

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	1,003	-0,91	USDJPY	144,205	0,97	EURUSD	1,135	-11,61%	
EURGBP	0,8677	0,15	USDGBP	0,86505	1,07	EURGBP	0,8412	3,14%	
EURJPY	144,64	0,04	USDCHF	0,9606	0,73	EURJPY	130,5	10,83%	
EURCHF	0,963	-0,20				EURCHF	1,0379	-7,17%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	1,25	EUR	0,586	-0,336	0,988	1,494	-0,194	2,075	
USA	(1,50 / 1,75)	USD	2,773	0,153	3,245	3,811		4,189	
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,014	0,043			
BANK OF ENGLAND	0,50	GBP	2,238	0,229	2,674	3,368			
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		3,739	3,584	3,431			3,544		
GREEK TREASURY			3,428	4,244	4,367	4,294			
GERMAN TREASURY		1,385	1,580	1,726	1,890	1,784	1,795		
JAPANESE TREAS		-0,072	0,033	0,245	0,607	0,877	1,230		
U.K TREASURY		3,088	3,060	3,144	3,485	3,516	3,453		
ESM TREASURY		2,033	2,187	2,410	2,659	2,652	2,478		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,136	2,390	2,426	2,460	2,541	2,600	2,459	2,140
USD SWAP		4,203	3,870	3,640	3,544	3,500	3,504	3,441	3,227

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	100,93	0,98	-5	140		3M	99,85	1,12	
GGB 3,45%	04/24	2Y	101,73	2,29	2	256					
GGB 3,375%	02/25	3Y	100,94	2,96	6	289					
GGB 2%	04/27	5Y	94,22	3,38	3	283		6M	99,37	1,41	
GGB 3,75%	01/28	7Y	100,75	3,59	6	292					
GGB 1,75%	06/32	10Y	80,53	4,23	5	292					
GGB 1,875%	02/35	15Y	76,83	4,33	7	287		12M	97,99	2,07	
GGB 4%	01/37	16Y	97,88	4,20	5	308					
GGB 4,20%	01/42	21Y	99,40	4,24	6	300					
GGB 1,875%	01/52	30Y	58,15	4,46	3	252					

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		185	81	129	135	7	150		
10Y		252	102	139	149	25	196		
15Y		248	102	119	137	36	174		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	1,12	1,41	2,07	2,96	3,38	3,59	4,23	4,33	4,24	4,46

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	841	-1,08	893	-5,89%					
DOW JONES	31.860	-1,61	36.338	-12,32%	BUND	143,06			
S&P 500	4.110	1,06	4.766	-13,76%	BOBL	121,76			
NASDAQ	11.950	-2,58	15.645	-23,62%	SCHATZ	107,765			
DAX	13.239	-1,22	15.885	-16,66%					
FTSE	7.405	-0,91	7.385	0,28%	US LONG BOND	131,22			
NIKKEI	28.615	0,25	28.792	-0,62%	US 10Y	114,80			
BRENT	93,58	-0,45	77,78	20,31%	US 5Y	109,45			
GOLD \$	1.703	-1,23	1.829	-6,87%	US 2Y	103,58			

