

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	1,068	-0,48	USDJPY	127,215	0,29	EURUSD	1,135	-5,84%	
EURGBP	0,8517	-0,58	USDGBP	0,79765	-0,04	EURGBP	0,8412	1,25%	
EURJPY	135,93	-0,17	USDCHF	0,96265	0,21	EURJPY	130,5	4,16%	
EURCHF	1,029	-0,25				EURCHF	1,0379	-0,88%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,543	-0,336	-0,363	-0,085	-0,194	0,348	
USA (0,75 / 1,00)		USD	1,006	0,153	1,524	2,062		2,718	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,018	0,033			
BANK OF ENGLAND 0,50		GBP	1,048	0,229	1,376	1,835			
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			2,514	2,746	2,756			2,967	
GREEK TREASURY				2,487	3,614	3,790	3,543		
GERMAN TREASURY			0,375	0,683	0,963	1,187	1,122	1,167	
JAPANESE TREAS			-0,071	-0,009	0,213	0,470	0,706	0,960	
U.K TREASURY			1,470	1,584	1,907	2,174	2,193	2,149	
ESM TREASURY			0,702	1,091	1,472	1,775	1,834	1,764	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,403	1,140	1,365	1,504	1,684	1,827	1,766
USD SWAP			2,515	2,804	2,774	2,779	2,813	2,879	2,868

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	102,32	0,09	-4	51		3M	100,01	-0,03	
GGB 3,45%	04/24	2Y	103,66	1,43	-2	170					
GGB 3,375%	02/25	3Y	103,53	2,03	-1	196					
GGB 2%	04/27	5Y	98,09	2,42	-4	187		6M	100,12	-0,28	
GGB 3,75%	01/28	7Y	106,87	2,44	-4	177					
GGB 1,75%	06/32	10Y	84,67	3,59	-2	228					
GGB 1,875%	02/35	15Y	81,41	3,74	-3	228		12M	100,03	-0,03	
GGB 4%	01/37	16Y	107,10	3,38	-3	226					
GGB 4,20%	01/42	21Y	110,40	3,46	-3	222					
GGB 1,875%	01/52	30Y	64,03	3,96	-5	202					

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		180	76	110	113	36	156		
10Y		265	115	155	150	67	212		
15Y		260	114	134	150	64	205		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,03	-0,28	-0,03	2,03	2,42	2,44	3,59	3,74	3,46	3,96

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	863	0,42	893	-3,35%					
DOW JONES	31.929	0,15	36.338	-12,13%	BUND	153,67			
S&P 500	3.941	-0,81	4.766	-17,30%	BOBL	127,35			
NASDAQ	11.264	-2,35	15.645	-28,00%	SCHATZ	110,32			
DAX	14.032	0,81	15.885	-11,66%					
FTSE	7.536	0,70	7.385	2,06%	US LONG BOND	141,91			
NIKKEI	26.678	-0,26	28.792	-7,34%	US 10Y	120,44			
BRENT	114,75	1,05	77,78	47,53%	US 5Y	113,62			
GOLD \$	1.859	-0,41	1.829	1,63%	US 2Y	105,98			

