

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	1,095	-0,28	USDJPY	116,915	0,67	EURUSD	1,135 -3,46%
EURGBP	0,8371	-0,30	USDGBP	0,76405	-0,04	EURGBP	0,8412 -0,49%
EURJPY	128,09	0,34	USDCHF	0,93285	0,27	EURJPY	130,5 -1,85%
EURCHF	1,022	-0,03				EURCHF	1,0379 -1,54%

MONEY MARKET RATES/EURIBOR -LIBOR								
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,549	-0,336	-0,505	-0,427	-0,194	-0,293
USA (0,00 / 0,25)		USD	0,352	0,153	0,745	1,045		1,487
JAPAN - 0,10		JPY	-0,064	-0,053	-0,011	0,040		
BANK OF ENGLAND 0,50		GBP	0,711	0,229	0,997	1,496		
SWITZERLAND -0,75		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			1,740	1,950	2,004			2,364
GREEK TREASURY				1,369	2,588	2,704	2,461	
GERMAN TREASURY			-0,387	0,018	0,279	0,415	0,322	0,439
JAPANESE TREAS			-0,034	0,019	0,185	0,442	0,667	0,878
U.K TREASURY			1,341	1,297	1,519	1,712	1,743	1,694
ESM TREASURY			0,173	0,480	0,797	1,072	1,098	0,971

INTEREST RATES SWAPS										
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP			-0,198	0,503	0,709	0,823	0,982	1,127	1,071	0,816
USD SWAP			1,499	2,030	2,034	2,050	2,090	2,165	2,183	2,087

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	103,10	-0,03	0	39		3M	100,03	-0,48	
GGB 3,45%	04/24	2Y	106,25	0,38	-3	65					
GGB 3,375%	02/25	3Y	106,90	0,97	-1	90					
GGB 0%	02/26	5Y	94,93	1,34	-2	78		6M	100,12	-0,26	
GGB 3,75%	01/28	7Y	112,47	1,52	0	85					
GGB 1,75%	06/32	10Y	92,69	2,57	3	126					
GGB 1,875%	02/35	15Y	91,37	2,68	2	122		12M	100,26	-0,26	
GGB 4%	01/37	16Y	121,34	2,29	0	117					
GGB 4,20%	01/42	21Y	127,77	2,42	1	118					
GGB 1,875%	01/52	30Y	79,14	2,93	4	99					

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		135	31	81	108	44	113
10Y		231	81	132	146	71	184
15Y		229	83	113	129	63	177

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,48	-0,26	-0,26	0,97	1,34	1,52	2,57	2,68	2,42	2,93

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	828	3,05	893	-7,32%			
DOW JONES	33.364	0,57	36.338	-8,18%	BUND	162,7	
S&P 500	4.255	-0,11	4.766	-10,72%	BOBL	131,11	
NASDAQ	13.087	-0,32	15.645	-16,35%	SCHATZ	111,42	
DAX	13.688	1,83	15.885	-13,83%			
FTSE	7.153	0,76	7.385	-3,13%	US LONG BOND	155,06	
NIKKEI	25.163	-2,05	28.792	-12,60%	US 10Y	126,02	
BRENT	111,36	1,86	77,78	43,17%	US 5Y	117,13	
GOLD \$	1.977	-0,98	1.829	8,12%	US 2Y	107,01	

