

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	1,000	-0,32	USDJPY	136,815	-0,11	EURUSD	1,135	-11,83%	
EURGBP	0,8482	-0,07	USDGBP	0,84775	0,28	EURGBP	0,8412	0,83%	
EURJPY	136,88	-0,43	USDCHF	0,9583	-0,10	EURJPY	130,5	4,89%	
EURCHF	0,959	-0,41				EURCHF	1,0379	-7,63%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,50	EUR	0,026	-0,336	0,430	0,862	-0,194	1,258	
USA	(1,50 / 1,75)	USD	2,387	0,153	2,958	3,548		4,016	
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,010	0,044			
BANK OF ENGLAND	0,50	GBP	1,796	0,229	2,323	2,987			
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			3,270	3,088	2,956			3,195	
GREEK TREASURY				2,918	3,699	3,873	3,895		
GERMAN TREASURY			0,791	1,004	1,204	1,376	1,342	1,377	
JAPANESE TREAS			-0,080	0,016	0,222	0,562	0,821	1,134	
U.K TREASURY			2,501	2,263	2,409	2,762	2,806	2,732	
ESM TREASURY			1,358	1,606	1,922	2,208	2,251	2,167	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,350	1,755	1,846	1,926	2,050	2,155	2,059
USD SWAP			3,719	3,414	3,124	3,032	3,009	3,069	3,052

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	101,36	0,36	1	78		3M	99,90	0,52	
GGB 3,45%	04/24	2Y	102,74	1,70	-1	197					
GGB 3,375%	02/25	3Y	102,44	2,35	1	228					
GGB 2%	04/27	5Y	96,22	2,88	-1	233		6M	99,66	0,78	
GGB 3,75%	01/28	7Y	103,71	3,00	-1	233					
GGB 1,75%	06/32	10Y	84,36	3,68	-1	237					
GGB 1,875%	02/35	15Y	80,87	3,84	-1	238		12M	99,17	1,04	
GGB 4%	01/37	16Y	103,01	3,73	1	261					
GGB 4,20%	01/42	21Y	104,76	3,85	1	261					
GGB 1,875%	01/52	30Y	61,36	4,18	-1	224					

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		191	87	130	136	32	157		
10Y		250	100	133	143	21	191		
15Y		250	104	117	135	35	178		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,52	0,78	1,04	2,35	2,88	3,00	3,68	3,84	3,85	4,18

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	895	-0,44	893	0,21%					
DOW JONES	33.707	-0,86	36.338	-7,24%	BUND	152,69			
S&P 500	4.228	-1,29	4.766	-11,28%	BOBL	125,42			
NASDAQ	12.705	-2,01	15.645	-18,79%	SCHATZ	109,415			
DAX	13.296	-1,84	15.885	-16,30%					
FTSE	7.501	-0,65	7.385	1,58%	US LONG BOND	139,03			
NIKKEI	28.795	-0,47	28.792	0,01%	US 10Y	118,41			
BRENT	94,71	-2,08	77,78	21,77%	US 5Y	111,82			
GOLD \$	1.736	-0,65	1.829	-5,11%	US 2Y	104,60			

