

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	1,093	0,18	USDJPY	117,715	0,34	EURUSD	1,135 -3,66%
EURGBP	0,8383	0,17	USDGBP	0,7668	-0,03	EURGBP	0,8412 -0,34%
EURJPY	128,69	0,53	USDCHF	0,93595	0,13	EURJPY	130,5 -1,39%
EURCHF	1,023	0,36				EURCHF	1,0379 -1,42%

MONEY MARKET RATES/EURIBOR -LIBOR								
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,548	-0,336	-0,502	-0,414	-0,194	-0,268
USA	(0,00 / 0,25)	USD	0,397	0,153	0,826	1,131		1,596
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,010	0,041		
BANK OF ENGLAND	0,50	GBP	0,720	0,229	1,001	1,486		
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		1,783	1,996	2,037			2,390
GREEK TREASURY			1,373	2,590	2,708	2,450	
GERMAN TREASURY		-0,356	0,042	0,297	0,434	0,343	0,462
JAPANESE TREAS		-0,029	0,024	0,198	0,450	0,675	0,875
U.K TREASURY		1,318	1,273	1,491	1,684	1,715	1,666
ESM TREASURY		0,188	0,504	0,812	1,085	1,116	0,991

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,189	0,513	0,735	0,841	0,994	1,142	1,089	0,836
USD SWAP		1,553	2,094	2,092	2,100	2,133	2,206	2,223	2,127

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	103,11	-0,04	-2	38		3M	100,04	-0,56	
GGB 3,45%	04/24	2Y	106,24	0,38	0	65					
GGB 3,375%	02/25	3Y	106,90	0,97	1	90					
GGB 0%	02/26	5Y	94,93	1,34	-1	78		6M	100,13	-0,28	
GGB 3,75%	01/28	7Y	112,46	1,52	2	85					
GGB 1,75%	06/32	10Y	92,69	2,57	0	126					
GGB 1,875%	02/35	15Y	91,36	2,68	1	122		12M	100,26	-0,26	
GGB 4%	01/37	16Y	121,43	2,28	0	116					
GGB 4,20%	01/42	21Y	127,96	2,41	0	117					
GGB 1,875%	01/52	30Y	79,16	2,93	1	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		133	29	79	106	42	111
10Y		229	79	131	145	71	183
15Y		227	81	112	132	63	176

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,56	-0,28	-0,26	0,97	1,34	1,52	2,57	2,68	2,41	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	32.944	-0,69	36.338	-9,34%	BUND	162,47	
S&P 500	4.204	-1,30	4.766	-11,79%	BOBL	130,99	
NASDAQ	12.844	-2,18	15.645	-17,90%	SCHATZ	111,37	
DAX	13.628	1,38	15.885	-14,21%			
FTSE	7.156	0,80	7.385	-3,10%	US LONG BOND	154,56	
NIKKEI	25.308	0,58	28.792	-12,10%	US 10Y	125,69	
BRENT	109,34	-2,96	77,78	40,58%	US 5Y	116,88	
GOLD \$	1.973	-0,78	1.829	7,88%	US 2Y	106,90	

