

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	1,016	0,00	USDJPY	133,415	0,08	EURUSD	1,135	-10,47%	
EURGBP	0,8437	0,06	USDGBP	0,83045	0,10	EURGBP	0,8412	0,30%	
EURJPY	135,55	0,09	USDCHF	0,94635	0,07	EURJPY	130,5	3,87%	
EURCHF	0,961	0,05				EURCHF	1,0379	-7,37%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,50	EUR	-0,035	-0,336	0,333	0,766	-0,194	1,163	
USA (1,50 / 1,75)		USD	2,387	0,153	2,922	3,509		3,959	
JAPAN - 0,10		JPY	-0,046	-0,053	-0,014	0,041			
BANK OF ENGLAND 0,50		GBP	1,723	0,229	2,150	2,693			
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		3,180	2,900	2,784			3,089		
GREEK TREASURY			2,507	3,197	3,426	3,582			
GERMAN TREASURY		0,547	0,697	0,913	1,134		1,117		
JAPANESE TREAS		-0,087	-0,007	0,175	0,501	0,766	1,081		
U.K TREASURY		2,032	1,855	2,017	2,422	2,477	2,435		
ESM TREASURY		1,014	1,258	1,602	1,929	2,001	1,945		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		1,091	1,411	1,513	1,607	1,732	1,891	1,818	1,606
USD SWAP		3,641	3,245	2,939	2,846	2,829	2,903	2,906	2,772

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	101,41	0,37	3	79		3M	99,89	0,50	
GGB 3,45%	04/24	2Y	103,12	1,48	2	175					
GGB 3,375%	02/25	3Y	102,98	2,13	0	206					
GGB 2%	04/27	5Y	97,94	2,47	-1	192		6M	99,66	0,76	
GGB 3,75%	01/28	7Y	105,82	2,59	-2	192					
GGB 1,75%	06/32	10Y	88,07	3,18	1	187					
GGB 1,875%	02/35	15Y	84,69	3,40	-1	194		12M	99,19	0,99	
GGB 4%	01/37	16Y	107,41	3,34	-1	222					
GGB 4,20%	01/42	21Y	109,28	3,53	0	229					
GGB 1,875%	01/52	30Y	65,93	3,82	1	188					

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		181	77	126	132	39	145		
10Y		228	78	119	128	22	172		
15Y		229	83	106	123	32	160		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,50	0,76	0,99	2,13	2,47	2,59	3,18	3,40	3,53

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	879	-0,45	893	-1,63%					
DOW JONES	33.912	0,45	36.338	-6,67%		BUND	156,47		
S&P 500	4.297	0,40	4.766	-9,84%		BOBL	127,12		
NASDAQ	13.128	0,62	15.645	-16,09%		SCHATZ	109,855		
DAX	13.817	0,15	15.885	-13,02%					
FTSE	7.509	0,11	7.385	1,69%		US LONG BOND	141,69		
NIKKEI	28.869	-0,01	28.792	0,27%		US 10Y	119,80		
BRENT	94,11	-1,04	77,78	21,00%		US 5Y	112,66		
GOLD \$	1.781	0,06	1.829	-2,64%		US 2Y	104,77		

