

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	1,101	-0,49	USDJPY	115,455	-0,01	EURUSD	1,135	-2,95%	
EURGBP	0,8266	-0,30	USDGBP	0,7506	0,19	EURGBP	0,8412	-1,74%	
EURJPY	127,15	-0,50	USDCHF	0,9188	0,17	EURJPY	130,5	-2,57%	
EURCHF	1,012	-0,31				EURCHF	1,0379	-2,51%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,558	-0,336	-0,532	-0,502	-0,194	-0,398	
USA (0,00 / 0,25)		USD	0,242	0,153	0,522	0,796		1,218	
JAPAN - 0,10		JPY	-0,064	-0,053	-0,011	0,039			
BANK OF ENGLAND 0,50		GBP	0,611	0,229	0,874	1,273			
SWITZERLAND -0,75		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			1,502	1,698	1,806			2,196	
GREEK TREASURY				1,247	2,380	2,515	2,269		
GERMAN TREASURY			-0,645	-0,302	0,007	0,163	0,114	0,283	
JAPANESE TREAS			-0,033	0,018	0,163	0,424	0,635	0,847	
U.K TREASURY			1,126	1,064	1,299	1,516	1,560	1,524	
ESM TREASURY			-0,106	0,187	0,542	0,818	0,876	0,838	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,336	0,212	0,409	0,544	0,723	0,874	0,854
USD SWAP			1,281	1,777	1,798	1,835	1,901	1,987	2,013

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	103,21	-0,07	0	35		3M	100,04	-0,49	
GGB 3,45%	04/24	2Y	106,52	0,29	2	56					
GGB 3,375%	02/25	3Y	107,28	0,86	1	79					
GGB 0%	02/26	5Y	95,41	1,20	0	64		6M	100,16	-0,33	
GGB 3,75%	01/28	7Y	113,34	1,38	-1	71					
GGB 1,75%	06/32	10Y	94,45	2,37	0	106					
GGB 1,875%	02/35	15Y	93,39	2,48	1	102		12M	100,21	-0,27	
GGB 4%	01/37	16Y	124,38	2,08	-1	96					
GGB 4,20%	01/42	21Y	131,45	2,23	0	99					
GGB 1,875%	01/52	30Y	82,06	2,76	1	82					

GREEK BONDS SPREAD(in bp) VS									
			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)						
MATURITY		GERMANY		SPAIN	PORTUGAL	ITALY	FRANCE		
5Y		155	51	95	123	63	134		
10Y		237	87	138	152	80	189		
15Y		235	89	116	133	70	181		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,49	-0,33	-0,27	0,86	1,20	1,38	2,37	2,48	2,23

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	855	0,30	893	-4,33%					
DOW JONES	33.795	-0,29	36.338	-7,00%		BUND	169,42		
S&P 500	4.363	-0,53	4.766	-8,45%		BOBL	132,9		
NASDAQ	13.538	-1,56	15.645	-13,47%		SCHATZ	112,275		
DAX	13.698	-2,16	15.885	-13,77%					
FTSE	7.239	-2,57	7.385	-1,97%		US LONG BOND	155,88		
NIKKEI	25.985	-2,23	28.792	-9,75%		US 10Y	127,91		
BRENT	111,71	1,13	77,78	43,62%		US 5Y	118,71		
GOLD \$	1.936	-0,01	1.829	5,84%		US 2Y	107,84		

