

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	1,063	0,26	USDJPY	132,055	-0,30	EURUSD	1,135	-6,30%	
EURGBP	0,8778	-0,02	USDGBP	0,82545	-0,27	EURGBP	0,8412	4,34%	
EURJPY	140,41	-0,03	USDCHF	0,9238	-0,30	EURJPY	130,5	7,59%	
EURCHF	0,982	-0,05				EURCHF	1,0379	-5,36%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE 2,50	EUR	1,898	-0,336	2,081	2,625	-0,194	3,118		
USA (4,25 / 4,50)	USD	4,361	0,153	4,753	5,177		5,459		
JAPAN - 0,10	JPY	-0,060	-0,053	-0,040	0,038				
BANK OF ENGLAND 3,50	GBP	3,461	0,229	3,795	4,324				
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		4,191	3,737	3,630			3,694		
GREEK TREASURY			3,588	4,474	4,722	4,183			
GERMAN TREASURY		2,533	2,334	2,293	2,370	2,280	2,181		
JAPANESE TREAS		0,003	0,220	0,400	0,926	1,214	1,548		
U.K TREASURY		3,655	3,555	3,549	3,855	3,910	3,831		
ESM TREASURY		2,880	2,839	2,919	3,095	3,083	2,904		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		3,193	3,156	3,036	2,978	2,964	2,899	2,692	2,304
USD SWAP		4,994	4,106	3,785	3,664	3,600	3,587	3,528	3,283

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	100,31	3,18	-2	345		3M	99,77	2,16	
GGB 3,375%	02/25	3Y	100,05	3,35	0	328					
GGB 2%	04/27	5Y	94,10	3,49	0	294		6M	98,93	2,48	
GGB 3,75%	01/28	7Y	100,59	3,62	-3	295					
GGB 1,75%	06/32	10Y	79,59	4,43	-2	312					
GGB 1,875%	02/35	15Y	74,69	4,66	-2	320		12M	97,33	2,86	
GGB 4%	01/37	16Y	95,26	4,46	-2	334					
GGB 4,20%	01/42	21Y	101,12	4,11	-3	287					
GGB 1,875%	01/52	30Y	59,30	4,38	-1	244					
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		125	21	66	86	-20	95				
10Y		218	68	110	116	8	165				
15Y		235	89	108	117	32	166				

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	2,16	2,48	2,86	3,35	3,49	3,62	4,43	4,66	4,11

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	928	0,44	893	3,87%					
DOW JONES	33.376	1,60	36.338	-8,15%		BUND	136,12		
S&P 500	3.878	1,49	4.766	-18,62%		BOBL	116,95		
NASDAQ	10.709	1,54	15.645	-31,55%		SCHATZ	105,76		
DAX	14.139	0,29	15.885	-10,99%					
FTSE	7.528	0,41	7.385	1,95%		US LONG BOND	128,88		
NIKKEI	26.508	0,46	28.792	-7,93%		US 10Y	113,91		
BRENT	82,67	0,57	77,78	6,29%		US 5Y	109,02		
GOLD \$	1.817	0,15	1.829	-0,65%		US 2Y	103,05		

