

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	1,005	0,05	USDJPY	136,675	-0,55	EURUSD	1,135	-11,47%	
EURGBP	0,8457	0,16	USDGBP	0,8418	0,11	EURGBP	0,8412	0,54%	
EURJPY	137,29	-0,50	USDCHF	0,9827	-0,09	EURJPY	130,5	5,20%	
EURCHF	0,987	-0,02				EURCHF	1,0379	-4,89%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,398	-0,336	-0,070	0,365	-0,194	0,969	
USA (1,50 / 1,75)		USD	1,900	0,153	2,423	3,048		3,645	
JAPAN - 0,10		JPY	-0,051	-0,053	-0,025	0,037			
BANK OF ENGLAND 0,50		GBP	1,284	0,229	1,760	2,338			
SWITZERLAND -025		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		3,004	2,969	2,906			3,102		
GREEK TREASURY			2,602	3,495	3,833	3,614			
GERMAN TREASURY		0,350	0,757	1,119	1,346	1,333	1,380		
JAPANESE TREAS		-0,069	0,021	0,242	0,622	0,948	1,317		
U.K TREASURY		1,750	1,718	2,040	2,489	2,537	2,507		
ESM TREASURY		0,894	1,299	1,834	2,208	2,299	2,187		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		0,822	1,292	1,552	1,734	1,959	2,162	2,099	1,840
USD SWAP		3,329	3,095	2,982	2,967	2,989	3,072	3,056	2,848

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	101,53	0,69	-4	111		3M	99,95	0,23	
GGB 3,45%	04/24	2Y	103,23	1,53	-2	180					
GGB 3,375%	02/25	3Y	103,05	2,15	-2	208					
GGB 2%	04/27	5Y	97,63	2,53	-12	198		6M	99,87	0,27	
GGB 3,75%	01/28	7Y	103,91	2,97	-7	230					
GGB 1,75%	06/32	10Y	85,72	3,47	-12	216					
GGB 1,875%	02/35	15Y	81,14	3,79	-12	233		12M	99,35	0,71	
GGB 4%	01/37	16Y	107,48	3,34	-12	222					
GGB 4,20%	01/42	21Y	108,95	3,56	-14	232					
GGB 1,875%	01/52	30Y	62,47	4,09	-13	215					
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		185	81	115	123	40	141				
10Y		238	88	129	128	40	178				
15Y		249	103	118	140	53	175				

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,23	0,27	0,71	2,15	2,53	2,97	3,47	3,79	3,56

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	795	0,64	893	-11,05%					
DOW JONES	31.292	0,38	36.338	-13,89%		BUND	152,92		
S&P 500	3.858	0,11	4.766	-19,04%		BOBL	126,25		
NASDAQ	11.415	0,37	15.645	-27,04%		SCHATZ	109,855		
DAX	12.795	-0,30	15.885	-19,46%					
FTSE	7.180	-0,23	7.385	-2,77%		US LONG BOND	140,22		
NIKKEI	26.337	-1,77	28.792	-8,53%		US 10Y	119,03		
BRENT	102,49	-4,30	77,78	31,77%		US 5Y	112,46		
GOLD \$	1.727	-0,37	1.829	-5,55%		US 2Y	104,95		

