

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	-0,05	USDJPY	143,445	-0,06	EURUSD	1,135	-11,91%	
EURGBP	0,8749	0,32	USDGBP	0,87515	0,36	EURGBP	0,8412	4,00%	
EURJPY	143,39	-0,05	USDCHF	0,96245	0,08	EURJPY	130,5	9,88%	
EURCHF	0,962	0,11				EURCHF	1,0379	-7,31%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	1,25	EUR	0,669	-0,336	1,013	1,548	-0,194	2,156	
USA	(1,50 / 1,75)	USD	2,939	0,153	3,483	4,010		4,532	
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,015	0,047			
BANK OF ENGLAND	0,50	GBP	2,218	0,229	2,744	3,504			
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		3,905	3,689	3,473			3,491		
GREEK TREASURY			3,466	4,275	4,433	4,302			
GERMAN TREASURY		1,581	1,697	1,799	1,930	1,795	1,783		
JAPANESE TREAS		-0,060	0,061	0,322	0,678	0,968	1,307		
U.K TREASURY		3,130	3,121	3,164	3,498	3,531	3,478		
ESM TREASURY		2,224	2,317	2,463	2,652	2,620	2,429		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,297	2,557	2,543	2,541	2,584	2,593	2,428	2,087
USD SWAP		4,418	4,062	3,764	3,629	3,542	3,509	3,424	3,193

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	100,88	1,04	1	146		3M	99,86	1,13	
GGB 3,45%	04/24	2Y	101,61	2,36	1	263					
GGB 3,375%	02/25	3Y	100,78	3,03	2	296					
GGB 2%	04/27	5Y	94,01	3,43	2	288		6M	99,36	1,48	
GGB 3,75%	01/28	7Y	100,33	3,68	2	301					
GGB 1,75%	06/32	10Y	80,35	4,25	2	294					
GGB 1,875%	02/35	15Y	76,26	4,40	3	294		12M	97,97	2,11	
GGB 4%	01/37	16Y	97,62	4,22	2	310					
GGB 4,20%	01/42	21Y	99,22	4,26	2	302					
GGB 1,875%	01/52	30Y	58,08	4,47	1	253					
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		177	73	116	125	-4	142				
10Y		248	98	132	143	18	192				
15Y		250	104	118	134	36	179				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	1,13	1,48	2,11	3,03	3,43	3,68	4,25	4,40	4,26	4,47

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	839	0,31	893	-6,06%					
DOW JONES	30.962	-0,56	36.338	-14,79%	BUND	142,46			
S&P 500	3.901	-1,13	4.766	-18,14%	BOBL	121,1			
NASDAQ	11.552	-1,43	15.645	-26,16%	SCHATZ	107,405			
DAX	12.957	-0,55	15.885	-18,43%					
FTSE	7.253	-0,40	7.385	-1,78%	US LONG BOND	131,22			
NIKKEI	27.568	-1,11	28.792	-4,25%	US 10Y	114,42			
BRENT	91,63	0,87	77,78	17,81%	US 5Y	109,01			
GOLD \$	1.662	-0,17	1.829	-9,12%	US 2Y	103,28			

