

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	0,970	-0,43	USDJPY	145,375	0,09	EURUSD	1,135	-14,49%	
EURGBP	0,8758	-0,29	USDGBP	0,90265	0,06	EURGBP	0,8412	4,11%	
EURJPY	141,05	-0,37	USDCHF	0,99725	0,29	EURJPY	130,5	8,08%	
EURCHF	0,968	-0,11				EURCHF	1,0379	-6,77%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	1,25	EUR	0,783	-0,336	1,288	1,897	-0,194	2,552	
USA	(3,00 / 3,25)	USD	3,314	0,153	3,909	4,385		4,996	
JAPAN	- 0,10	JPY	-0,060	-0,053	-0,022	0,045			
BANK OF ENGLAND	2,25	GBP	2,398	0,229	3,415	4,421			
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		4,308	4,142	3,881			3,842		
GREEK TREASURY			4,020	4,831	4,907	4,791			
GERMAN TREASURY		1,790	1,972	2,149	2,313	2,234	2,117		
JAPANESE TREAS		-0,066	0,051	0,252	0,704	0,983	1,372		
U.K TREASURY		4,192	4,431	4,244	4,545	4,589	4,400		
ESM TREASURY		2,534	2,784	3,038	3,233	3,137	2,801		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,588	2,988	3,063	3,104	3,171	3,161	2,936	2,478
USD SWAP		4,700	4,431	4,136	4,021	3,897	3,822	3,707	3,401

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	100,71	1,11	1	153		3M	99,94	1,01	
GGB 3,45%	04/24	2Y	101,16	2,62	1	289					
GGB 3,375%	02/25	3Y	100,32	3,23	1	316					
GGB 2%	04/27	5Y	91,94	3,98	0	343		6M	99,15	1,82	
GGB 3,75%	01/28	7Y	97,80	4,22	0	355					
GGB 1,75%	06/32	10Y	76,78	4,80	-1	349					
GGB 1,875%	02/35	15Y	72,77	4,86	-1	340		12M	98,05	2,17	
GGB 4%	01/37	16Y	91,00	4,89	-4	377					
GGB 4,20%	01/42	21Y	93,24	4,74	0	350					
GGB 1,875%	01/52	30Y	55,16	4,74	-2	280					
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		205	101	135	143	-7	167				
10Y		268	118	146	157	14	207				
15Y		259	113	125	142	30	186				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	1,01	1,82	2,17	3,23	3,98	4,22	4,80	4,86	4,74	4,74

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	812	-0,22	893	-9,07%					
DOW JONES	29.297	-2,11	36.338	-19,38%		BUND	138,13		
S&P 500	3.640	-2,80	4.766	-23,63%		BOBL	119,6		
NASDAQ	10.652	-3,80	15.645	-31,91%		SCHATZ	107,07		
DAX	12.255	-0,15	15.885	-22,85%					
FTSE	6.951	-0,57	7.385	-5,87%		US LONG BOND	125,63		
NIKKEI	27.116	-0,71	28.792	-5,82%		US 10Y	111,58		
BRENT	97,76	-0,16	77,78	25,69%		US 5Y	107,14		
GOLD \$	1.684	-0,63	1.829	-7,92%		US 2Y	102,56		

