

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	1,064	0,04	USDJPY	133,995	0,38	EURUSD	1,135	-6,19%	
EURGBP	0,884	-0,11	USDGBP	0,83045	-0,14	EURGBP	0,8412	5,08%	
EURJPY	142,63	0,41	USDCHF	0,92835	-0,07	EURJPY	130,5	9,29%	
EURCHF	0,988	-0,03				EURCHF	1,0379	-4,79%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE 2,50	EUR		1,910	-0,336	2,141	2,701	-0,194	3,238	
USA (4,25 / 4,50)	USD		4,387	0,153	4,726	5,153		5,444	
JAPAN - 0,10	JPY		-0,060	-0,053	-0,035	0,053			
BANK OF ENGLAND 3,50	GBP		3,469	0,229	3,810	4,341			
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			4,339	3,934	3,832			3,903	
GREEK TREASURY				3,703	4,628	4,863	4,335		
GERMAN TREASURY			2,671	2,522	2,502	2,603	2,514	2,421	
JAPANESE TREAS			0,047	0,245	0,462	1,001	1,278	1,574	
U.K TREASURY			3,767	3,776	3,754	4,065	4,114	4,029	
ESM TREASURY			3,009	3,000	3,100	3,289	3,278	3,102	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			3,297	3,307	3,210	3,162	3,153	3,089	2,884
USD SWAP			5,081	4,276	3,957	3,844	3,784	3,765	3,699

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	100,28	3,21	2	348		3M	99,78	2,25	
GGB 3,375%	02/25	3Y	99,95	3,39	2	332					
GGB 2%	04/27	5Y	93,71	3,60	4	305		6M	98,95	2,49	
GGB 3,75%	01/28	7Y	100,08	3,73	2	306					
GGB 1,75%	06/32	10Y	78,63	4,58	6	327					
GGB 1,875%	02/35	15Y	73,71	4,79	4	333		12M	97,34	2,87	
GGB 4%	01/37	16Y	93,96	4,59	12	347					
GGB 4,20%	01/42	21Y	99,35	4,25	10	301					
GGB 1,875%	01/52	30Y	57,73	4,51	4	257					
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			118	14	62	80	-27	87			
10Y			213	63	106	113	1	159			
15Y			226	80	101	110	20	158			

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	2,25	2,49	2,87	3,39	3,60	3,73	4,58	4,79	4,25

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	923	0,22	893	3,35%					
DOW JONES	33.242	0,11	36.338	-8,52%		BUND	133,64		
S&P 500	3.829	-0,40	4.766	-19,65%		BOBL	115,95		
NASDAQ	10.353	-1,38	15.645	-33,82%		SCHATZ	105,5		
DAX	14.012	0,12	15.885	-11,79%					
FTSE	7.531	0,78	7.385	1,98%		US LONG BOND	125,63		
NIKKEI	26.341	-0,41	28.792	-8,51%		US 10Y	112,50		
BRENT	83,75	-0,69	77,78	7,68%		US 5Y	108,10		
GOLD \$	1.806	-0,41	1.829	-1,25%		US 2Y	102,68		

