

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	1,083	0,02	USDJPY	126,075	0,52	EURUSD	1,135	-4,55%	
EURGBP	0,8334	0,08	USDGBP	0,7694	0,04	EURGBP	0,8412	-0,92%	
EURJPY	136,54	0,55	USDCHF	0,93365	0,08	EURJPY	130,5	4,62%	
EURCHF	1,011	0,12				EURCHF	1,0379	-2,58%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,529	-0,336	-0,435	-0,334	-0,194	-0,030	
USA	(0,25 / 0,50)	USD	0,525	0,153	1,021	1,553		2,280	
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,005	0,048			
BANK OF ENGLAND	0,50	GBP	0,782	0,229	1,087	1,503			
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			2,416	2,715	2,760			2,835	
GREEK TREASURY				1,787	2,876	3,085	2,387		
GERMAN TREASURY			0,123	0,635	0,849	0,965	0,910	0,976	
JAPANESE TREAS			-0,062	0,036	0,241	0,486	0,767	0,982	
U.K TREASURY			1,508	1,564	1,803	2,005	2,016	1,950	
ESM TREASURY			0,668	1,017	1,311	1,555	1,589	1,509	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,039	1,083	1,301	1,405	1,548	1,648	1,579
USD SWAP			2,103	2,775	2,782	2,795	2,818	2,836	2,812

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	102,78	-0,05	0	37		3M	100,05	-0,21	
GGB 3,45%	04/24	2Y	105,61	0,55	1	82					
GGB 3,375%	02/25	3Y	106,22	1,13	1	106					
GGB 0%	02/26	5Y	93,35	1,81	4	125		6M	100,18	-0,40	
GGB 3,75%	01/28	7Y	111,82	1,59	3	92					
GGB 1,75%	06/32	10Y	90,33	2,86	2	155					
GGB 1,875%	02/35	15Y	87,72	3,05	3	159		12M	100,16	-0,17	
GGB 4%	01/37	16Y	120,70	2,33	0	121					
GGB 4,20%	01/42	21Y	129,45	2,33	3	109					
GGB 1,875%	01/52	30Y	72,14	3,37	2	143					
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	65	65	6	92			
10Y			203	53	111	104	40	153			
15Y			212	66	104	110	48	157			

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,21	-0,40	-0,17	1,13	1,81	1,59	2,86	3,05	2,33

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	921	0,42	893	3,14%					
DOW JONES	34.220	-0,26	36.338	-5,83%		BUND	154,58		
S&P 500	4.397	-0,34	4.766	-7,73%		BOBL	127,35		
NASDAQ	13.372	-0,30	15.645	-14,53%		SCHATZ	110,385		
DAX	14.125	-0,48	15.885	-11,08%					
FTSE	7.577	-0,55	7.385	2,60%		US LONG BOND	141,72		
NIKKEI	26.843	1,93	28.792	-6,77%		US 10Y	120,14		
BRENT	104,63	-0,01	77,78	34,52%		US 5Y	113,47		
GOLD \$	1.969	0,13	1.829	7,67%		US 2Y	105,76		

