

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	1,023	-0,12	USDJPY	133,255	0,28	EURUSD	1,135 -9,81%
EURGBP	0,8418	-0,08	USDGBP	0,8226	0,02	EURGBP	0,8412 0,07%
EURJPY	136,38	0,11	USDCHF	0,95675	0,15	EURJPY	130,5 4,50%
EURCHF	0,979	0,06				EURCHF	1,0379 -5,67%

MONEY MARKET RATES/EURIBOR -LIBOR								
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,50	EUR	-0,040	-0,336	0,252	0,667	-0,194	0,963
USA (1,50 / 1,75)		USD	2,376	0,153	2,832	3,389		3,843
JAPAN - 0,10		JPY	-0,054	-0,053	-0,013	0,041		
BANK OF ENGLAND 0,50		GBP	1,665	0,229	2,003	2,528		
SWITZERLAND -025		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			3,047	2,792	2,688			2,968
GREEK TREASURY				2,489	2,978	3,341	3,513	
GERMAN TREASURY			0,347	0,552	0,807	1,010	0,990	1,040
JAPANESE TREAS			-0,095	-0,032	0,166	0,518	0,806	1,162
U.K TREASURY			1,861	1,733	1,904	2,270	2,333	2,296
ESM TREASURY			0,893	1,147	1,520	1,844	1,910	1,847

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		1,016	1,271	1,389	1,498	1,647	1,793	1,716	1,498
USD SWAP		3,519	3,098	2,845	2,769	2,761	2,839	2,834	2,685

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	101,47	0,41	0	83		3M	99,94	0,34	
GGB 3,45%	04/24	2Y	103,19	1,47	-1	174					
GGB 3,375%	02/25	3Y	102,94	2,16	0	209					
GGB 2%	04/27	5Y	98,04	2,44	1	189		6M	99,75	0,53	
GGB 3,75%	01/28	7Y	106,77	2,41	1	174					
GGB 1,75%	06/32	10Y	89,78	2,96	1	165					
GGB 1,875%	02/35	15Y	85,52	3,31	2	185		12M	99,33	0,80	
GGB 4%	01/37	16Y	107,99	3,30	-1	218					
GGB 4,20%	01/42	21Y	110,38	3,46	0	222					
GGB 1,875%	01/52	30Y	66,92	3,75	0	181					

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	139	142	41	158
10Y		217	67	106	114	3	161
15Y		233	87	109	125	32	163

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,34	0,53	0,80	2,16	2,44	2,41	2,96	3,31	3,46	3,75

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	868	-0,31	893	-2,89%			
DOW JONES	32.727	-0,26	36.338	-9,94%	BUND	157,86	
S&P 500	4.152	-0,08	4.766	-12,88%	BOBL	127,77	
NASDAQ	12.721	0,41	15.645	-18,69%	SCHATZ	110,01	
DAX	13.649	-0,10	15.885	-14,07%			
FTSE	7.444	-0,06	7.385	0,80%	US LONG BOND	143,47	
NIKKEI	28.176	0,87	28.792	-2,14%	US 10Y	120,61	
BRENT	94,76	0,68	77,78	21,83%	US 5Y	113,19	
GOLD \$	1.791	-0,01	1.829	-2,07%	US 2Y	104,96	

