

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	0,999	-0,24	USDJPY	143,545	0,45	EURUSD	1,135	-11,94%	
EURGBP	0,8781	0,12	USDGBP	0,87875	0,35	EURGBP	0,8412	4,38%	
EURJPY	143,44	0,20	USDCHF	0,9659	0,09	EURJPY	130,5	9,92%	
EURCHF	0,965	-0,13				EURCHF	1,0379	-7,01%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	1,25	EUR	0,678	-0,336	1,063	1,672	-0,194	2,263	
USA	(1,50 / 1,75)	USD	3,014	0,153	3,565	4,123		4,672	
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,016	0,051			
BANK OF ENGLAND	0,50	GBP	2,245	0,229	2,756	3,518			
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		3,917	3,677	3,494			3,551		
GREEK TREASURY			3,634	4,468	4,546	4,365			
GERMAN TREASURY		1,596	1,694	1,804	1,958	1,828	1,826		
JAPANESE TREAS		-0,067	0,057	0,257	0,663	0,963	1,302		
U.K TREASURY		3,140	3,125	3,137	3,469	3,499	3,450		
ESM TREASURY		2,237	2,326	2,470	2,669	2,638	2,453		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,356	2,567	2,553	2,550	2,593	2,611	2,450	2,114
USD SWAP		4,425	4,051	3,762	3,640	3,568	3,551	3,475	3,252

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	100,86	1,07	2	149		3M	99,87	1,09	
GGB 3,45%	04/24	2Y	101,48	2,45	6	272					
GGB 3,375%	02/25	3Y	100,58	3,11	9	304					
GGB 2%	04/27	5Y	93,34	3,60	16	305		6M	99,44	1,30	
GGB 3,75%	01/28	7Y	99,52	3,85	15	318					
GGB 1,75%	06/32	10Y	79,04	4,45	19	314					
GGB 1,875%	02/35	15Y	75,46	4,50	13	304		12M	97,98	2,11	
GGB 4%	01/37	16Y	96,40	4,34	12	322					
GGB 4,20%	01/42	21Y	98,48	4,32	9	308					
GGB 1,875%	01/52	30Y	57,06	4,56	10	262					

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		194	90	130	140	13	159		
10Y		266	116	151	162	38	211		
15Y		259	113	127	147	48	189		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	1,09	1,30	2,11	3,11	3,60	3,85	4,45	4,50	4,32	4,56

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	831	-0,59	893	-6,95%					
DOW JONES	30.822	-0,45	36.338	-15,18%	BUND	142,29			
S&P 500	3.873	-0,72	4.766	-18,73%	BOBL	121,06			
NASDAQ	11.448	-0,90	15.645	-26,82%	SCHATZ	107,375			
DAX	12.678	-0,50	15.885	-20,19%					
FTSE	7.237	-0,62	7.385	-2,00%	US LONG BOND	130,19			
NIKKEI	27.568	-1,11	28.792	-4,25%	US 10Y	114,30			
BRENT	89,27	-2,28	77,78	14,77%	US 5Y	108,99			
GOLD \$	1.663	-0,75	1.829	-9,10%	US 2Y	103,23			

