

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	1,053	-0,79	USDJPY	133,86	-0,37	EURUSD	1,135	-7,17%	
EURGBP	0,8497	-0,02	USDGBP	0,80665	0,77	EURGBP	0,8412	1,01%	
EURJPY	141,00	-1,16	USDCHF	0,98535	0,51	EURJPY	130,5	8,05%	
EURCHF	1,038	-0,26				EURCHF	1,0379	0,00%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,533	-0,336	-0,282	0,063	-0,194	0,614	
USA	(0,75 / 1,00)	USD	1,200	0,153	1,688	2,266		2,912	
JAPAN	- 0,10	JPY	-0,056	-0,053	-0,035	0,015			
BANK OF ENGLAND	0,50	GBP	1,193	0,229	1,472	1,956			
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			2,916	3,123	3,040			3,128	
GREEK TREASURY				2,992	4,271	4,374	3,931		
GERMAN TREASURY			0,907	1,231	1,414	1,579	1,543	1,570	
JAPANESE TREAS			-0,077	0,001	0,253	0,544	0,795	1,092	
U.K TREASURY			1,900	2,003	2,327	2,519	2,529	2,466	
ESM TREASURY			1,302	1,652	1,949	2,214	2,256	2,192	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,829	1,732	1,905	1,987	2,116	2,217	2,131
USD SWAP			2,938	3,280	3,170	3,120	3,101	3,132	3,090

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	101,91	0,46	14	88		3M	100,00	0,03	
GGB 3,45%	04/24	2Y	102,96	1,76	14	203					
GGB 3,375%	02/25	3Y	102,20	2,51	12	244					
GGB 2%	04/27	5Y	95,90	2,92	16	237		6M	99,95	0,11	
GGB 3,75%	01/28	7Y	103,93	2,98	18	231					
GGB 1,75%	06/32	10Y	79,95	4,25	15	294					
GGB 1,875%	02/35	15Y	76,66	4,31	15	285		12M	98,98	1,03	
GGB 4%	01/37	16Y	103,48	3,69	15	257					
GGB 4,20%	01/42	21Y	104,44	3,87	15	263					
GGB 1,875%	01/52	30Y	55,79	4,65	15	271					

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		176	72	94	99	7	147		
10Y		286	136	161	160	64	228		
15Y		280	134	141	159	62	221		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,03	0,11	1,03	2,51	2,92	2,98	4,25	4,31	3,87	4,65

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	860	-3,03	893	-3,76%					
DOW JONES	32.273	-1,94	36.338	-11,19%		BUND	148,2		
S&P 500	4.018	-2,38	4.766	-15,70%		BOBL	123		
NASDAQ	11.754	-2,75	15.645	-24,87%		SCHATZ	108,57		
DAX	13.943	-1,80	15.885	-12,23%					
FTSE	7.354	-1,63	7.385	-0,41%		US LONG BOND	137,72		
NIKKEI	27.824	-1,49	28.792	-3,36%		US 10Y	117,95		
BRENT	123,40	0,27	77,78	58,65%		US 5Y	111,61		
GOLD \$	1.842	-0,33	1.829	0,71%		US 2Y	104,88		

