

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	1,033	-0,09	USDJPY	138,825	-0,08	EURUSD	1,135	-8,96%	
EURGBP	0,8638	-0,09	USDGBP	0,83615	0,00	EURGBP	0,8412	2,69%	
EURJPY	143,41	-0,16	USDCHF	0,95415	0,53	EURJPY	130,5	9,89%	
EURCHF	0,986	0,45				EURCHF	1,0379	-5,03%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE 2,00	EUR		1,492	-0,336	1,954	2,436	-0,194	2,892	
USA (3,75 / 4,00)	USD		4,055	0,153	4,734	5,219		5,598	
JAPAN - 0,10	JPY		-0,060	-0,053	-0,049	0,031			
BANK OF ENGLAND 3,00	GBP		3,190	0,229	3,636	4,184			
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			4,475	3,927	3,750			3,797	
GREEK TREASURY				3,271	4,179	4,396	4,090		
GERMAN TREASURY			2,111	1,952	1,955	2,036	1,982	1,860	
JAPANESE TREAS			-0,027	0,115	0,253	0,834	1,134	1,523	
U.K TREASURY			3,299	3,270	3,151	3,491	3,472	3,412	
ESM TREASURY			2,467	2,449	2,598	2,848	2,844	2,677	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			2,805	2,770	2,679	2,653	2,683	2,685	2,509
USD SWAP			5,167	4,365	3,973	3,813	3,718	3,690	3,615

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 3,45%	04/24	2Y	101,05	2,63	-1	290		3M	99,65	1,99	
GGB 3,375%	02/25	3Y	101,02	2,89	-3	282					
GGB 2%	04/27	5Y	95,14	3,20	-7	265		6M	99,31	2,08	
GGB 3,75%	01/28	7Y	102,19	3,28	-7	261					
GGB 1,75%	06/32	10Y	81,36	4,15	-4	284					
GGB 1,875%	02/35	15Y	76,98	4,35	-6	289		12M	98,35	2,15	
GGB 4%	01/37	16Y	96,71	4,31	-5	319					
GGB 4,20%	01/42	21Y	102,29	4,03	-4	279					
GGB 1,875%	01/52	30Y	62,14	4,13	-5	219					
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			132	28	77	96	-8	102			
10Y			222	72	124	130	32	175			
15Y			236	90	116	132	58	169			

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	1,99	2,08	2,15	2,89	3,20	3,28	4,15	4,35	4,03	4,13

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	911	0,41	893	1,95%					
DOW JONES	33.791	-0,17	36.338	-7,01%		BUND	140,95		
S&P 500	3.964	-1,54	4.766	-16,83%		BOBL	120,13		
NASDAQ	11.060	0,09	15.645	-29,31%		SCHATZ	106,85		
DAX	14.380	-0,02	15.885	-9,48%					
FTSE	7.519	0,61	7.385	1,83%		US LONG BOND	126,75		
NIKKEI	28.028	-0,48	28.792	-2,65%		US 10Y	112,73		
BRENT	85,04	2,22	77,78	9,33%		US 5Y	107,77		
GOLD \$	1.748	0,40	1.829	-4,41%		US 2Y	102,21		

