

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	1,040	-0,44	USDJPY	133,255	-0,43	EURUSD	1,135	-8,36%	
EURGBP	0,8552	-0,33	USDGBP	0,82245	0,15	EURGBP	0,8412	1,66%	
EURJPY	138,57	-0,88	USDCHF	0,9812	-1,30	EURJPY	130,5	6,18%	
EURCHF	1,020	-1,75				EURCHF	1,0379	-1,69%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,494	-0,336	-0,182	0,237	-0,194	1,067	
USA (1,50 / 1,75)		USD	1,509	0,153	2,003	2,668		3,581	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,020	0,035			
BANK OF ENGLAND 0,50		GBP	1,294	0,229	1,604	2,192			
SWITZERLAND -025		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			3,349	3,528	3,435			3,442	
GREEK TREASURY				3,339	4,354	4,609	4,273		
GERMAN TREASURY			1,222	1,625	1,814	1,979	1,917	1,923	
JAPANESE TREAS			-0,065	0,042	0,259	0,655	0,888	1,184	
U.K TREASURY			2,005	2,105	2,553	2,782	2,791	2,728	
ESM TREASURY			1,714	2,128	2,494	2,719	2,712	2,570	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,131	2,136	2,355	2,458	2,601	2,668	2,527
USD SWAP			3,482	3,668	3,565	3,516	3,494	3,489	3,413

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	101,57	0,92	5	134		3M	99,98	0,14	
GGB 3,45%	04/24	2Y	102,18	2,18	12	245					
GGB 3,375%	02/25	3Y	101,02	2,96	14	289					
GGB 2%	04/27	5Y	94,45	3,26	13	271		6M	99,89	0,25	
GGB 3,75%	01/28	7Y	101,74	3,40	15	273					
GGB 1,75%	06/32	10Y	79,41	4,33	11	302					
GGB 1,875%	02/35	15Y	74,67	4,56	14	310		12M	98,80	1,23	
GGB 4%	01/37	16Y	100,88	3,92	10	280					
GGB 4,20%	01/42	21Y	99,90	4,21	8	297					
GGB 1,875%	01/52	30Y	55,58	4,68	10	274					

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		171	67	92	99	17	141		
10Y		254	104	133	137	42	196		
15Y		263	117	130	150	60	204		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,14	0,25	1,23	2,96	3,26	3,40	4,33	4,56	4,21	4,68

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	823	-1,95	893	-7,93%					
DOW JONES	30.669	1,00	36.338	-15,60%	BUND	142,34			
S&P 500	3.790	1,46	4.766	-20,48%	BOBL	120,66			
NASDAQ	11.099	2,50	15.645	-29,06%	SCHATZ	107,92			
DAX	13.105	-2,82	15.885	-17,50%					
FTSE	7.095	-2,46	7.385	-3,92%	US LONG BOND	131,84			
NIKKEI	26.431	0,40	28.792	-8,20%	US 10Y	114,73			
BRENT	117,55	-0,81	77,78	51,13%	US 5Y	109,57			
GOLD \$	1.822	-0,65	1.829	-0,38%	US 2Y	103,96			

