

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	1,061	-0,66	USDJPY	136,675	0,89	EURUSD	1,135	-6,48%	
EURGBP	0,8617	0,23	USDGBP	0,81205	0,89	EURGBP	0,8412	2,43%	
EURJPY	145,04	0,23	USDCHF	0,9277	0,34	EURJPY	130,5	11,14%	
EURCHF	0,984	-0,24				EURCHF	1,0379	-5,15%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	2,00	EUR	1,686	-0,336	2,046	2,479	-0,194	2,873	
USA	(3,75 / 4,00)	USD	4,318	0,153	4,769	5,206		5,551	
JAPAN	- 0,10	JPY	-0,060	-0,053	-0,050	0,038			
BANK OF ENGLAND	3,00	GBP	3,498	0,229	3,817	4,338			
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		4,243	3,654	3,499			3,527		
GREEK TREASURY			3,074	4,030	4,344	3,897			
GERMAN TREASURY		2,162	1,957	1,957	2,053	1,983	1,871		
JAPANESE TREAS		-0,013	0,132	0,256	0,820	1,124	1,433		
U.K TREASURY		3,406	3,240	3,265	3,610	3,669	3,642		
ESM TREASURY		2,494	2,465	2,548	2,767	2,773	2,617		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,859	2,787	2,663	2,612	2,612	2,582	2,401	2,031
USD SWAP		5,052	4,093	3,709	3,560	3,483	3,469	3,401	3,140

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	100,72	2,87	3	314		3M	99,74	2,05	
GGB 3,375%	02/25	3Y	100,82	2,98	2	291					
GGB 2%	04/27	5Y	95,88	3,03	2	248		6M	98,91	2,40	
GGB 3,75%	01/28	7Y	102,59	3,19	2	252					
GGB 1,75%	06/32	10Y	82,46	4,01	0	270					
GGB 1,875%	02/35	15Y	77,44	4,30	1	284		12M	97,35	2,77	
GGB 4%	01/37	16Y	98,01	4,19	-1	307					
GGB 4,20%	01/42	21Y	104,66	3,85	1	261					
GGB 1,875%	01/52	30Y	63,56	4,02	3	208					
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		112	8	56	76	-28	84				
10Y		207	57	104	112	13	159				
15Y		229	83	104	117	40	164				

GREECE SOVEREIGN YIELD CURVE											
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	
YIELD	2,05	2,40	2,77	2,98	3,03	3,19	4,01	4,30	3,85	4,02	

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	925	0,11	893	3,50%					
DOW JONES	33.966	-0,42	36.338	-6,53%		BUND	140,12		
S&P 500	3.995	-0,61	4.766	-16,17%		BOBL	118,92		
NASDAQ	11.171	-0,76	15.645	-28,60%		SCHATZ	106,49		
DAX	14.307	-1,06	15.885	-9,93%					
FTSE	7.447	-0,65	7.385	0,85%		US LONG BOND	131,06		
NIKKEI	28.052	-0,37	28.792	-2,57%		US 10Y	114,67		
BRENT	82,18	-0,63	77,78	5,66%		US 5Y	109,34		
GOLD \$	1.777	-1,65	1.829	-2,82%		US 2Y	102,97		

