

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	1,026	0,29	USDJPY	138,125	-0,06	EURUSD	1,135	-9,60%	
EURGBP	0,854	0,17	USDGBP	0,83255	-0,14	EURGBP	0,8412	1,52%	
EURJPY	141,68	0,26	USDCHF	0,9681	-0,03	EURJPY	130,5	8,57%	
EURCHF	0,993	0,24				EURCHF	1,0379	-4,32%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,320	-0,336	0,047	0,503	-0,194	1,015	
USA (1,50 / 1,75)		USD	2,126	0,153	2,710	3,267		3,863	
JAPAN - 0,10		JPY	-0,054	-0,053	-0,015	0,048			
BANK OF ENGLAND 0,50		GBP	1,447	0,229	1,900	2,518			
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			3,219	3,141	3,012			3,170	
GREEK TREASURY				2,681	3,479	3,891	3,694		
GERMAN TREASURY			0,640	1,012	1,269	1,463	1,431	1,461	
JAPANESE TREAS			-0,071	0,027	0,243	0,622	0,921	1,279	
U.K TREASURY			2,014	1,885	2,158	2,663	2,708	2,664	
ESM TREASURY			1,186	1,535	1,956	2,284	2,362	2,235	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,134	1,580	1,771	1,908	2,074	2,233	2,157
USD SWAP			3,545	3,306	3,135	3,081	3,089	3,150	3,115

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	101,45	0,73	-3	115		3M	99,96	0,21	
GGB 3,45%	04/24	2Y	102,93	1,68	-1	195					
GGB 3,375%	02/25	3Y	102,71	2,27	-1	220					
GGB 2%	04/27	5Y	97,26	2,62	-3	207		6M	99,84	0,36	
GGB 3,75%	01/28	7Y	104,43	2,87	-1	220					
GGB 1,75%	06/32	10Y	85,90	3,45	0	214					
GGB 1,875%	02/35	15Y	80,62	3,85	-3	239		12M	99,27	0,82	
GGB 4%	01/37	16Y	106,21	3,45	-2	233					
GGB 4,20%	01/42	21Y	107,72	3,64	-3	240					
GGB 1,875%	01/52	30Y	60,74	4,23	-2	229					
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			167	63	102	108	22	128			
10Y			221	71	102	111	23	165			
15Y			243	97	113	134	56	172			

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,21	0,36	0,82	2,27	2,62	2,87	3,45	3,85	3,64

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	806	0,23	893	-9,76%					
DOW JONES	31.827	2,43	36.338	-12,41%		BUND	151,44		
S&P 500	3.937	2,76	4.766	-17,40%		BOBL	125,12		
NASDAQ	11.713	3,11	15.645	-25,13%		SCHATZ	109,38		
DAX	13.308	2,69	15.885	-16,22%					
FTSE	7.296	1,01	7.385	-1,20%		US LONG BOND	138,63		
NIKKEI	27.680	2,67	28.792	-3,86%		US 10Y	118,02		
BRENT	106,21	-1,06	77,78	36,55%		US 5Y	111,64		
GOLD \$	1.707	-0,26	1.829	-6,66%		US 2Y	104,56		

