

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	0,995	-0,20	USDJPY	136,755	-0,01	EURUSD	1,135	-12,32%	
EURGBP	0,8421	-0,03	USDGBP	0,84635	0,18	EURGBP	0,8412	0,11%	
EURJPY	136,08	-0,18	USDCHF	0,9652	0,14	EURJPY	130,5	4,27%	
EURCHF	0,960	-0,10				EURCHF	1,0379	-7,47%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,50	EUR	0,046	-0,336	0,453	0,908	-0,194	1,344	
USA	(1,50 / 1,75)	USD	2,427	0,153	2,980	3,566		4,032	
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,010	0,044			
BANK OF ENGLAND	0,50	GBP	1,851	0,229	2,348	3,017			
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			3,323	3,176	3,055			3,263	
GREEK TREASURY				3,074	3,997	4,156	4,098		
GERMAN TREASURY			0,910	1,160	1,374	1,545	1,498	1,531	
JAPANESE TREAS			-0,084	0,025	0,230	0,576	0,841	1,157	
U.K TREASURY			2,762	2,553	2,632	2,980	3,016	2,941	
ESM TREASURY			1,539	1,801	2,120	2,396	2,417	2,312	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,464	1,946	2,040	2,125	2,248	2,342	2,228
USD SWAP			3,765	3,491	3,226	3,148	3,140	3,197	3,164

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	101,33	0,40	2	82		3M	99,88	0,63	
GGB 3,45%	04/24	2Y	102,58	1,79	2	206					
GGB 3,375%	02/25	3Y	102,18	2,45	3	238					
GGB 2%	04/27	5Y	95,57	3,03	5	248		6M	99,67	0,77	
GGB 3,75%	01/28	7Y	102,61	3,21	5	254					
GGB 1,75%	06/32	10Y	82,21	3,97	5	266					
GGB 1,875%	02/35	15Y	78,44	4,12	5	266		12M	99,16	1,07	
GGB 4%	01/37	16Y	100,81	3,92	4	280					
GGB 4,20%	01/42	21Y	102,01	4,05	5	281					
GGB 1,875%	01/52	30Y	59,09	4,37	4	243					

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	128	132	26	154		
10Y		262	112	143	153	28	201		
15Y		261	115	126	143	42	187		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,63	0,77	1,07	2,45	3,03	3,21	3,97	4,12	4,05	4,37

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	891	-0,55	893	-0,21%					
DOW JONES	32.910	-0,47	36.338	-9,43%	BUND	150,45			
S&P 500	4.129	-0,22	4.766	-13,37%	BOBL	124,52			
NASDAQ	12.381	0,00	15.645	-20,86%	SCHATZ	109,21			
DAX	13.194	-0,27	15.885	-16,94%					
FTSE	7.488	-0,61	7.385	1,40%	US LONG BOND	137,53			
NIKKEI	28.313	-0,49	28.792	-1,66%	US 10Y	117,70			
BRENT	100,35	0,13	77,78	29,02%	US 5Y	111,44			
GOLD \$	1.747	-0,09	1.829	-4,50%	US 2Y	104,61			

