

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	1,053	0,07	USDJPY	134,64	-0,50	EURUSD	1,135	-7,23%
EURGBP	0,8586	-0,03	USDGBP	0,8156	-0,11	EURGBP	0,8412	2,07%
EURJPY	141,74	-0,49	USDCHF	0,93535	-0,19	EURJPY	130,5	8,61%
EURCHF	0,985	-0,13				EURCHF	1,0379	-5,13%

MONEY MARKET RATES/EURIBOR -LIBOR							
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE 2,00	EUR	1,512	-0,336	1,973	2,414	-0,194	2,830
USA (3,75 / 4,00)	USD	4,142	0,153	4,779	5,203		5,572
JAPAN - 0,10	JPY	-0,060	-0,053	-0,050	0,034		
BANK OF ENGLAND 3,00	GBP	3,254	0,229	3,683	4,237		
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	4,251	3,686	3,528			3,625		
GREEK TREASURY		2,958	3,879	4,142	3,917			
GERMAN TREASURY	2,047	1,813	1,815	1,897	1,839	1,707		
JAPANESE TREAS	-0,023	0,109	0,255	0,783	1,086	1,497		
U.K TREASURY	3,279	3,209	3,100	3,461	3,459	3,405		
ESM TREASURY	2,394	2,349	2,462	2,703	2,712	2,516		

INTEREST RATES SWAPS									
	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
EUR SWAP	2,754	2,675	2,550	2,513	2,541	2,535	2,356	1,964	
USD SWAP	5,060	4,128	3,730	3,575	3,494	3,498	3,449	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	101,15	2,54	-1	281		3M	99,68	1,94	
GGB 3,375%	02/25	3Y	101,21	2,80	1	273					
GGB 2%	04/27	5Y	96,28	2,92	0	237		6M	98,85	2,36	
GGB 3,75%	01/28	7Y	103,48	3,01	-1	234					
GGB 1,75%	06/32	10Y	83,46	3,86	0	255					
GGB 1,875%	02/35	15Y	79,05	4,10	0	264		12M	98,40	2,13	
GGB 4%	01/37	16Y	98,90	4,10	-2	298					
GGB 4,20%	01/42	21Y	104,55	3,86	-1	262					
GGB 1,875%	01/52	30Y	64,85	3,92	0	198					

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	115	11	58	77	-21	87			
10Y	206	56	107	114	18	161			
15Y	225	79	102	118	43	158			

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	1,94	2,36	2,13	2,80	2,92	3,01	3,86	4,10	3,86	3,92

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	922	1,11	893	3,26%				
DOW JONES	34.395	-0,56	36.338	-5,35%	BUND	142,39		
S&P 500	4.077	-0,09	4.766	-14,47%	BOBL	120,8		
NASDAQ	11.482	0,13	15.645	-26,61%	SCHATZ	106,96		
DAX	14.490	0,65	15.885	-8,78%				
FTSE	7.558	-0,19	7.385	2,36%	US LONG BOND	129,31		
NIKKEI	27.778	-1,59	28.792	-3,52%	US 10Y	114,22		
BRENT	87,18	0,35	77,78	12,09%	US 5Y	108,78		
GOLD \$	1.801	-0,10	1.829	-1,52%	US 2Y	102,63		

