

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	1,043	0,13	USDJPY	135,355	0,08	EURUSD	1,135	-8,09%	
EURGBP	0,8608	-0,13	USDGBP	0,82535	-0,13	EURGBP	0,8412	2,33%	
EURJPY	141,15	0,10	USDCHF	0,95875	-0,09	EURJPY	130,5	8,16%	
EURCHF	1,000	-0,08				EURCHF	1,0379	-3,67%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,506	-0,336	-0,176	0,238	-0,194	0,961	
USA (1,50 / 1,75)		USD	1,798	0,153	2,293	2,899		3,564	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,031	0,037			
BANK OF ENGLAND 0,50		GBP	1,226	0,229	1,689	2,272			
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		2,833	2,878	2,880			3,103		
GREEK TREASURY			2,688	3,536	3,944	3,711			
GERMAN TREASURY		0,560	0,966	1,260	1,546	1,552	1,602		
JAPANESE TREAS		-0,058	0,016	0,239	0,594	0,886	1,262		
U.K TREASURY		1,713	1,757	2,111	2,476	2,507	2,479		
ESM TREASURY		1,028	1,427	1,949	2,339	2,438	2,320		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		0,759	1,434	1,674	1,850	2,079	2,297	2,237	1,980
USD SWAP		3,221	2,969	2,910	2,915	2,963	3,067	3,088	2,872

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	101,58	0,70	0	112		3M	99,97	0,34	
GGB 3,45%	04/24	2Y	103,20	1,57	2	184					
GGB 3,375%	02/25	3Y	102,66	2,31	5	224					
GGB 2%	04/27	5Y	97,21	2,63	6	208		6M	99,86	0,29	
GGB 3,75%	01/28	7Y	104,16	2,93	6	226					
GGB 1,75%	06/32	10Y	85,38	3,52	3	221					
GGB 1,875%	02/35	15Y	80,17	3,90	5	244		12M	99,25	0,81	
GGB 4%	01/37	16Y	105,53	3,51	1	239					
GGB 4,20%	01/42	21Y	107,61	3,65	4	241					
GGB 1,875%	01/52	30Y	61,90	4,13	2	219					

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		172	68	108	116	40	131		
10Y		228	78	123	123	37	170		
15Y		240	94	122	143	55	181		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,34	0,29	0,81	2,31	2,63	2,93	3,52	3,90	3,65	4,13

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	806	-0,57	893	-9,80%					
DOW JONES	31.097	1,05	36.338	-14,42%	BUND	150,18			
S&P 500	3.825	1,06	4.766	-19,74%	BOBL	124,93			
NASDAQ	11.128	0,90	15.645	-28,87%	SCHATZ	109,37			
DAX	12.901	0,69	15.885	-18,78%					
FTSE	7.235	0,92	7.385	-2,03%	US LONG BOND	139,25			
NIKKEI	26.154	0,84	28.792	-9,16%	US 10Y	119,31			
BRENT	111,77	0,13	77,78	43,70%	US 5Y	112,87			
GOLD \$	1.811	-0,03	1.829	-0,99%	US 2Y	105,16			

