

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	1,064	-0,36	USDJPY	136,695	0,90	EURUSD	1,135	-6,20%	
EURGBP	0,8653	0,66	USDGBP	0,81295	1,01	EURGBP	0,8412	2,87%	
EURJPY	145,50	0,55	USDCHF	0,9276	0,33	EURJPY	130,5	11,49%	
EURCHF	0,987	-0,06				EURCHF	1,0379	-4,87%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	2,50	EUR	1,697	-0,336	2,081	2,519	-0,194	2,871	
USA	(4,25 / 4,50)	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	3,50	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		4,251	3,663	3,516			3,557		
GREEK TREASURY			3,106	4,039	4,401	3,940			
GERMAN TREASURY		2,267	2,070	2,039	2,105	2,010	1,883		
JAPANESE TREASURY		-0,013	0,132	0,256	0,820	1,124	1,433		
U.K TREASURY		3,403	3,247	3,267	3,630	3,697	3,674		
ESM TREASURY		2,528	2,560	2,636	2,833	2,830	2,659		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,890	2,870	2,768	2,706	2,693	2,647	2,452	2,072
USD SWAP		5,066	4,101	3,719	3,571	3,501	3,494	3,433	3,180

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	100,67	2,91	7	318		3M	99,74	2,05	
GGB 3,375%	02/25	3Y	100,77	3,00	4	293					
GGB 2%	04/27	5Y	95,70	3,07	6	252		6M	98,92	2,38	
GGB 3,75%	01/28	7Y	102,32	3,25	8	258					
GGB 1,75%	06/32	10Y	82,35	4,02	2	271					
GGB 1,875%	02/35	15Y	76,95	4,36	8	290		12M	97,35	2,76	
GGB 4%	01/37	16Y	97,68	4,22	2	310					
GGB 4,20%	01/42	21Y	104,10	3,89	5	265					
GGB 1,875%	01/52	30Y	62,88	4,08	8	214					
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		104	0	46	66	-42	77				
10Y		200	50	93	102	-4	150				
15Y		230	84	100	113	29	162				

GREECE SOVEREIGN YIELD CURVE											
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y	
YIELD	2,05	2,38	2,76	3,00	3,07	3,25	4,02	4,36	3,89	4,08	

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	923	-0,07	893	3,32%					
DOW JONES	33.966	-0,42	36.338	-6,53%		BUND	140,38		
S&P 500	3.995	-0,61	4.766	-16,17%		BOBL	119,03		
NASDAQ	11.171	-0,76	15.645	-28,60%		SCHATZ	106,515		
DAX	14.293	-1,16	15.885	-10,02%					
FTSE	7.471	-0,33	7.385	1,17%		US LONG BOND	131,34		
NIKKEI	28.052	-0,37	28.792	-2,57%		US 10Y	114,84		
BRENT	82,73	0,04	77,78	6,36%		US 5Y	109,45		
GOLD \$	1.775	-1,79	1.829	-2,95%		US 2Y	102,99		

