

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	1,033	0,29	USDJPY	132,555	-0,25	EURUSD	1,135	-8,97%	
EURGBP	0,8443	0,15	USDGBP	0,81735	-0,12	EURGBP	0,8412	0,37%	
EURJPY	136,92	0,03	USDCHF	0,94055	-0,23	EURJPY	130,5	4,92%	
EURCHF	0,972	0,07				EURCHF	1,0379	-6,40%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,50	EUR	-0,015	-0,336	0,321	0,737	-0,194	1,113	
USA	(1,50 / 1,75)	USD	2,380	0,153	2,921	3,550		3,991	
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,014	0,041			
BANK OF ENGLAND	0,50	GBP	1,723	0,229	2,103	2,653			
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		3,175	2,903	2,768			3,036		
GREEK TREASURY			2,593	3,202	3,444	3,582			
GERMAN TREASURY		0,564	0,679	0,910	1,115	1,089	1,141		
JAPANESE TREAS		-0,092	-0,012	0,190	0,516	0,790	1,108		
U.K TREASURY		1,990	1,836	1,990	2,373	2,425	2,381		
ESM TREASURY		1,029	1,291	1,650	1,978	2,045	1,986		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		1,132	1,413	1,536	1,640	1,781	1,929	1,851	1,631
USD SWAP		3,608	3,212	2,940	2,848	2,824	2,888	2,882	2,732

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	101,42	0,39	-1	81		3M	99,89	0,49	
GGB 3,45%	04/24	2Y	103,12	1,49	0	176					
GGB 3,375%	02/25	3Y	102,84	2,19	-1	212					
GGB 2%	04/27	5Y	97,69	2,53	-1	198		6M	99,66	0,75	
GGB 3,75%	01/28	7Y	105,94	2,57	0	190					
GGB 1,75%	06/32	10Y	88,07	3,18	0	187					
GGB 1,875%	02/35	15Y	84,64	3,41	1	195		12M	99,18	0,99	
GGB 4%	01/37	16Y	107,30	3,35	0	223					
GGB 4,20%	01/42	21Y	109,35	3,53	0	229					
GGB 1,875%	01/52	30Y	65,69	3,84	0	190					
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		191	87	137	142	52	157				
10Y		229	79	120	129	23	174				
15Y		233	87	110	128	36	164				

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,49	0,75	0,99	2,19	2,53	2,57	3,18	3,41	3,53

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	881	0,65	893	-1,37%					
DOW JONES	33.310	1,63	36.338	-8,33%		BUND	156,68		
S&P 500	4.210	2,13	4.766	-11,66%		BOBL	127,21		
NASDAQ	12.855	2,89	15.645	-17,83%		SCHATZ	109,835		
DAX	13.677	-0,17	15.885	-13,90%					
FTSE	7.506	-0,02	7.385	1,64%		US LONG BOND	142,09		
NIKKEI	27.819	-0,65	28.792	-3,38%		US 10Y	119,84		
BRENT	97,20	-0,21	77,78	24,97%		US 5Y	112,67		
GOLD \$	1.787	-0,29	1.829	-2,29%		US 2Y	104,78		

