

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	1,133	0,08	USDJPY	115,145	0,07	EURUSD	1,135	-0,12%	
EURGBP	0,8349	0,17	USDGBP	0,73655	0,08	EURGBP	0,8412	-0,75%	
EURJPY	130,51	0,14	USDCHF	0,91765	-0,42	EURJPY	130,5	0,00%	
EURCHF	1,040	-0,34				EURCHF	1,0379	0,21%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,555	-0,336	-0,528	-0,490	-0,194	-0,337	
USA (0,00 / 0,25)		USD	0,162	0,153	0,464	0,758		1,258	
JAPAN - 0,10		JPY	-0,064	-0,053	-0,021	0,041			
BANK OF ENGLAND 0,50		GBP	0,528	0,229	0,881	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			1,598	1,898	1,986			2,280	
GREEK TREASURY				1,540	2,627	2,702	2,456		
GERMAN TREASURY			-0,341	0,043	0,260	0,386	0,327	0,491	
JAPANESE TREAS			-0,019	0,034	0,197	0,447	0,646	0,874	
U.K TREASURY			1,328	1,359	1,492	1,661	1,676	1,564	
ESM TREASURY			0,143	0,447	0,694	0,920	0,974	0,981	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,279	0,449	0,643	0,734	0,855	0,966	0,951
USD SWAP			1,268	1,918	1,983	2,022	2,069	2,135	2,153

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	103,17	0,08	2	50		3M	100,05	-0,42	
GGB 3,45%	04/24	2Y	106,23	0,46	1	73					
GGB 3,375%	02/25	3Y	106,71	1,07	1	100					
GGB 0%	02/26	5Y	94,35	1,48	2	92		6M	100,14	-0,32	
GGB 3,75%	01/28	7Y	111,55	1,69	1	102					
GGB 1,75%	06/32	10Y	92,29	2,61	1	130					
GGB 1,875%	02/35	15Y	91,43	2,67	2	121		12M	100,22	-0,28	
GGB 4%	01/37	16Y	121,74	2,27	1	115					
GGB 4,20%	01/42	21Y	128,33	2,40	1	116					
GGB 1,875%	01/52	30Y	79,06	2,94	0	100					

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		150	46	88	115	51	128		
10Y		237	87	135	146	68	187		
15Y		232	86	112	129	56	177		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,42	-0,32	-0,28	1,07	1,48	1,69	2,61	2,67	2,40

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	949	0,52	893	6,24%					
DOW JONES	33.674	0,23	36.338	-7,33%		BUND	165,52		
S&P 500	4.331	0,61	4.766	-9,12%		BOBL	130,75		
NASDAQ	13.426	0,34	15.645	-14,18%		SCHATZ	111,65		
DAX	14.796	0,70	15.885	-6,86%					
FTSE	7.544	0,67	7.385	2,16%		US LONG BOND	152,19		
NIKKEI	26.450	-1,71	28.792	-8,14%		US 10Y	126,13		
BRENT	97,31	0,49	77,78	25,11%		US 5Y	117,66		
GOLD \$	1.906	0,40	1.829	4,22%		US 2Y	107,58		

