

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	1,071	-0,05	USDJPY	133,855	-0,28	EURUSD	1,135	-5,60%	
EURGBP	0,856	0,17	USDGBP	0,79925	0,20	EURGBP	0,8412	1,76%	
EURJPY	143,38	-0,35	USDCHF	0,9788	0,01	EURJPY	130,5	9,87%	
EURCHF	1,048	-0,04				EURCHF	1,0379	1,02%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,525	-0,336	-0,298	0,029	-0,194	0,561	
USA (0,75 / 1,00)		USD	1,190	0,153	1,690	2,238		2,890	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,035	0,015			
BANK OF ENGLAND	0,50	GBP	1,175	0,229	1,449	1,930			
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			2,787	3,044	3,036			3,181	
GREEK TREASURY				2,659	3,971	4,086	3,614		
GERMAN TREASURY			0,708	1,084	1,363	1,579	1,557	1,603	
JAPANESE TREAS			-0,073	-0,010	0,251	0,534	0,783	1,084	
U.K TREASURY			1,788	1,894	2,259	2,500	2,521	2,471	
ESM TREASURY			1,103	1,498	1,883	2,192	2,258	2,206	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,679	1,540	1,762	1,890	2,067	2,205	2,143
USD SWAP			2,820	3,156	3,099	3,090	3,112	3,173	3,145

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	102,10	0,18	1	60		3M	99,99	0,04	
GGB 3,45%	04/24	2Y	103,45	1,50	1	177					
GGB 3,375%	02/25	3Y	102,94	2,23	1	216					
GGB 2%	04/27	5Y	97,26	2,61	0	206		6M	99,96	0,09	
GGB 3,75%	01/28	7Y	105,90	2,61	-1	194					
GGB 1,75%	06/32	10Y	82,07	3,95	0	264					
GGB 1,875%	02/35	15Y	78,81	4,05	1	259		12M	99,22	0,78	
GGB 4%	01/37	16Y	106,93	3,39	-2	227					
GGB 4,20%	01/42	21Y	108,90	3,56	-2	232					
GGB 1,875%	01/52	30Y	59,01	4,37	0	243					
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		158	54	84	89	11	134				
10Y		261	111	148	147	60	209				
15Y		251	105	123	143	56	198				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,04	0,09	0,78	2,23	2,61	2,61	3,95	4,05	3,56	4,37

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	894	0,23	893	0,05%					
DOW JONES	32.911	-0,81	36.338	-9,43%		BUND	148,73		
S&P 500	4.116	-1,08	4.766	-13,64%		BOBL	123,8		
NASDAQ	12.086	-0,73	15.645	-22,75%		SCHATZ	108,97		
DAX	14.446	-0,76	15.885	-9,06%					
FTSE	7.593	-0,08	7.385	2,82%		US LONG BOND	136,66		
NIKKEI	28.247	0,04	28.792	-1,89%		US 10Y	117,95		
BRENT	123,32	-0,21	77,78	58,55%		US 5Y	111,83		
GOLD \$	1.850	-0,18	1.829	1,15%		US 2Y	105,06		

