

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	1,106	-0,24	USDJPY	119,155	0,46	EURUSD	1,135	-2,49%	
EURGBP	0,8397	-0,45	USDGBP	0,75905	-0,20	EURGBP	0,8412	-0,17%	
EURJPY	131,84	0,21	USDCHF	0,93285	-0,44	EURJPY	130,5	1,02%	
EURCHF	1,032	-0,70				EURCHF	1,0379	-0,56%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,548	-0,336	-0,493	-0,402	-0,194	-0,216	
USA (0,25 / 0,50)		USD	0,449	0,153	0,928	1,274		1,776	
JAPAN - 0,10		JPY	-0,064	-0,053	-0,009	0,042			
BANK OF ENGLAND 0,50		GBP	0,786	0,229	1,044	1,545			
SWITZERLAND -0,75		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			1,947	2,141	2,149			2,432	
GREEK TREASURY				1,539	2,641	2,770	2,468		
GERMAN TREASURY			-0,355	0,080	0,368	0,522	0,447	0,555	
JAPANESE TREAS			-0,021	0,040	0,209	0,466	0,686	0,897	
U.K TREASURY			1,201	1,233	1,488	1,733	1,766	1,733	
ESM TREASURY			0,153	0,487	0,816	1,090	1,141	1,066	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,186	0,491	0,723	0,844	1,008	1,151	1,113
USD SWAP			1,685	2,295	2,240	2,237	2,264	2,333	2,350

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	103,07	-0,07	0	35		3M	100,02	-0,32	
GGB 3,45%	04/24	2Y	106,18	0,39	1	66					
GGB 3,375%	02/25	3Y	106,70	1,02	-2	95					
GGB 0%	02/26	5Y	94,44	1,48	-1	92		6M	100,12	-0,26	
GGB 3,75%	01/28	7Y	112,16	1,56	-1	89					
GGB 1,75%	06/32	10Y	92,23	2,63	-1	132					
GGB 1,875%	02/35	15Y	90,77	2,73	0	127		12M	100,26	-0,27	
GGB 4%	01/37	16Y	121,55	2,27	-2	115					
GGB 4,20%	01/42	21Y	128,02	2,41	-4	117					
GGB 1,875%	01/52	30Y	76,21	3,11	0	117					
GREEK BONDS SPREAD(in bp) VS											
			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)								
MATURITY			GERMANY		SPAIN		PORTUGAL		ITALY		FRANCE
5Y			146		42		97		123		63
10Y			227		77		133		146		76
15Y			225		79		113		131		67

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,32	-0,26	-0,27	1,02	1,48	1,56	2,63	2,73	2,41	3,11

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	863	0,09	893	-3,41%					
DOW JONES	34.396	-0,25	36.338	-5,34%		BUND	161,38		
S&P 500	4.417	0,11	4.766	-7,33%		BOBL	130,68		
NASDAQ	13.736	0,89	15.645	-12,20%		SCHATZ	111,345		
DAX	14.370	-0,13	15.885	-9,54%					
FTSE	7.396	0,14	7.385	0,15%		US LONG BOND	152,50		
NIKKEI	26.827	0,65	28.792	-6,82%		US 10Y	124,61		
BRENT	107,06	0,39	77,78	37,64%		US 5Y	116,13		
GOLD \$	1.930	-0,64	1.829	5,55%		US 2Y	106,54		

