

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	1,021	-0,22	USDJPY	137,76	0,29	EURUSD	1,135	-10,03%	
EURGBP	0,8517	-0,18	USDGBP	0,83435	0,07	EURGBP	0,8412	1,25%	
EURJPY	140,63	0,10	USDCHF	0,9673	0,06	EURJPY	130,5	7,76%	
EURCHF	0,987	-0,15				EURCHF	1,0379	-4,86%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,50	EUR	-0,259	-0,336	0,125	0,635	-0,194	1,164	
USA	(1,50 / 1,75)	USD	2,214	0,153	2,759	3,334		3,893	
JAPAN	- 0,10	JPY	-0,054	-0,053	-0,018	0,047			
BANK OF ENGLAND	0,50	GBP	1,481	0,229	1,896	2,506			
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		3,123	3,003	2,893			3,071		
GREEK TREASURY			2,862	3,561	3,925	3,768			
GERMAN TREASURY		0,621	0,978	1,188	1,393	1,361	1,387		
JAPANESE TREAS		-0,071	0,008	0,220	0,578	0,860	1,236		
U.K TREASURY		1,960	1,811	2,012	2,497	2,541	2,495		
ESM TREASURY		1,152	1,471	1,866	2,193	2,263	2,132		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		1,164	1,529	1,712	1,829	1,982	2,132	2,052	1,782
USD SWAP		3,487	3,171	2,999	2,963	2,977	3,050	3,027	2,835

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	101,35	0,85	-2	127		3M	99,95	0,27	
GGB 3,45%	04/24	2Y	102,62	1,85	1	212					
GGB 3,375%	02/25	3Y	102,29	2,44	-1	237					
GGB 2%	04/27	5Y	96,41	2,82	0	227		6M	99,83	0,40	
GGB 3,75%	01/28	7Y	103,85	2,98	-1	231					
GGB 1,75%	06/32	10Y	85,27	3,54	0	223					
GGB 1,875%	02/35	15Y	80,26	3,90	-1	244		12M	99,27	0,83	
GGB 4%	01/37	16Y	105,41	3,52	0	240					
GGB 4,20%	01/42	21Y	106,60	3,72	-1	248					
GGB 1,875%	01/52	30Y	60,51	4,25	-4	231					

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		188	84	115	120	2	150		
10Y		237	87	110	117	5	177		
15Y		253	107	115	137	32	180		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,27	0,40	0,83	2,44	2,82	2,98	3,54	3,90	3,72

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	826	1,32	893	-7,53%					
DOW JONES	32.037	0,51	36.338	-11,84%	BUND	152,26			
S&P 500	3.999	0,99	4.766	-16,09%	BOBL	125,24			
NASDAQ	12.060	1,36	15.645	-22,92%	SCHATZ	109,385			
DAX	13.247	-0,27	15.885	-16,61%					
FTSE	7.271	0,09	7.385	-1,54%	US LONG BOND	140,66			
NIKKEI	27.915	0,40	28.792	-3,05%	US 10Y	119,06			
BRENT	105,37	1,45	77,78	35,47%	US 5Y	112,35			
GOLD \$	1.717	-0,11	1.829	-6,12%	US 2Y	104,80			

