

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	0,998	0,17	USDJPY	147,835	-0,06	EURUSD	1,135	-12,02%	
EURGBP	0,8695	0,08	USDGBP	0,871	-0,08	EURGBP	0,8412	3,37%	
EURJPY	147,59	0,07	USDCHF	0,9927	-0,24	EURJPY	130,5	13,09%	
EURCHF	0,991	-0,04				EURCHF	1,0379	-4,52%	

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	3,576	0,153	4,327	4,877		5,366		
JAPAN - 0,10	JPY	-0,060	-0,053	-0,026	0,048				
BANK OF ENGLAND 2,25	GBP	2,770	0,229	3,373	4,165				
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		4,414	4,213	4,048			4,181		
GREEK TREASURY			3,984	4,679	4,830	4,657			
GERMAN TREASURY		1,983	2,041	2,155	2,333	2,327	2,122		
JAPANESE TREAS		-0,028	0,101	0,251	0,882	1,189	1,551		
U.K TREASURY		3,417	3,753	3,637	3,939	3,884	3,672		
ESM TREASURY		2,475	2,666	2,878	3,115	3,077	2,801		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,617	2,896	2,917	2,934	2,983	3,001	2,806	2,379
USD SWAP		4,989	4,543	4,269	4,147	4,077	4,070	3,986	3,709

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	100,66	0,92	4	134		3M	99,96	2,32	
GGB 3,45%	04/24	2Y	101,12	2,63	1	290					
GGB 3,375%	02/25	3Y	100,31	3,23	1	316					
GGB 2%	04/27	5Y	92,12	3,95	1	340		6M	99,18	1,93	
GGB 3,75%	01/28	7Y	97,89	4,20	0	353					
GGB 1,75%	06/32	10Y	77,82	4,66	0	335					
GGB 1,875%	02/35	15Y	73,34	4,80	1	334		12M	98,10	2,22	
GGB 4%	01/37	16Y	92,48	4,74	1	362					
GGB 4,20%	01/42	21Y	94,73	4,62	1	338					
GGB 1,875%	01/52	30Y	56,47	4,62	-1	268					

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		194	90	135	146	21	160		
10Y		252	102	144	151	30	199		
15Y		250	104	125	146	52	181		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	2,32	1,93	2,22	3,23	3,95	4,20	4,66	4,80	4,62

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	863	-0,33	893	-3,36%					
DOW JONES	31.837	1,07	36.338	-12,39%	BUND	138,01			
S&P 500	3.859	1,63	4.766	-19,03%	BOBL	119,34			
NASDAQ	11.199	2,25	15.645	-28,42%	SCHATZ	106,8			
DAX	13.053	0,94	15.885	-17,83%					
FTSE	7.013	-0,01	7.385	-5,02%	US LONG BOND	120,69			
NIKKEI	27.432	0,67	28.792	-4,72%	US 10Y	110,81			
BRENT	92,65	-0,93	77,78	19,12%	US 5Y	106,71			
GOLD \$	1.665	0,73	1.829	-8,96%	US 2Y	102,34			

