

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	0,981	0,10	USDJPY	145,005	0,19	EURUSD	1,135	-13,53%	
EURGBP	0,8759	-0,25	USDGBP	0,89265	-0,30	EURGBP	0,8412	4,12%	
EURJPY	142,28	0,28	USDCHF	0,98715	0,01	EURJPY	130,5	9,03%	
EURCHF	0,969	0,12				EURCHF	1,0379	-6,68%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	1,25	EUR	0,679	-0,336	1,173	1,809	-0,194	2,556	
USA	(3,00 / 3,25)	USD	3,143	0,153	3,755	4,232		4,781	
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,037	0,036			
BANK OF ENGLAND	2,25	GBP	2,286	0,229	3,344	4,405			
SWITZERLAND	0,50	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		4,208	4,052	3,799			3,753		
GREEK TREASURY			4,093	4,949	5,014	4,753			
GERMAN TREASURY		1,795	1,997	2,140	2,286	2,217	2,128		
JAPANESE TREAS		-0,054	0,059	0,246	0,688	0,976	1,333		
U.K TREASURY		4,127	4,314	4,017	4,168	4,068	3,786		
ESM TREASURY		2,473	2,712	2,976	3,163	3,076	2,750		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,485	2,901	2,976	3,027	3,096	3,089	2,870	2,421
USD SWAP		4,544	4,311	4,102	3,968	3,846	3,770	3,647	3,330

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	100,76	1,10	1	152		3M	99,91	1,12	
GGB 3,45%	04/24	2Y	101,19	2,62	1	289					
GGB 3,375%	02/25	3Y	100,06	3,34	2	327					
GGB 2%	04/27	5Y	91,67	4,04	4	349		6M	99,03	2,00	
GGB 3,75%	01/28	7Y	97,62	4,26	5	359					
GGB 1,75%	06/32	10Y	75,97	4,92	9	361					
GGB 1,875%	02/35	15Y	71,92	4,97	6	351		12M	97,96	2,22	
GGB 4%	01/37	16Y	91,19	4,87	1	375					
GGB 4,20%	01/42	21Y	93,60	4,71	-2	347					
GGB 1,875%	01/52	30Y	54,72	4,78	7	284					
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		210	106	141	149	13	171				
10Y		281	131	161	173	36	219				
15Y		273	127	140	157	53	196				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	1,12	2,00	2,22	3,34	4,04	4,26	4,92	4,97	4,71	4,78

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	790	-0,40	893	-11,60%					
DOW JONES	28.726	-1,71	36.338	-20,95%		BUND	138,42		
S&P 500	3.586	-1,51	4.766	-24,77%		BOBL	119,58		
NASDAQ	10.576	-1,51	15.645	-32,40%		SCHATZ	107,09		
DAX	11.975	-1,15	15.885	-24,61%					
FTSE	6.836	-0,84	7.385	-7,43%		US LONG BOND	126,41		
NIKKEI	26.216	1,07	28.792	-8,95%		US 10Y	111,94		
BRENT	88,68	4,16	77,78	14,01%		US 5Y	107,38		
GOLD \$	1.662	0,07	1.829	-9,14%		US 2Y	102,68		

