

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	0,979	-0,51	USDJPY	142,315	-0,06	EURUSD	1,135	-13,75%	
EURGBP	0,8747	0,06	USDGBP	0,89375	0,64	EURGBP	0,8412	3,98%	
EURJPY	139,28	-0,54	USDCHF	0,9799	0,18	EURJPY	130,5	6,72%	
EURCHF	0,959	-0,18				EURCHF	1,0379	-7,60%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	1,25	EUR	0,708	-0,336	1,118	1,766	-0,194	2,416	
USA	(3,00 / 3,25)	USD	3,059	0,153	3,604	4,124		4,682	
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,020	0,053			
BANK OF ENGLAND	2,25	GBP	2,357	0,229	2,882	3,656			
SWITZERLAND	0,50	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		4,124	3,927	3,695			3,620		
GREEK TREASURY			3,809	4,514	4,614	4,428			
GERMAN TREASURY		1,833	1,926	1,955	2,056	1,912	1,868		
JAPANESE TREAS		-0,065	0,036	0,237	0,665	0,954	1,303		
U.K TREASURY		3,497	3,555	3,475	3,779	3,807	3,753		
ESM TREASURY		2,447	2,549	2,636	2,773	2,695	2,455		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,510	2,825	2,790	2,756	2,756	2,710	2,508	2,122
USD SWAP		4,587	4,279	4,005	3,858	3,747	3,679	3,573	3,300

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	100,80	1,13	-1	155		3M	99,90	0,99	
GGB 3,45%	04/24	2Y	101,34	2,53	-1	280					
GGB 3,375%	02/25	3Y	100,34	3,22	-1	315					
GGB 2%	04/27	5Y	92,74	3,76	0	321		6M	99,46	1,31	
GGB 3,75%	01/28	7Y	98,77	4,01	0	334					
GGB 1,75%	06/32	10Y	78,78	4,49	1	318					
GGB 1,875%	02/35	15Y	74,92	4,58	0	312		12M	97,97	2,15	
GGB 4%	01/37	16Y	95,13	4,47	-2	335					
GGB 4,20%	01/42	21Y	97,71	4,38	1	314					
GGB 1,875%	01/52	30Y	58,27	4,45	0	251					

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		188	84	128	140	17	155		
10Y		256	106	144	156	36	201		
15Y		256	110	129	144	51	188		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,99	1,31	2,15	3,22	3,76	4,01	4,49	4,58	4,38	4,45

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	818	-1,05	893	-8,48%					
DOW JONES	30.077	-0,35	36.338	-17,23%	BUND	140,39			
S&P 500	3.758	-0,84	4.766	-21,15%	BOBL	119,8			
NASDAQ	11.067	-1,37	15.645	-29,26%	SCHATZ	106,93			
DAX	12.532	-1,84	15.885	-21,11%					
FTSE	7.157	-0,04	7.385	-3,09%	US LONG BOND	128,53			
NIKKEI	27.154	-0,58	28.792	-5,69%	US 10Y	112,84			
BRENT	89,88	-0,64	77,78	15,56%	US 5Y	107,92			
GOLD \$	1.667	-0,24	1.829	-8,85%	US 2Y	102,81			

