

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	1,001	-0,06	USDJPY	138,595	-0,14	EURUSD	1,135	-11,79%	
EURGBP	0,8593	0,01	USDGBP	0,85855	0,07	EURGBP	0,8412	2,16%	
EURJPY	138,72	-0,22	USDCHF	0,97615	0,19	EURJPY	130,5	6,30%	
EURCHF	0,977	0,12				EURCHF	1,0379	-5,86%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,50	EUR	0,120	-0,336	0,582	1,077	-0,194	1,612	
USA	(1,50 / 1,75)	USD	2,524	0,153	3,070	3,566		4,123	
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,017	0,043			
BANK OF ENGLAND	0,50	GBP	1,922	0,229	2,416	3,108			
SWITZERLAND	-025	CHF	-0,775	-0,773	-0,753				

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			3,458	3,265	3,103			3,222	
GREEK TREASURY				3,180	4,030	4,247	4,177		
GERMAN TREASURY			1,136	1,323	1,505	1,662	1,602	1,607	
JAPANESE TREAS			-0,082	0,012	0,226	0,579	0,860	1,196	
U.K TREASURY			2,955	2,703	2,734	3,122	3,136	3,024	
ESM TREASURY			1,824	2,012	2,282	2,542	2,553	2,398	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,815	2,195	2,246	2,305	2,408	2,490	2,363
USD SWAP			3,895	3,620	3,354	3,245	3,200	3,218	2,954

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	101,26	0,41	0	83		3M	99,90	0,57	
GGB 3,45%	04/24	2Y	102,29	1,96	0	223					
GGB 3,375%	02/25	3Y	101,82	2,60	1	253					
GGB 2%	04/27	5Y	95,12	3,15	0	260		6M	99,45	1,15	
GGB 3,75%	01/28	7Y	102,08	3,32	-2	265					
GGB 1,75%	06/32	10Y	81,98	4,01	-1	270					
GGB 1,875%	02/35	15Y	77,75	4,21	0	275		12M	99,11	1,16	
GGB 4%	01/37	16Y	99,98	4,00	-2	288					
GGB 4,20%	01/42	21Y	100,89	4,13	1	289					
GGB 1,875%	01/52	30Y	59,17	4,37	2	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		186	82	125	128	2	148		
10Y		253	103	134	144	21	191		
15Y		259	113	126	143	42	181		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,57	1,15	1,16	2,60	3,15	3,32	4,01	4,21	4,13	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	859	0,34	893	-3,89%					
DOW JONES	31.791	-0,96	36.338	-12,51%	BUND	148,48			
S&P 500	3.986	-1,10	4.766	-16,36%	BOBL	123,45			
NASDAQ	11.883	-1,12	15.645	-24,05%	SCHATZ	108,765			
DAX	12.926	-0,27	15.885	-18,63%					
FTSE	7.339	-0,30	7.385	-0,61%	US LONG BOND	136,81			
NIKKEI	28.092	-0,37	28.792	-2,43%	US 10Y	117,09			
BRENT	98,93	-0,38	77,78	27,19%	US 5Y	110,87			
GOLD \$	1.722	-0,13	1.829	-5,87%	US 2Y	104,27			

