

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	1,117	0,09	USDJPY	121,57	-0,23	EURUSD	1,135	-1,57%	
EURGBP	0,8503	0,09	USDGBP	0,76125	-0,01	EURGBP	0,8412	1,08%	
EURJPY	135,78	-0,12	USDCHF	0,92375	0,05	EURJPY	130,5	4,05%	
EURCHF	1,032	0,13				EURCHF	1,0379	-0,60%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,533	-0,336	-0,473	-0,381	-0,194	-0,105	
USA (0,25 / 0,50)		USD	0,457	0,153	1,006	1,500		2,203	
JAPAN - 0,10		JPY	-0,064	-0,053	0,002	0,043			
BANK OF ENGLAND 0,50		GBP	0,725	0,229	1,034	1,466			
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			2,292	2,413	2,333			2,469	
GREEK TREASURY				1,703	2,767	2,863	2,338		
GERMAN TREASURY			0,002	0,481	0,642	0,725	0,658	0,737	
JAPANESE TREAS			-0,040	0,034	0,213	0,447	0,699	0,923	
U.K TREASURY			1,382	1,443	1,666	1,866	1,877	1,813	
ESM TREASURY			0,557	0,871	1,102	1,317	1,349	1,259	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,065	0,879	1,082	1,161	1,267	1,354	1,293
USD SWAP			1,910	2,603	2,484	2,431	2,406	2,420	2,410

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	102,88	0,01	0	43		3M	100,01	-0,85	
GGB 3,45%	04/24	2Y	105,66	0,59	-1	86					
GGB 3,375%	02/25	3Y	106,22	1,16	0	109					
GGB 0%	02/26	5Y	93,72	1,69	-2	113		6M	100,11	-0,26	
GGB 3,75%	01/28	7Y	111,91	1,59	-6	92					
GGB 1,75%	06/32	10Y	91,22	2,75	0	144					
GGB 1,875%	02/35	15Y	89,80	2,83	-1	137		12M	100,20	-0,21	
GGB 4%	01/37	16Y	120,92	2,32	-4	120					
GGB 4,20%	01/42	21Y	129,68	2,32	-1	108					
GGB 1,875%	01/52	30Y	74,93	3,19	1	125					
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			122	18	78	103	43	103			
10Y			213	63	123	133	64	170			
15Y			214	68	104	122	61	165			

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,85	-0,26	-0,21	1,16	1,69	1,59	2,75	2,83	2,32	3,19

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	885	-0,59	893	-0,97%					
DOW JONES	35.229	-0,19	36.338	-3,05%		BUND	157,23		
S&P 500	4.602	-0,63	4.766	-3,43%		BOBL	128,2		
NASDAQ	14.442	-1,21	15.645	-7,69%		SCHATZ	110,595		
DAX	14.606	-1,45	15.885	-8,05%					
FTSE	7.579	0,55	7.385	2,63%		US LONG BOND	149,75		
NIKKEI	27.821	-0,73	28.792	-3,37%		US 10Y	122,91		
BRENT	108,90	-4,01	77,78	40,01%		US 5Y	114,73		
GOLD \$	1.927	-0,33	1.829	5,33%		US 2Y	105,96		

