

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	1,050	0,05	USDJPY	136,62	-0,10	EURUSD	1,135	-7,50%	
EURGBP	0,862	0,16	USDGBP	0,82125	0,10	EURGBP	0,8412	2,47%	
EURJPY	143,39	-0,08	USDCHF	0,9428	0,03	EURJPY	130,5	9,88%	
EURCHF	0,990	0,05				EURCHF	1,0379	-4,66%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	2,00	EUR	1,514	-0,336	1,975	2,406	-0,194	2,811	
USA	(3,75 / 4,00)	USD	4,185	0,153	4,733	5,149		5,429	
JAPAN	- 0,10	JPY	-0,060	-0,053	-0,050	0,031			
BANK OF ENGLAND	3,00	GBP	3,290	0,229	3,678	4,218			
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	3,767	3,574			3,596		
GREEK TREASURY			2,973	3,864	4,114	3,891			
GERMAN TREASURY		2,106	1,862	1,855	1,897	1,811	1,664		
JAPANESE TREAS		-0,012	0,127	0,256	0,829	1,124	1,487		
U.K TREASURY		3,296	3,260	3,105	3,477	3,503	3,459		
ESM TREASURY		2,468	2,412	2,508	2,719	2,703	2,487		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,818	2,761	2,630	2,574	2,579	2,546	2,347	1,933
USD SWAP		5,151	4,224	3,801	3,642	3,555	3,536	3,471	3,215

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	-3	288		3M	99,69	1,94	
GGB 3,375%	02/25	3Y	101,16	2,82	-1	275					
GGB 2%	04/27	5Y	96,23	2,93	-2	238		6M	98,88	2,31	
GGB 3,75%	01/28	7Y	103,47	3,01	-3	234					
GGB 1,75%	06/32	10Y	83,62	3,83	-3	252					
GGB 1,875%	02/35	15Y	79,33	4,06	0	260		12M	98,40	2,13	
GGB 4%	01/37	16Y	99,17	4,08	-2	296					
GGB 4,20%	01/42	21Y	105,03	3,82	-2	258					
GGB 1,875%	01/52	30Y	64,94	3,91	-1	197					
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		111	7	58	76	-24	85				
10Y		201	51	103	112	16	158				
15Y		222	76	97	113	39	157				

GREECE SOVEREIGN YIELD CURVE											
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	
YIELD	1,94	2,31	2,13	2,82	2,93	3,01	3,83	4,06	3,82	3,91	

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	905	0,20	893	1,31%					
DOW JONES	33.947	-1,40	36.338	-6,58%		BUND	142,13		
S&P 500	3.999	-1,79	4.766	-16,10%		BOBL	120,63		
NASDAQ	11.240	-1,93	15.645	-28,16%		SCHATZ	106,95		
DAX	14.438	-0,07	15.885	-9,11%					
FTSE	7.554	-0,17	7.385	2,30%		US LONG BOND	129,19		
NIKKEI	27.886	0,24	28.792	-3,15%		US 10Y	113,77		
BRENT	82,77	0,11	77,78	6,42%		US 5Y	108,40		
GOLD \$	1.772	0,19	1.829	-3,12%		US 2Y	102,46		

