

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	0,985	0,09	USDJPY	148,965	-0,04	EURUSD	1,135	-13,19%	
EURGBP	0,8693	0,34	USDGBP	0,88255	0,25	EURGBP	0,8412	3,34%	
EURJPY	146,74	0,04	USDCHF	0,99355	-0,28	EURJPY	130,5	12,44%	
EURCHF	0,979	-0,19				EURCHF	1,0379	-5,71%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE 1,25	EUR	0,913	-0,336	1,458	2,032	-0,194	2,679		
USA (3,00 / 3,25)	USD	3,443	0,153	4,194	4,685		5,283		
JAPAN - 0,10	JPY	-0,060	-0,053	-0,029	0,042				
BANK OF ENGLAND 2,25	GBP	2,585	0,229	3,421	4,333				
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		4,416	4,183	3,970			4,003		
GREEK TREASURY			4,225	4,992	5,110	4,924			
GERMAN TREASURY		1,977	2,078	2,266	2,475	2,476	2,306		
JAPANESE TREAS		-0,051	0,099	0,256	0,805	1,132	1,511		
U.K TREASURY		3,603	3,903	3,969	4,338	4,427	4,334		
ESM TREASURY		2,581	2,814	3,077	3,301	3,240	2,919		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,663	3,012	3,087	3,130	3,199	3,217	3,005	2,560
USD SWAP		4,978	4,526	4,205	4,063	3,965	3,926	3,829	3,533

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	100,63	1,21	8	163		3M	99,95	1,27	
GGB 3,45%	04/24	2Y	101,03	2,71	5	298					
GGB 3,375%	02/25	3Y	100,05	3,35	6	328					
GGB 2%	04/27	5Y	91,19	4,18	5	363		6M	99,15	1,90	
GGB 3,75%	01/28	7Y	97,10	4,37	8	370					
GGB 1,75%	06/32	10Y	75,80	4,96	5	365					
GGB 1,875%	02/35	15Y	71,28	5,07	5	361		12M	98,06	2,21	
GGB 4%	01/37	16Y	89,83	5,01	1	389					
GGB 4,20%	01/42	21Y	91,71	4,87	6	363					
GGB 1,875%	01/52	30Y	53,83	4,87	6	293					

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		215	111	146	157	22	174		
10Y		273	123	156	165	34	215		
15Y		264	118	134	155	50	189		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	1,27	1,90	2,21	3,35	4,18	4,37	4,96	5,07	4,87

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	847	0,55	893	-5,16%					
DOW JONES	30.186	1,86	36.338	-16,93%	BUND	137,21			
S&P 500	3.678	2,65	4.766	-22,83%	BOBL	119,22			
NASDAQ	10.676	3,43	15.645	-31,76%	SCHATZ	106,84			
DAX	12.903	2,00	15.885	-18,78%					
FTSE	7.015	1,36	7.385	-5,01%	US LONG BOND	123,94			
NIKKEI	27.156	1,42	28.792	-5,68%	US 10Y	111,11			
BRENT	91,69	0,08	77,78	17,88%	US 5Y	106,84			
GOLD \$	1.656	0,38	1.829	-9,44%	US 2Y	102,36			

