

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	1,068	0,29	USDJPY	129,925	-0,18	EURUSD	1,135	-5,87%	
EURGBP	0,8524	-0,10	USDGBP	0,79805	-0,35	EURGBP	0,8412	1,33%	
EURJPY	138,77	0,08	USDCHF	0,95905	-0,42	EURJPY	130,5	6,33%	
EURCHF	1,024	-0,17				EURCHF	1,0379	-1,30%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,546	-0,336	-0,338	-0,045	-0,194	0,390	
USA	(0,75 / 1,00)	USD	1,120	0,153	1,611	2,106		2,740	
JAPAN	- 0,10	JPY	-0,056	-0,053	-0,018	0,032			
BANK OF ENGLAND	0,50	GBP	1,123	0,229	1,425	1,871			
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		2,660	2,932	2,911			3,049		
GREEK TREASURY			2,514	3,663	3,828	3,582			
GERMAN TREASURY		0,582	0,915	1,197	1,445	1,421	1,473		
JAPANESE TREAS		-0,070	0,000	0,241	0,525	0,771	1,044		
U.K TREASURY		1,685	1,767	2,155	2,430	2,457	2,416		
ESM TREASURY		0,943	1,329	1,713	2,034	2,100	2,058		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		0,532	1,392	1,605	1,736	1,916	2,075	2,024	1,817
USD SWAP		2,686	3,012	2,971	2,964	2,984	3,040	3,021	2,840

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	102,28	0,01	-1	43		3M	100,00	-0,03	
GGB 3,45%	04/24	2Y	103,63	1,42	2	169					
GGB 3,375%	02/25	3Y	103,24	2,12	1	205					
GGB 2%	04/27	5Y	98,00	2,44	2	189		6M	100,06	-0,12	
GGB 3,75%	01/28	7Y	107,11	2,39	1	172					
GGB 1,75%	06/32	10Y	84,33	3,64	-1	233					
GGB 1,875%	02/35	15Y	80,98	3,79	5	233		12M	99,84	0,16	
GGB 4%	01/37	16Y	107,35	3,36	3	224					
GGB 4,20%	01/42	21Y	109,50	3,52	1	228					
GGB 1,875%	01/52	30Y	62,55	4,07	2	213					

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		160	56	87	91	13	136		
10Y		247	97	134	130	44	195		
15Y		238	92	114	129	48	184		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,03	-0,12	0,16	2,12	2,44	2,39	3,64	3,79	3,52

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	900	1,04	893	0,74%					
DOW JONES	32.813	-0,54	36.338	-9,70%		BUND	150,86		
S&P 500	4.101	-0,75	4.766	-13,95%		BOBL	126,15		
NASDAQ	11.994	-0,72	15.645	-23,33%		SCHATZ	110,02		
DAX	14.340	-0,33	15.885	-9,72%					
FTSE	7.533	-0,98	7.385	2,01%		US LONG BOND	139,84		
NIKKEI	27.414	-0,16	28.792	-4,79%		US 10Y	119,11		
BRENT	114,38	-1,64	77,78	47,06%		US 5Y	112,77		
GOLD \$	1.852	0,27	1.829	1,24%		US 2Y	105,80		

