

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	1,104	-0,04	USDJPY	122,645	0,09	EURUSD	1,135	-2,71%	
EURGBP	0,841	-0,13	USDGBP	0,76185	-0,09	EURGBP	0,8412	-0,03%	
EURJPY	135,39	0,00	USDCHF	0,92515	-0,05	EURJPY	130,5	3,75%	
EURCHF	1,021	-0,13				EURCHF	1,0379	-1,60%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,541	-0,336	-0,461	-0,362	-0,194	-0,086	
USA (0,25 / 0,50)		USD	0,438	0,153	0,962	1,489		2,172	
JAPAN - 0,10		JPY	-0,064	-0,053	0,001	0,043			
BANK OF ENGLAND 0,50		GBP	0,724	0,229	1,038	1,479			
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			2,455	2,567	2,397			2,452	
GREEK TREASURY				1,625	2,684	2,826	2,306		
GERMAN TREASURY			-0,084	0,364	0,542	0,650	0,587	0,666	
JAPANESE TREAS			-0,041	0,020	0,210	0,458	0,715	0,948	
U.K TREASURY			1,374	1,417	1,608	1,798	1,807	1,737	
ESM TREASURY			0,477	0,773	1,024	1,252	1,293	1,221	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,090	0,806	0,988	1,072	1,188	1,283	1,229
USD SWAP			2,025	2,764	2,628	2,535	2,467	2,434	2,399

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	102,89	-0,03	-1	39		3M	100,07	-0,36	
GGB 3,45%	04/24	2Y	105,74	0,54	-1	81					
GGB 3,375%	02/25	3Y	106,46	1,07	1	100					
GGB 0%	02/26	5Y	94,08	1,60	1	104		6M	100,07	-0,14	
GGB 3,75%	01/28	7Y	112,72	1,45	1	78					
GGB 1,75%	06/32	10Y	91,92	2,67	0	136					
GGB 1,875%	02/35	15Y	90,22	2,79	1	133		12M	100,20	-0,21	
GGB 4%	01/37	16Y	121,37	2,28	1	116					
GGB 4,20%	01/42	21Y	130,37	2,28	-5	104					
GGB 1,875%	01/52	30Y	76,30	3,11	0	117					
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			126	22	67	98	19	104			
10Y			214	64	121	133	57	166			
15Y			218	72	105	119	56	164			

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,36	-0,14	-0,21	1,07	1,60	1,45	2,67	2,79	2,28	3,11

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	891	1,28	893	-0,30%					
DOW JONES	34.818	0,40	36.338	-4,18%		BUND	158,52		
S&P 500	4.546	0,34	4.766	-4,62%		BOBL	128,84		
NASDAQ	14.262	0,29	15.645	-8,84%		SCHATZ	110,745		
DAX	14.446	0,22	15.885	-9,06%					
FTSE	7.538	0,30	7.385	2,08%		US LONG BOND	149,13		
NIKKEI	27.736	0,25	28.792	-3,67%		US 10Y	122,03		
BRENT	105,37	0,94	77,78	35,47%		US 5Y	113,89		
GOLD \$	1.928	0,12	1.829	5,42%		US 2Y	105,61		

