

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	0,48	USDJPY	129,865	-0,27	EURUSD	1,135	-6,96%	
EURGBP	0,8419	0,08	USDGBP	0,79745	-0,39	EURGBP	0,8412	0,08%	
EURJPY	137,13	0,20	USDCHF	0,97535	-0,24	EURJPY	130,5	5,08%	
EURCHF	1,030	0,24				EURCHF	1,0379	-0,79%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,527	-0,336	-0,416	-0,204	-0,194	0,213	
USA	(0,25 / 0,50)	USD	0,803	0,153	1,335	1,911		2,629	
JAPAN	- 0,10	JPY	-0,053	-0,053	-0,018	0,030			
BANK OF ENGLAND	0,50	GBP	0,963	0,229	1,231	1,692			
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			2,701	2,948	2,915			2,970	
GREEK TREASURY				2,508	3,366	3,437	2,718		
GERMAN TREASURY			0,228	0,653	0,915	1,092	0,999	1,054	
JAPANESE TREAS			-0,048	0,016	0,231	0,516	0,759	0,990	
U.K TREASURY			1,615	1,698	1,928	2,118	2,127	2,050	
ESM TREASURY			0,813	1,179	1,515	1,783	1,807	1,641	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,269	1,217	1,435	1,555	1,716	1,832	1,748
USD SWAP			2,536	3,088	3,040	3,010	2,992	2,983	2,931

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	102,51	0,11	-4	53		3M	100,04	-0,22	
GGB 3,45%	04/24	2Y	104,07	1,28	5	155					
GGB 3,375%	02/25	3Y	103,85	1,94	6	187					
GGB 2%	04/27	5Y	97,95	2,44	-4	189		6M	100,04	-0,08	
GGB 3,75%	01/28	7Y	107,47	2,34	-2	167					
GGB 1,75%	06/32	10Y	86,49	3,35	-2	204					
GGB 1,875%	02/35	15Y	84,47	3,39	-4	193		12M	100,04	-0,05	
GGB 4%	01/37	16Y	116,77	2,61	-2	149					
GGB 4,20%	01/42	21Y	123,71	2,64	-2	140					
GGB 1,875%	01/52	30Y	66,27	3,78	-5	184					
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			186	82	121	119	50	162			
10Y			245	95	139	135	55	193			
15Y			235	89	115	128	48	178			

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,22	-0,08	-0,05	1,94	2,44	2,34	3,35	3,39	2,64

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	899	-2,54	893	0,63%					
DOW JONES	33.076	0,04	36.338	-8,98%	BUND	153,88			
S&P 500	4.155	-0,01	4.766	-12,82%	BOBL	127,31			
NASDAQ	12.590	0,43	15.645	-19,53%	SCHATZ	110,225			
DAX	13.935	-0,03	15.885	-12,27%					
FTSE	7.521	-0,32	7.385	1,84%	US LONG BOND	140,56			
NIKKEI	26.819	-0,11	28.792	-6,85%	US 10Y	118,83			
BRENT	106,62	-0,89	77,78	37,08%	US 5Y	112,50			
GOLD \$	1.870	0,36	1.829	2,23%	US 2Y	105,41			

