

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	1,024	-0,78	USDJPY	141,45	0,76	EURUSD	1,135	-9,72%	
EURGBP	0,8676	-0,09	USDGBP	0,84695	0,70	EURGBP	0,8412	3,14%	
EURJPY	144,92	-0,01	USDCHF	0,95725	0,26	EURJPY	130,5	11,05%	
EURCHF	0,981	-0,51				EURCHF	1,0379	-5,52%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	2,00	EUR	1,413	-0,336	1,821	2,342	-0,194	2,837	
USA	(3,75 / 4,00)	USD	3,957	0,153	4,665	5,143		5,509	
JAPAN	- 0,10	JPY	-0,060	-0,053	-0,047	0,031			
BANK OF ENGLAND	3,00	GBP	3,038	0,229	3,571	4,142			
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		4,540	4,022	3,836			3,921		
GREEK TREASURY			3,461	4,293	4,615	4,243			
GERMAN TREASURY		2,129	2,022	2,055	2,197	2,154	1,971		
JAPANESE TREAS		-0,015	0,094	0,247	0,767	1,070	1,444		
U.K TREASURY		3,238	3,344	3,274	3,600	3,582	3,429		
ESM TREASURY		2,499	2,536	2,696	2,961	2,979	2,804		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,785	2,826	2,770	2,750	2,785	2,805	2,644	2,277
USD SWAP		5,197	4,465	4,081	3,920	3,828	3,808	3,740	3,487

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	100,42	1,21	10	163		3M	99,63	1,85	
GGB 3,45%	04/24	2Y	101,05	2,65	-1	292					
GGB 3,375%	02/25	3Y	100,86	2,97	0	290					
GGB 2%	04/27	5Y	94,36	3,40	2	285		6M	99,31	1,95	
GGB 3,75%	01/28	7Y	100,69	3,60	1	293					
GGB 1,75%	06/32	10Y	80,57	4,26	2	295					
GGB 1,875%	02/35	15Y	75,27	4,56	2	310		12M	98,41	2,01	
GGB 4%	01/37	16Y	95,40	4,44	-4	332					
GGB 4,20%	01/42	21Y	100,15	4,19	2	295					
GGB 1,875%	01/52	30Y	60,04	4,31	4	237					
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		144	40	92	103	6	116				
10Y		224	74	126	132	34	178				
15Y		242	96	127	144	66	179				

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	1,85	1,95	2,01	2,97	3,40	3,60	4,26	4,56	4,19	4,31

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	888	-0,23	893	-0,61%					
DOW JONES	33.746	0,59	36.338	-7,13%	BUND	140,1			
S&P 500	3.965	0,48	4.766	-16,80%	BOBL	119,83			
NASDAQ	11.146	0,01	15.645	-28,76%	SCHATZ	106,815			
DAX	14.359	-0,50	15.885	-9,60%					
FTSE	7.359	-0,36	7.385	-0,34%	US LONG BOND	125,53			
NIKKEI	27.945	0,16	28.792	-2,94%	US 10Y	112,27			
BRENT	87,05	-0,65	77,78	11,92%	US 5Y	107,58			
GOLD \$	1.740	-0,59	1.829	-4,85%	US 2Y	102,12			

