

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	1,139	-0,38	USDJPY	116,015	0,00	EURUSD	1,135	0,34%
EURGBP	0,8412	-0,17	USDGBP	0,73875	0,18	EURGBP	0,8412	0,00%
EURJPY	132,09	-0,35	USDCHF	0,92755	0,23	EURJPY	130,5	1,21%
EURCHF	1,056	-0,13				EURCHF	1,0379	1,75%

MONEY MARKET RATES/EURIBOR -LIBOR								
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year
EUROZONE	0,00	EUR	-0,547	-0,336	-0,523	-0,457	-0,194	-0,313
USA	(0,00 / 0,25)	USD	0,123	0,153	0,377	0,635		1,094
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,021	0,043		
BANK OF ENGLAND	0,50	GBP	0,480	0,229	0,776	1,227		
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			1,588	1,936	2,007			2,265
GREEK TREASURY				1,437	2,564	2,669	2,408	
GERMAN TREASURY			-0,330	0,085	0,278	0,376	0,295	0,446
JAPANESE TREAS			-0,034	0,031	0,231	0,464	0,660	0,873
U.K TREASURY			1,362	1,409	1,524	1,667	1,698	1,613
ESM TREASURY			0,179	0,489	0,675	0,849	0,875	0,878

INTEREST RATES SWAPS										
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP			-0,239	0,497	0,672	0,739	0,828	0,896	0,860	0,717
USD SWAP			1,336	1,975	2,029	2,060	2,092	2,137	2,147	2,073
JPY SWAP			#N/A N/A	#N/A N/A	0,147	#N/A N/A	0,287	#N/A N/A	0,572	0,739
GBP SWAP			#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A
CHF SWAP			#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A

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	103,25	0,09	0	51	3M	100,07	-0,47	
GGB 3,45%	04/24	2Y	106,41	0,42	1	69				
GGB 3,375%	02/25	3Y	107,03	0,98	1	92				
GGB 0%	02/26	5Y	94,62	1,40	0	84	6M	100,14	-0,30	
GGB 3,75%	01/28	7Y	111,98	1,62	-1	96				
GGB 1,75%	06/32	10Y	92,84	2,55	0	124				
GGB 1,875%	02/35	15Y	91,69	2,64	0	118	12M	100,25	-0,30	
GGB 4%	01/37	16Y	121,29	2,30	-1	118				
GGB 4,20%	01/42	21Y	128,75	2,37	-1	114				
GGB 1,875%	01/52	30Y	77,75	3,01	0	108				

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	135	31	98	105	38	113	
10Y	229	79	139	144	66	182	
15Y	229	83	112	132	54	179	

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,47	-0,30	-0,30	0,98	1,40	1,62	2,55	2,64	2,37	3,01

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	964	0,39	893	7,92%			
DOW JONES	35.242	-1,47	36.338	-3,02%	BUND	164,89	
S&P 500	4.504	-1,81	4.766	-5,50%	BOBL	130,36	
NASDAQ	14.186	-2,10	15.645	-9,33%	SCHATZ	111,515	
DAX	15.490	0,05	15.885	-2,48%			
FTSE	7.672	0,38	7.385	3,90%	US LONG BOND	152,03	
NIKKEI	27.696	0,42	28.792	-3,81%	US 10Y	125,89	
BRENT	91,15	-0,28	77,78	17,19%	US 5Y	117,50	
GOLD \$	1.826	-0,04	1.829	-0,15%	US 2Y	107,52	

