

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	1,002	-0,17	USDJPY	137,375	-0,03	EURUSD	1,135 -11,67%
EURGBP	0,8445	0,03	USDGBP	0,84285	0,23	EURGBP	0,8412 0,40%
EURJPY	137,69	-0,23	USDCHF	0,98415	0,07	EURJPY	130,5 5,51%
EURCHF	0,986	-0,12				EURCHF	1,0379 -4,96%

MONEY MARKET RATES/EURIBOR -LIBOR								
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR	-0,427	-0,336	-0,087	0,322	-0,194	0,972
USA (1,50 / 1,75)		USD	1,900	0,153	2,423	3,048		3,645
JAPAN - 0,10		JPY	-0,051	-0,053	-0,025	0,037		
BANK OF ENGLAND 0,50		GBP	1,284	0,229	1,760	2,338		
SWITZERLAND -025		CHF	-0,775	-0,773	-0,753	-0,703		

CAPITAL MARKETS								
			2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY			3,018	3,006	2,947			3,142
GREEK TREASURY				2,762	3,632	3,970	3,757	
GERMAN TREASURY			0,438	0,846	1,224	1,467	1,464	1,518
JAPANESE TREAS			-0,067	0,023	0,240	0,619	0,946	1,301
U.K TREASURY			1,880	1,856	2,178	2,593	2,638	2,602
ESM TREASURY			0,970	1,383	1,957	2,312	2,438	2,307

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		0,862	1,368	1,634	1,823	2,053	2,266	2,212	1,959
USD SWAP		3,348	3,124	3,024	3,012	3,033	3,114	3,098	2,891

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	101,54	0,66	-6	108		3M	99,94	0,24	
GGB 3,45%	04/24	2Y	103,18	1,56	1	183					
GGB 3,375%	02/25	3Y	102,94	2,19	2	212					
GGB 2%	04/27	5Y	96,94	2,69	4	214		6M	99,86	0,29	
GGB 3,75%	01/28	7Y	103,47	3,06	1	239					
GGB 1,75%	06/32	10Y	84,68	3,61	2	230					
GGB 1,875%	02/35	15Y	79,93	3,93	2	247		12M	99,33	0,73	
GGB 4%	01/37	16Y	105,79	3,48	2	236					
GGB 4,20%	01/42	21Y	106,78	3,70	1	246					
GGB 1,875%	01/52	30Y	60,93	4,21	-1	227					

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		192	88	117	125	40	147
10Y		241	91	129	129	38	179
15Y		250	104	118	139	47	174

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,24	0,29	0,73	2,19	2,69	3,06	3,61	3,93	3,70	4,21

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	790	-1,57	893	-11,61%			
DOW JONES	31.174	-0,52	36.338	-14,21%	BUND	151,3	
S&P 500	3.854	-1,15	4.766	-19,13%	BOBL	125,59	
NASDAQ	11.373	-2,26	15.645	-27,31%	SCHATZ	109,645	
DAX	12.832	-1,40	15.885	-19,22%			
FTSE	7.197	0,00	7.385	-2,55%	US LONG BOND	139,22	
NIKKEI	26.337	-1,77	28.792	-8,53%	US 10Y	118,64	
BRENT	105,33	-1,65	77,78	35,42%	US 5Y	112,22	
GOLD \$	1.735	0,03	1.829	-5,17%	US 2Y	104,88	

