

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	1,109	-0,29	USDJPY	115,19	0,22	EURUSD	1,135	-2,23%	
EURGBP	0,8346	-0,03	USDGBP	0,75225	0,25	EURGBP	0,8412	-0,78%	
EURJPY	127,79	-0,03	USDCHF	0,91925	0,06	EURJPY	130,5	-2,08%	
EURCHF	1,020	-0,18				EURCHF	1,0379	-1,74%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,551	-0,336	-0,533	-0,493	-0,194	-0,349	
USA (0,00 / 0,25)		USD	0,241	0,153	0,504	0,805		1,288	
JAPAN - 0,10		JPY	-0,064	-0,053	-0,011	0,041			
BANK OF ENGLAND 0,50		GBP	0,602	0,229	0,878	1,308			
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			1,344	1,578	1,717			2,103	
GREEK TREASURY				1,205	2,304	2,415	2,198		
GERMAN TREASURY			-0,729	-0,393	-0,064	0,102	0,082	0,267	
JAPANESE TREAS			-0,039	-0,012	0,140	0,401	0,625	0,871	
U.K TREASURY			0,806	0,791	1,126	1,345	1,385	1,353	
ESM TREASURY			-0,212	0,104	0,482	0,767	0,837	0,812	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,401	0,092	0,311	0,461	0,655	0,818	0,806
USD SWAP			1,066	1,584	1,658	1,724	1,804	1,897	1,928

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	-0,07	1	35		3M	100,05	-0,51	
GGB 3,45%	04/24	2Y	106,59	0,27	0	54					
GGB 3,375%	02/25	3Y	107,30	0,86	1	79					
GGB 0%	02/26	5Y	95,51	1,17	2	61		6M	100,16	-0,33	
GGB 3,75%	01/28	7Y	113,79	1,31	1	64					
GGB 1,75%	06/32	10Y	95,11	2,29	-1	98					
GGB 1,875%	02/35	15Y	94,36	2,39	2	93		12M	100,20	-0,25	
GGB 4%	01/37	16Y	125,24	2,02	2	90					
GGB 4,20%	01/42	21Y	132,68	2,16	2	92					
GGB 1,875%	01/52	30Y	83,68	2,67	1	73					

GREEK BONDS SPREAD(in bp) VS									
MATURITY			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE		
5Y			160	56	103	126	68	142	
10Y			237	87	142	156	83	192	
15Y			231	85	116	135	68	178	

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,51	-0,33	-0,25	0,86	1,17	1,31	2,29	2,39	2,16

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	866	-2,82	893	-3,01%					
DOW JONES	33.295	-1,76	36.338	-8,37%	BUND	170,48			
S&P 500	4.306	-1,55	4.766	-9,65%	BOBL	133,49			
NASDAQ	13.532	-1,59	15.645	-13,50%	SCHATZ	112,405			
DAX	13.905	-3,85	15.885	-12,47%					
FTSE	7.330	-1,72	7.385	-0,74%	US LONG BOND	156,81			
NIKKEI	26.393	-1,68	28.792	-8,33%	US 10Y	128,73			
BRENT	112,83	7,49	77,78	45,06%	US 5Y	119,39			
GOLD \$	1.943	-0,13	1.829	6,21%	US 2Y	108,20			

