

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	-0,19	USDJPY	138,685	-0,08	EURUSD	1,135	-11,91%	
EURGBP	0,8606	0,15	USDGBP	0,86095	0,35	EURGBP	0,8412	2,31%	
EURJPY	138,63	-0,28	USDCHF	0,97965	0,54	EURJPY	130,5	6,23%	
EURCHF	0,979	0,34				EURCHF	1,0379	-5,66%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,50	EUR	0,196	-0,336	0,620	1,193	-0,194	1,758	
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	-0,703			

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			3,454	3,272	3,123			3,246	
GREEK TREASURY				3,284	4,089	4,295	4,210		
GERMAN TREASURY			1,174	1,360	1,517	1,659	1,593	1,595	
JAPANESE TREAS			-0,082	0,012	0,226	0,579	0,860	1,196	
U.K TREASURY			2,971	2,721	2,768	3,155	3,166	3,054	
ESM TREASURY			1,840	2,019	2,273	2,519	2,522	2,363	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,848	2,200	2,252	2,301	2,396	2,464	2,331
USD SWAP			3,885	3,615	3,357	3,255	3,217	3,238	3,187

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	101,24	0,46	4	88		3M	99,89	0,62	
GGB 3,45%	04/24	2Y	102,21	2,01	4	228					
GGB 3,375%	02/25	3Y	101,68	2,65	7	258					
GGB 2%	04/27	5Y	94,71	3,25	10	270		6M	99,42	1,20	
GGB 3,75%	01/28	7Y	101,76	3,39	5	272					
GGB 1,75%	06/32	10Y	81,56	4,07	5	276					
GGB 1,875%	02/35	15Y	77,35	4,26	4	280		12M	99,08	1,19	
GGB 4%	01/37	16Y	99,40	4,05	3	293					
GGB 4,20%	01/42	21Y	100,49	4,16	4	292					
GGB 1,875%	01/52	30Y	59,03	4,38	3	244					

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		192	88	132	136	10	157		
10Y		257	107	138	148	25	197		
15Y		264	118	129	147	44	187		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,62	1,20	1,19	2,65	3,25	3,39	4,07	4,26	4,16	4,38

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	858	0,22	893	-4,01%					
DOW JONES	31.791	-0,96	36.338	-12,51%	BUND	148,2			
S&P 500	3.986	-1,10	4.766	-16,36%	BOBL	123,22			
NASDAQ	11.883	-1,12	15.645	-24,05%	SCHATZ	108,665			
DAX	12.936	-0,19	15.885	-18,56%					
FTSE	7.275	-1,17	7.385	-1,48%	US LONG BOND	136,31			
NIKKEI	28.092	-0,37	28.792	-2,43%	US 10Y	116,92			
BRENT	96,00	-3,33	77,78	23,43%	US 5Y	110,80			
GOLD \$	1.713	-0,65	1.829	-6,36%	US 2Y	104,25			

