

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	1,137	0,46	USDJPY	114,93	-0,10	EURUSD	1,135	0,23%	
EURGBP	0,8345	0,18	USDGBP	0,73375	-0,30	EURGBP	0,8412	-0,79%	
EURJPY	130,73	0,36	USDCHF	0,91915	-0,27	EURJPY	130,5	0,17%	
EURCHF	1,045	0,22				EURCHF	1,0379	0,72%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,557	-0,336	-0,528	-0,487	-0,194	-0,329	
USA (0,00 / 0,25)		USD	0,171	0,153	0,480	0,781		1,286	
JAPAN - 0,10		JPY	-0,064	-0,053	-0,021	0,041			
BANK OF ENGLAND 0,50		GBP	0,492	0,229	0,868	1,331			
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			1,465	1,821	1,929			2,240	
GREEK TREASURY				1,497	2,576	2,714	2,505		
GERMAN TREASURY			-0,440	-0,036	0,216	0,375	0,322	0,495	
JAPANESE TREAS			-0,018	0,051	0,213	0,473	0,676	0,893	
U.K TREASURY			1,265	1,281	1,378	1,536	1,557	1,466	
ESM TREASURY			0,073	0,364	0,635	0,862	0,944	0,965	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,297	0,371	0,558	0,660	0,797	0,921	0,915
USD SWAP			1,177	1,816	1,917	1,937	2,007	2,068	2,111

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	103,21	0,07	1	49		3M	100,05	-0,44	
GGB 3,45%	04/24	2Y	106,30	0,44	-1	71					
GGB 3,375%	02/25	3Y	106,79	1,05	-1	98					
GGB 0%	02/26	5Y	94,49	1,44	0	88		6M	100,14	-0,32	
GGB 3,75%	01/28	7Y	111,86	1,64	1	97					
GGB 1,75%	06/32	10Y	92,72	2,56	0	125					
GGB 1,875%	02/35	15Y	91,26	2,68	0	122		12M	100,20	-0,25	
GGB 4%	01/37	16Y	120,60	2,35	0	123					
GGB 4,20%	01/42	21Y	127,41	2,45	0	121					
GGB 1,875%	01/52	30Y	78,49	2,97	1	103					

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		153	49	90	118	56	132		
10Y		236	86	135	147	72	186		
15Y		234	88	115	135	63	182		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,44	-0,32	-0,25	1,05	1,44	1,64	2,56	2,68	2,45

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	956	0,06	893	7,01%					
DOW JONES	34.079	-0,68	36.338	-6,22%	BUND	166,03			
S&P 500	4.349	-0,72	4.766	-8,75%	BOBL	131,21			
NASDAQ	13.548	-1,23	15.645	-13,40%	SCHATZ	111,785			
DAX	15.043	-1,47	15.885	-5,30%					
FTSE	7.514	-0,32	7.385	1,75%	US LONG BOND	152,75			
NIKKEI	26.911	-0,78	28.792	-6,53%	US 10Y	126,56			
BRENT	93,08	-0,49	77,78	19,67%	US 5Y	118,03			
GOLD \$	1.892	-0,35	1.829	3,43%	US 2Y	107,76			

