3,75%	01/28	7Y	100,68	3,60	22	293					
GGB 1,75%	06/32	10Y	79,77	4,40	25	309					
GGB 1,875%	02/35	15Y	75,08	4,60	15	314		12M	97,32	2,80	
GGB 4%	01/37	16Y	95,54	4,43	16	331					
GGB 4,20%	01/42	21Y	101,52	4,08	13	284					
GGB 1,875%	01/52	30Y	60,58	4,27	16	233					
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			120	16	58	78	-38	92			
10Y			224	74	112	120	6	170			
15Y			242	96	109	118	28	170			

GREECE SOVEREIGN YIELD CURVE											
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	
YIELD	2,05	2,40	2,80	3,30	3,43	3,60	4,40	4,60	4,08	4,27	

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	905	-1,36	893	1,26%					
DOW JONES	33.202	-2,25	36.338	-8,63%		BUND	137,14		
S&P 500	3.896	-2,49	4.766	-18,26%		BOBL	117,16		
NASDAQ	10.811	-3,23	15.645	-30,90%		SCHATZ	105,85		
DAX	13.832	-1,10	15.885	-12,93%					
FTSE	7.336	-1,21	7.385	-0,65%		US LONG BOND	131,25		
NIKKEI	27.527	-1,87	28.792	-4,39%		US 10Y	114,67		
BRENT	79,12	-2,57	77,78	1,72%		US 5Y	109,33		
GOLD \$	1.783	0,32	1.829	-2,54%		US 2Y	102,94		

