

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	1,049	-0,56	USDJPY	134,605	1,83	EURUSD	1,135	-7,55%	
EURGBP	0,855	0,08	USDGBP	0,81515	0,69	EURGBP	0,8412	1,64%	
EURJPY	141,20	1,20	USDCHF	0,9644	-0,21	EURJPY	130,5	8,20%	
EURCHF	1,012	-0,79				EURCHF	1,0379	-2,53%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,498	-0,336	-0,172	0,249	-0,194	1,058	
USA (1,50 / 1,75)		USD	1,523	0,153	2,030	2,748		3,613	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,020	0,041			
BANK OF ENGLAND 0,50		GBP	1,280	0,229	1,589	2,169			
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			3,088	3,293	3,216			3,292	
GREEK TREASURY				3,039	4,014	4,274	4,002		
GERMAN TREASURY			1,126	1,469	1,666	1,867	1,821	1,827	
JAPANESE TREAS			-0,065	0,052	0,228	0,650	0,890	1,174	
U.K TREASURY			2,138	2,151	2,463	2,680	2,688	2,626	
ESM TREASURY			1,580	1,968	2,328	2,574	2,600	2,482	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,079	2,004	2,199	2,301	2,441	2,532	2,412
USD SWAP			3,372	3,469	3,335	3,288	3,273	3,295	3,231

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	101,59	0,88	-5	130		3M	99,99	0,09	
GGB 3,45%	04/24	2Y	102,44	2,04	-9	231					
GGB 3,375%	02/25	3Y	101,65	2,72	-22	265					
GGB 2%	04/27	5Y	95,74	2,96	-20	241		6M	99,87	0,28	
GGB 3,75%	01/28	7Y	103,11	3,13	-14	246					
GGB 1,75%	06/32	10Y	81,83	3,99	-26	268					
GGB 1,875%	02/35	15Y	77,46	4,21	-22	275		12M	98,80	1,23	
GGB 4%	01/37	16Y	103,99	3,64	-19	252					
GGB 4,20%	01/42	21Y	103,49	3,94	-20	270					
GGB 1,875%	01/52	30Y	58,75	4,39	-18	245					

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		157	53	88	95	19	130		
10Y		235	85	126	130	43	181		
15Y		241	95	120	141	59	186		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,09	0,28	1,23	2,72	2,96	3,13	3,99	4,21	3,94	4,39

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	831	1,97	893	-6,94%					
DOW JONES	29.927	-2,42	36.338	-17,64%	BUND	144,42			
S&P 500	3.667	-3,25	4.766	-23,06%	BOBL	121,58			
NASDAQ	10.646	-4,08	15.645	-31,95%	SCHATZ	108,135			
DAX	13.213	1,34	15.885	-16,82%					
FTSE	7.121	1,09	7.385	-3,56%	US LONG BOND	134,78			
NIKKEI	25.963	-1,77	28.792	-9,83%	US 10Y	116,50			
BRENT	119,43	-0,32	77,78	53,55%	US 5Y	110,73			
GOLD \$	1.849	-0,46	1.829	1,08%	US 2Y	104,45			

