

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	1,042	0,16	USDJPY	136,505	-1,13	EURUSD	1,135	-8,15%	
EURGBP	0,8614	-0,19	USDGBP	0,82645	-0,34	EURGBP	0,8412	2,40%	
EURJPY	142,27	-1,00	USDCHF	0,94455	-0,12	EURJPY	130,5	9,02%	
EURCHF	0,984	0,01				EURCHF	1,0379	-5,15%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	2,00	EUR	1,497	-0,336	1,984	2,442	-0,194	2,892	
USA	(3,75 / 4,00)	USD	4,120	0,153	4,761	5,209		5,553	
JAPAN	- 0,10	JPY	-0,060	-0,053	-0,048	0,031			
BANK OF ENGLAND	3,00	GBP	3,227	0,229	3,657	4,205			
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		4,364	3,787	3,635			3,732		
GREEK TREASURY			3,169	4,107	4,275	4,023			
GERMAN TREASURY		2,073	1,868	1,867	1,959	1,907	1,785		
JAPANESE TREAS		-0,025	0,106	0,253	0,807	1,122	1,525		
U.K TREASURY		3,264	3,220	3,103	3,462	3,453	3,393		
ESM TREASURY		2,413	2,371	2,519	2,765	2,775	2,597		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,782	2,692	2,591	2,567	2,603	2,599	2,422	2,046
USD SWAP		5,132	4,237	3,827	3,673	3,594	3,592	3,536	3,294

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 3,45%	04/24	2Y	101,07	2,61	-4	288		3M	99,66	2,04	
GGB 3,375%	02/25	3Y	101,08	2,86	-4	279					
GGB 2%	04/27	5Y	95,48	3,12	-7	257		6M	98,91	2,21	
GGB 3,75%	01/28	7Y	102,56	3,20	-7	253					
GGB 1,75%	06/32	10Y	81,91	4,08	-5	277					
GGB 1,875%	02/35	15Y	77,93	4,23	-4	277		12M	98,37	2,16	
GGB 4%	01/37	16Y	97,77	4,21	-4	309					
GGB 4,20%	01/42	21Y	103,21	3,96	-3	272					
GGB 1,875%	01/52	30Y	62,93	4,07	-4	213					
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		130	26	74	93	-8	102				
10Y		224	74	123	130	33	177				
15Y		232	86	109	126	51	165				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	2,04	2,21	2,16	2,86	3,12	3,20	4,08	4,23	3,96	4,07

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	912	0,05	893	2,13%					
DOW JONES	34.590	2,18	36.338	-4,81%		BUND	141,82		
S&P 500	4.080	3,09	4.766	-14,39%		BOBL	120,53		
NASDAQ	11.468	4,41	15.645	-26,70%		SCHATZ	106,915		
DAX	14.488	0,63	15.885	-8,80%					
FTSE	7.587	0,18	7.385	2,74%		US LONG BOND	128,03		
NIKKEI	28.226	0,92	28.792	-1,97%		US 10Y	113,55		
BRENT	86,90	-0,08	77,78	11,73%		US 5Y	108,40		
GOLD \$	1.778	0,51	1.829	-2,81%		US 2Y	102,38		

