

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	1,018	0,04	USDJPY	138,415	0,14	EURUSD	1,135	-10,25%	
EURGBP	0,8552	0,61	USDGBP	0,83975	0,54	EURGBP	0,8412	1,66%	
EURJPY	140,97	0,11	USDCHF	0,97045	-0,15	EURJPY	130,5	8,02%	
EURCHF	0,988	-0,06				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	0,50	EUR	-0,259	-0,336	0,125	0,635	-0,194	1,164	
USA	(1,50 / 1,75)	USD	2,162	0,153	2,732	3,299		3,870	
JAPAN	- 0,10	JPY	-0,054	-0,053	-0,018	0,048			
BANK OF ENGLAND	0,50	GBP	1,459	0,229	1,904	2,521			
SWITZERLAND	-025	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		3,177	3,105	2,993			3,140		
GREEK TREASURY			2,922	3,631	3,983	3,859			
GERMAN TREASURY		0,679	1,077	1,287	1,474	1,432	1,449		
JAPANESE TREAS		-0,074	0,021	0,236	0,609	0,905	1,261		
U.K TREASURY		2,092	1,945	2,149	2,636	2,678	2,633		
ESM TREASURY		1,194	1,530	1,939	2,248	2,304	2,169		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		1,153	1,573	1,767	1,893	2,051	2,185	2,094	1,812
USD SWAP		3,538	3,250	3,097	3,061	3,067	3,125	3,095	2,891

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	101,34	0,88	12	130		3M	99,95	0,27	
GGB 3,45%	04/24	2Y	102,59	1,87	19	214					
GGB 3,375%	02/25	3Y	102,21	2,47	19	240					
GGB 2%	04/27	5Y	96,27	2,85	17	230		6M	99,82	0,42	
GGB 3,75%	01/28	7Y	103,55	3,04	10	237					
GGB 1,75%	06/32	10Y	84,75	3,61	16	230					
GGB 1,875%	02/35	15Y	79,83	3,94	9	248		12M	99,28	0,81	
GGB 4%	01/37	16Y	104,47	3,60	13	248					
GGB 4,20%	01/42	21Y	105,63	3,79	10	255					
GGB 1,875%	01/52	30Y	59,61	4,32	11	238					

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		185	81	112	118	-2	147		
10Y		234	84	110	117	-1	176		
15Y		251	105	114	139	30	179		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,27	0,42	0,81	2,47	2,85	3,04	3,61	3,94	3,79	4,32

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	827	1,39	893	-7,46%					
DOW JONES	31.875	0,15	36.338	-12,28%	BUND	150,6			
S&P 500	3.960	0,59	4.766	-16,91%	BOBL	124,46			
NASDAQ	11.898	1,58	15.645	-23,95%	SCHATZ	109,15			
DAX	13.172	-0,83	15.885	-17,08%					
FTSE	7.224	-0,56	7.385	-2,18%	US LONG BOND	138,91			
NIKKEI	27.803	0,44	28.792	-3,43%	US 10Y	118,09			
BRENT	103,18	-3,50	77,78	32,66%	US 5Y	111,74			
GOLD \$	1.698	0,11	1.829	-7,14%	US 2Y	104,63			

