

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	1,050	-0,54	USDJPY	130,765	1,83	EURUSD	1,135 -7,46%
EURGBP	0,8435	0,21	USDGBP	0,8033	0,78	EURGBP	0,8412 0,27%
EURJPY	137,33	1,25	USDCHF	0,97465	0,58	EURJPY	130,5 5,23%
EURCHF	1,023	0,01				EURCHF	1,0379 -1,40%

MONEY MARKET RATES/EURIBOR -LIBOR								
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,520	-0,336	-0,445	-0,251	-0,194	0,109
USA	(0,25 / 0,50)	USD	0,749	0,153	1,238	1,828		2,546
JAPAN	- 0,10	JPY	-0,053	-0,053	-0,018	0,033		
BANK OF ENGLAND	0,50	GBP	0,928	0,229	1,207	1,653		
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		2,634	2,872	2,871			2,944
GREEK TREASURY			2,374	3,151	3,248	2,500	
GERMAN TREASURY		0,190	0,631	0,901	1,093	0,991	1,055
JAPANESE TREAS		-0,054	0,015	0,230	0,498	0,758	0,972
U.K TREASURY		1,533	1,620	1,871	2,075	2,086	2,009
ESM TREASURY		0,746	1,118	1,479	1,761	1,794	1,655

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		0,200	1,134	1,370	1,503	1,675	1,808	1,739	1,459
USD SWAP		2,460	3,017	2,971	2,953	2,954	2,960	2,920	2,739

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	102,58	0,05	0	47		3M	100,04	-0,21	
GGB 3,45%	04/24	2Y	104,79	0,92	3	119					
GGB 3,375%	02/25	3Y	104,86	1,58	3	151					
GGB 2%	04/27	5Y	98,54	2,31	2	176		6M	100,05	-0,10	
GGB 3,75%	01/28	7Y	108,70	2,12	13	145					
GGB 1,75%	06/32	10Y	88,18	3,13	11	182					
GGB 1,875%	02/35	15Y	86,23	3,21	17	175		12M	100,06	-0,06	
GGB 4%	01/37	16Y	119,58	2,41	18	129					
GGB 4,20%	01/42	21Y	127,44	2,43	16	119					
GGB 1,875%	01/52	30Y	68,13	3,65	19	171					

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		174	70	118	116	54	152
10Y		225	75	127	122	49	176
15Y		216	70	104	115	42	164

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,21	-0,10	-0,06	1,58	2,31	2,12	3,13	3,21	2,43	3,65

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	926	0,84	893	3,69%			
DOW JONES	33.302	0,19	36.338	-8,36%	BUND	154,09	
S&P 500	4.184	0,21	4.766	-12,21%	BOBL	127,45	
NASDAQ	12.489	-0,01	15.645	-20,17%	SCHATZ	110,305	
DAX	14.002	1,51	15.885	-11,85%			
FTSE	7.494	0,92	7.385	1,48%	US LONG BOND	140,66	
NIKKEI	26.848	1,75	28.792	-6,75%	US 10Y	119,34	
BRENT	105,30	-0,02	77,78	35,38%	US 5Y	112,88	
GOLD \$	1.885	-0,05	1.829	3,07%	US 2Y	105,53	

