

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	0,990	-0,70	USDJPY	143,555	-0,13	EURUSD	1,135	-12,75%	
EURGBP	0,8729	-0,37	USDGBP	0,88165	0,34	EURGBP	0,8412	3,77%	
EURJPY	142,16	-0,83	USDCHF	0,9651	0,10	EURJPY	130,5	8,93%	
EURCHF	0,956	-0,62				EURCHF	1,0379	-7,94%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE 1,25	EUR	0,692	-0,336	1,066	1,737	-0,194	2,295		
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		3,936	3,709	3,528			3,535		
GREEK TREASURY			3,722	4,451	4,557	4,413			
GERMAN TREASURY		1,666	1,779	1,878	2,022	1,896	1,887		
JAPANESE TREAS		-0,046	0,075	0,271	0,698	0,984	1,323		
U.K TREASURY		3,287	3,273	3,253	3,572	3,601	3,554		
ESM TREASURY		2,295	2,386	2,531	2,730	2,701	2,515		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,416	2,656	2,624	2,622	2,662	2,673	2,512	2,173
USD SWAP		4,457	4,091	3,809	3,681	3,599	3,563	3,472	3,229

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	100,83	1,13	-3	155		3M	99,86	1,19	
GGB 3,45%	04/24	2Y	101,39	2,50	-1	277					
GGB 3,375%	02/25	3Y	100,44	3,18	0	311					
GGB 2%	04/27	5Y	93,06	3,67	-1	312		6M	99,44	1,32	
GGB 3,75%	01/28	7Y	99,20	3,92	-2	325					
GGB 1,75%	06/32	10Y	79,16	4,43	-2	312					
GGB 1,875%	02/35	15Y	75,35	4,52	-2	306		12M	97,97	2,13	
GGB 4%	01/37	16Y	95,82	4,40	1	328					
GGB 4,20%	01/42	21Y	97,93	4,36	2	312					
GGB 1,875%	01/52	30Y	57,45	4,52	-2	258					

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	131	140	13	159		
10Y		257	107	142	153	29	201		
15Y		254	108	122	140	45	183		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	1,19	1,32	2,13	3,18	3,67	3,92	4,43	4,52	4,36

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	834	0,06	893	-6,66%					
DOW JONES	30.706	-1,01	36.338	-15,50%		BUND	141,41		
S&P 500	3.856	-1,13	4.766	-19,10%		BOBL	120,61		
NASDAQ	11.425	-0,95	15.645	-26,97%		SCHATZ	107,235		
DAX	12.671	-1,03	15.885	-20,23%					
FTSE	7.193	-0,61	7.385	-2,60%		US LONG BOND	130,25		
NIKKEI	27.313	-1,36	28.792	-5,14%		US 10Y	114,03		
BRENT	92,49	2,06	77,78	18,91%		US 5Y	108,83		
GOLD \$	1.673	0,48	1.829	-8,54%		US 2Y	103,20		

