

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	1,088	-0,06	USDJPY	125,065	-0,23	EURUSD	1,135	-4,14%	
EURGBP	0,8341	-0,14	USDGBP	0,76705	-0,07	EURGBP	0,8412	-0,85%	
EURJPY	136,04	-0,30	USDCHF	0,92965	-0,14	EURJPY	130,5	4,24%	
EURCHF	1,011	-0,21				EURCHF	1,0379	-2,57%	

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	0,514	0,153	1,011	1,540		2,272	
JAPAN - 0,10		JPY	-0,064	-0,053	-0,004	0,048			
BANK OF ENGLAND 0,50		GBP	0,761	0,229	1,064	1,482			
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			2,418	2,693	2,714			2,773	
GREEK TREASURY				1,735	2,849	3,047	2,356		
GERMAN TREASURY			0,092	0,573	0,785	0,898	0,842	0,908	
JAPANESE TREAS			-0,079	0,024	0,245	0,493	0,781	0,995	
U.K TREASURY			1,512	1,568	1,805	2,008	2,020	1,954	
ESM TREASURY			0,687	1,030	1,309	1,542	1,568	1,495	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,026	1,045	1,251	1,350	1,488	1,588	1,518
USD SWAP			2,084	2,778	2,759	2,765	2,779	2,791	2,762

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	102,83	-0,05	-2	37		3M	100,05	-0,20	
GGB 3,45%	04/24	2Y	105,67	0,54	-2	81					
GGB 3,375%	02/25	3Y	106,28	1,12	1	105					
GGB 0%	02/26	5Y	93,43	1,79	-2	123		6M	100,18	-0,38	
GGB 3,75%	01/28	7Y	112,13	1,55	-3	88					
GGB 1,75%	06/32	10Y	90,56	2,83	-3	152					
GGB 1,875%	02/35	15Y	88,11	3,01	-2	155		12M	100,16	-0,17	
GGB 4%	01/37	16Y	121,18	2,29	-9	117					
GGB 4,20%	01/42	21Y	130,10	2,29	-6	105					
GGB 1,875%	01/52	30Y	72,68	3,34	1	140					
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			116	12	64	87	6	93			
10Y			206	56	115	122	45	157			
15Y			215	69	107	116	52	162			

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,20	-0,38	-0,17	1,12	1,79	1,55	2,83	3,01	2,29	3,34

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	0,54	893	3,27%					
DOW JONES	34.308	-1,19	36.338	-5,59%		BUND	155,52		
S&P 500	4.413	-1,69	4.766	-7,42%		BOBL	127,77		
NASDAQ	13.412	-2,18	15.645	-14,27%		SCHATZ	110,455		
DAX	14.154	-0,28	15.885	-10,90%					
FTSE	7.575	-0,57	7.385	2,58%		US LONG BOND	142,81		
NIKKEI	26.335	-1,81	28.792	-8,53%		US 10Y	120,38		
BRENT	103,09	4,68	77,78	32,54%		US 5Y	113,60		
GOLD \$	1.972	0,95	1.829	7,83%		US 2Y	105,76		

