

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	0,994	0,62	USDJPY	148,135	-0,53	EURUSD	1,135	-12,44%	
EURGBP	0,8691	-0,74	USDGBP	0,87475	-1,35	EURGBP	0,8412	3,32%	
EURJPY	147,18	0,07	USDCHF	0,99785	-0,31	EURJPY	130,5	12,78%	
EURCHF	0,991	0,32				EURCHF	1,0379	-4,48%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE 1,25	EUR	0,979	-0,336	1,558	2,132	-0,194	2,738		
USA (3,00 / 3,25)	USD	3,586	0,153	4,358	4,875		5,476		
JAPAN - 0,10	JPY	-0,060	-0,053	-0,029	0,042				
BANK OF ENGLAND 2,25	GBP	2,721	0,229	3,380	4,182				
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		4,434	4,238	4,100			4,261		
GREEK TREASURY			4,004	4,714	4,846	4,690			
GERMAN TREASURY		1,983	2,052	2,191	2,376	2,376	2,176		
JAPANESE TREAS		-0,012	0,121	0,255	0,902	1,214	1,591		
U.K TREASURY		3,308	3,703	3,598	3,879	3,824	3,608		
ESM TREASURY		2,476	2,675	2,909	3,156	3,122	2,841		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,624	2,899	2,931	2,958	3,019	3,046	2,851	2,423
USD SWAP		4,986	4,540	4,282	4,174	4,116	4,124	4,048	3,780

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	100,68	0,87	2	129		3M	99,96	1,80	
GGB 3,45%	04/24	2Y	101,11	2,64	-5	291					
GGB 3,375%	02/25	3Y	100,28	3,24	-7	317					
GGB 2%	04/27	5Y	92,07	3,96	-19	341		6M	99,18	1,92	
GGB 3,75%	01/28	7Y	97,79	4,22	-12	355					
GGB 1,75%	06/32	10Y	77,62	4,69	-14	338					
GGB 1,875%	02/35	15Y	73,29	4,81	-16	335		12M	98,10	2,20	
GGB 4%	01/37	16Y	92,02	4,78	-20	366					
GGB 4,20%	01/42	21Y	94,45	4,64	-14	340					
GGB 1,875%	01/52	30Y	56,11	4,65	-13	271					
GREEK BONDS SPREAD(in bp) VS											
			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)								
MATURITY		GERMANY		SPAIN	PORTUGAL	ITALY		FRANCE			
5Y		195	91	136	147	21		161			
10Y		252	102	144	152	31		200			
15Y		247	101	124	146	52		179			

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	1,80	1,92	2,20	3,24	3,96	4,22	4,69	4,81	4,64	4,65

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	860	-0,73	893	-3,74%					
DOW JONES	31.459	-0,13	36.338	-13,43%		BUND	137,77		
S&P 500	3.797	1,19	4.766	-20,32%		BOBL	119,31		
NASDAQ	11.008	0,51	15.645	-29,64%		SCHATZ	106,81		
DAX	12.881	-0,39	15.885	-18,91%					
FTSE	6.969	-0,65	7.385	-5,63%		US LONG BOND	119,78		
NIKKEI	27.250	1,02	28.792	-5,35%		US 10Y	110,44		
BRENT	93,32	0,06	77,78	19,98%		US 5Y	106,56		
GOLD \$	1.656	0,38	1.829	-9,46%		US 2Y	102,31		

