

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	1,024	0,27	USDJPY	136,635	0,37	EURUSD	1,135	-9,75%	
EURGBP	0,8486	-0,30	USDGBP	0,82865	-0,58	EURGBP	0,8412	0,88%	
EURJPY	139,93	0,63	USDCHF	0,96395	0,12	EURJPY	130,5	7,23%	
EURCHF	0,987	0,43				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	0,50	EUR	-0,170	-0,336	0,200	0,706	-0,194	1,200	
USA	(1,50 / 1,75)	USD	2,252	0,153	2,766	3,323		3,814	
JAPAN	- 0,10	JPY	-0,054	-0,053	-0,014	0,048			
BANK OF ENGLAND	0,50	GBP	1,485	0,229	1,890	2,454			
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		3,016	2,899	2,825			3,056		
GREEK TREASURY			2,434	3,110	3,657	3,633			
GERMAN TREASURY		0,452	0,810	1,071	1,308	1,290	1,325		
JAPANESE TREAS		-0,075	-0,002	0,196	0,560	0,845	1,217		
U.K TREASURY		1,870	1,733	1,963	2,457	2,518	2,485		
ESM TREASURY		0,973	1,304	1,749	2,101	2,196	2,088		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		1,034	1,346	1,548	1,692	1,873	2,045	1,982	1,737
USD SWAP		3,412	3,049	2,896	2,873	2,903	2,999	2,986	2,809

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	101,39	0,76	-5	118		3M	99,94	0,29	
GGB 3,45%	04/24	2Y	102,87	1,70	-3	197					
GGB 3,375%	02/25	3Y	102,99	2,15	-2	208					
GGB 2%	04/27	5Y	98,25	2,39	-19	184		6M	99,83	0,38	
GGB 3,75%	01/28	7Y	106,02	2,56	-22	189					
GGB 1,75%	06/32	10Y	88,73	3,09	-15	178					
GGB 1,875%	02/35	15Y	82,67	3,62	-12	216		12M	99,31	0,79	
GGB 4%	01/37	16Y	107,09	3,37	-4	225					
GGB 4,20%	01/42	21Y	108,57	3,58	-3	234					
GGB 1,875%	01/52	30Y	64,05	3,96	-10	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		162	58	96	101	-19	125				
10Y		204	54	83	91	-25	144				
15Y		235	89	104	126	17	162				

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,29	0,38	0,79	2,15	2,39	2,56	3,09	3,62	3,58

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	830	-0,05	893	-7,14%					
DOW JONES	31.899	-0,43	36.338	-12,22%		BUND	154,01		
S&P 500	3.962	-0,93	4.766	-16,88%		BOBL	126,31		
NASDAQ	11.834	-1,87	15.645	-24,36%		SCHATZ	109,755		
DAX	13.308	0,41	15.885	-16,23%					
FTSE	7.295	0,25	7.385	-1,22%		US LONG BOND	141,28		
NIKKEI	27.699	-0,77	28.792	-3,80%		US 10Y	119,67		
BRENT	104,46	1,22	77,78	34,30%		US 5Y	112,88		
GOLD \$	1.726	-0,12	1.829	-5,65%		US 2Y	105,02		

