

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	0,964	0,34	USDJPY	144,475	-0,20	EURUSD	1,135	-15,03%	
EURGBP	0,8925	-0,71	USDGBP	0,9256	-1,06	EURGBP	0,8412	6,09%	
EURJPY	139,30	0,14	USDCHF	0,98675	-0,70	EURJPY	130,5	6,74%	
EURCHF	0,951	-0,32				EURCHF	1,0379	-8,34%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	1,25	EUR	0,700	-0,336	1,168	1,803	-0,194	2,563	
USA	(3,00 / 3,25)	USD	3,080	0,153	3,628	4,201		4,835	
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,021	0,053			
BANK OF ENGLAND	2,25	GBP	2,223	0,229	2,803	3,642			
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		4,234	4,067	3,817			3,704		
GREEK TREASURY			4,035	4,762	4,865	4,620			
GERMAN TREASURY		1,861	2,031	2,087	2,176	2,032	1,963		
JAPANESE TREAS		-0,043	0,092	0,253	0,741	1,037	1,434		
U.K TREASURY		4,380	4,396	4,200	4,536	4,646	4,684		
ESM TREASURY		2,584	2,748	2,871	2,998	2,884	2,572		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,565	2,990	2,995	2,980	2,990	2,929	2,692	2,249
USD SWAP		4,583	4,358	4,099	3,949	3,825	3,733	3,606	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	1,10	-3	152		3M	99,92	0,79	
GGB 3,45%	04/24	2Y	101,26	2,58	-6	285					
GGB 3,375%	02/25	3Y	100,08	3,33	-2	326					
GGB 2%	04/27	5Y	91,91	3,97	0	342		6M	99,47	1,30	
GGB 3,75%	01/28	7Y	98,16	4,14	0	347					
GGB 1,75%	06/32	10Y	77,14	4,74	4	343					
GGB 1,875%	02/35	15Y	73,06	4,82	2	336		12M	97,99	2,15	
GGB 4%	01/37	16Y	92,83	4,70	1	358					
GGB 4,20%	01/42	21Y	95,37	4,56	3	332					
GGB 1,875%	01/52	30Y	55,76	4,68	4	274					

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		200	96	132	140	1	164		
10Y		268	118	148	158	22	207		
15Y		269	123	137	154	46	196		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,79	1,30	2,15	3,33	3,97	4,14	4,74	4,82	4,56	4,68

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	803	1,35	893	-10,07%					
DOW JONES	29.261	-1,11	36.338	-19,48%	BUND	138,87			
S&P 500	3.655	-1,03	4.766	-23,31%	BOBL	119,34			
NASDAQ	10.803	-0,60	15.645	-30,95%	SCHATZ	106,885			
DAX	12.343	0,94	15.885	-22,30%					
FTSE	7.042	0,30	7.385	-4,63%	US LONG BOND	126,97			
NIKKEI	26.572	0,53	28.792	-7,71%	US 10Y	111,88			
BRENT	85,30	1,48	77,78	9,67%	US 5Y	107,23			
GOLD \$	1.639	1,06	1.829	-10,36%	US 2Y	102,60			

