

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	0,976	-0,42	USDJPY	144,875	0,09	EURUSD	1,135	-13,97%	
EURGBP	0,8706	-0,84	USDGBP	0,89185	-0,38	EURGBP	0,8412	3,49%	
EURJPY	141,42	-0,35	USDCHF	0,9889	0,19	EURJPY	130,5	8,36%	
EURCHF	0,965	-0,24				EURCHF	1,0379	-6,99%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	1,25	EUR	0,679	-0,336	1,173	1,809	-0,194	2,556	
USA	(3,00 / 3,25)	USD	3,143	0,153	3,755	4,232		4,781	
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,037	0,036			
BANK OF ENGLAND	2,25	GBP	2,286	0,229	3,344	4,405			
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		4,142	3,951	3,698			3,686		
GREEK TREASURY			3,998	4,872	4,922	4,706			
GERMAN TREASURY		1,651	1,854	2,006	2,155	2,078	1,995		
JAPANESE TREAS		-0,054	0,059	0,246	0,688	0,976	1,333		
U.K TREASURY		4,029	4,223	3,935	4,092	3,985	3,709		
ESM TREASURY		2,342	2,582	2,847	3,037	2,952	2,631		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,404	2,773	2,854	2,903	2,971	2,966	2,750	2,305
USD SWAP		4,493	4,236	4,008	3,872	3,753	3,689	3,575	3,270

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	100,76	1,09	0	151		3M	99,93	0,79	
GGB 3,45%	04/24	2Y	101,28	2,56	-5	283					
GGB 3,375%	02/25	3Y	100,29	3,24	-8	317					
GGB 2%	04/27	5Y	92,11	3,93	-7	338		6M	99,03	1,99	
GGB 3,75%	01/28	7Y	98,04	4,17	-4	350					
GGB 1,75%	06/32	10Y	76,48	4,85	1	354					
GGB 1,875%	02/35	15Y	72,67	4,87	-4	341		12M	97,94	2,24	
GGB 4%	01/37	16Y	91,79	4,80	-5	368					
GGB 4,20%	01/42	21Y	94,26	4,66	-7	342					
GGB 1,875%	01/52	30Y	55,94	4,66	-4	272					

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		214	110	145	152	21	175		
10Y		287	137	167	178	45	225		
15Y		277	131	144	160	60	200		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,79	1,99	2,24	3,24	3,93	4,17	4,85	4,87	4,66	4,66

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	796	0,36	893	-10,92%					
DOW JONES	28.726	-1,71	36.338	-20,95%	BUND	139,77			
S&P 500	3.586	-1,51	4.766	-24,77%	BOBL	120,33			
NASDAQ	10.576	-1,51	15.645	-32,40%	SCHATZ	107,36			
DAX	12.068	-0,39	15.885	-24,03%					
FTSE	6.860	-0,50	7.385	-7,11%	US LONG BOND	127,78			
NIKKEI	26.216	1,07	28.792	-8,95%	US 10Y	112,70			
BRENT	88,49	3,93	77,78	13,77%	US 5Y	107,88			
GOLD \$	1.666	0,35	1.829	-8,89%	US 2Y	102,83			

