

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	1,056	-0,01	USDJPY	136,28	-0,29	EURUSD	1,135	-6,98%	
EURGBP	0,8621	-0,11	USDGBP	0,81675	-0,09	EURGBP	0,8412	2,48%	
EURJPY	143,85	-0,29	USDCHF	0,93445	-0,27	EURJPY	130,5	10,23%	
EURCHF	0,986	-0,20				EURCHF	1,0379	-4,96%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	2,00	EUR	1,552	-0,336	1,977	2,442	-0,194	2,864	
USA	(3,75 / 4,00)	USD	4,236	0,153	4,723	5,172		5,525	
JAPAN	- 0,10	JPY	-0,060	-0,053	-0,051	0,037			
BANK OF ENGLAND	3,00	GBP	3,382	0,229	3,732	4,261			
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		4,284	3,696	3,489			3,450		
GREEK TREASURY			3,005	3,961	4,320	3,914			
GERMAN TREASURY		2,092	1,863	1,857	1,909	1,820	1,673		
JAPANESE TREAS		-0,012	0,123	0,256	0,783	1,071	1,411		
U.K TREASURY		3,380	3,224	3,118	3,512	3,568	3,542		
ESM TREASURY		2,441	2,396	2,493	2,707	2,682	2,451		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,809	2,725	2,603	2,552	2,561	2,522	2,312	1,878
USD SWAP		5,088	4,143	3,736	3,566	3,467	3,437	3,365	3,099

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	100,89	2,74	6	301		3M	99,72	1,95	
GGB 3,375%	02/25	3Y	101,07	2,86	6	279					
GGB 2%	04/27	5Y	96,13	2,96	8	241		6M	98,88	2,40	
GGB 3,75%	01/28	7Y	103,04	3,10	9	243					
GGB 1,75%	06/32	10Y	82,96	3,93	10	262					
GGB 1,875%	02/35	15Y	77,65	4,27	16	281		12M	97,40	2,67	
GGB 4%	01/37	16Y	98,47	4,14	7	302					
GGB 4,20%	01/42	21Y	104,57	3,86	6	262					
GGB 1,875%	01/52	30Y	64,60	3,94	6	200					

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		114	10	58	77	-21	86		
10Y		210	60	108	118	20	164		
15Y		241	95	113	129	54	175		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	1,95	2,40	2,67	2,86	2,96	3,10	3,93	4,27	3,86	3,94

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	914	-0,10	893	2,37%					
DOW JONES	33.781	0,55	36.338	-7,04%		BUND	142,74		
S&P 500	3.964	0,75	4.766	-16,84%		BOBL	121,06		
NASDAQ	11.082	1,13	15.645	-29,17%		SCHATZ	107,01		
DAX	14.292	0,20	15.885	-10,03%					
FTSE	7.469	-0,04	7.385	1,15%		US LONG BOND	131,03		
NIKKEI	27.901	1,18	28.792	-3,09%		US 10Y	114,30		
BRENT	76,47	0,42	77,78	-1,68%		US 5Y	108,78		
GOLD \$	1.790	0,06	1.829	-2,12%		US 2Y	102,59		

