

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	1,109	0,96	USDJPY	123,425	-0,38	EURUSD	1,135	-2,27%	
EURGBP	0,8441	0,60	USDGBP	0,76115	-0,34	EURGBP	0,8412	0,34%	
EURJPY	136,88	0,62	USDCHF	0,93435	-0,01	EURJPY	130,5	4,89%	
EURCHF	1,036	0,95				EURCHF	1,0379	-0,16%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,536	-0,336	-0,477	-0,388	-0,194	-0,127	
USA (0,25 / 0,50)		USD	0,445	0,153	0,983	1,451		2,089	
JAPAN - 0,10		JPY	-0,064	-0,053	-0,007	0,043			
BANK OF ENGLAND 0,50		GBP	0,727	0,229	1,018	1,446			
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			2,423	2,612	2,499			2,567	
GREEK TREASURY				1,865	2,894	2,986	2,384		
GERMAN TREASURY			-0,001	0,508	0,702	0,780	0,712	0,786	
JAPANESE TREAS			-0,018	0,068	0,252	0,554	0,816	1,078	
U.K TREASURY			1,416	1,479	1,705	1,890	1,904	1,841	
ESM TREASURY			0,518	0,872	1,126	1,340	1,372	1,269	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,075	0,869	1,096	1,185	1,301	1,386	1,321
USD SWAP			2,035	2,779	2,700	2,639	2,590	2,567	2,539

HELLENIC REPUBLIC BENCHMARKS BONDS									
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	102,90	0,03	0	45	3M	100,02	-0,76
GGB 3,45%	04/24	2Y	105,55	0,65	6	92			
GGB 3,375%	02/25	3Y	106,10	1,21	3	114			
GGB 0%	02/26	5Y	93,36	1,79	9	123	6M	100,11	-0,26
GGB 3,75%	01/28	7Y	111,27	1,70	8	103			
GGB 1,75%	06/32	10Y	90,17	2,87	6	156			
GGB 1,875%	02/35	15Y	88,68	2,95	4	149	12M	100,21	-0,22
GGB 4%	01/37	16Y	119,49	2,42	3	130			
GGB 4,20%	01/42	21Y	128,90	2,36	-21	112			
GGB 1,875%	01/52	30Y	71,80	3,39	5	145			

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		136	32	95	122	60	116		
10Y		219	69	133	144	68	177		
15Y		221	75	113	130	64	171		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,76	-0,26	-0,22	1,21	1,79	1,70	2,87	2,95	2,36	3,39

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	879	2,02	893	-1,56%					
DOW JONES	34.956	0,27	36.338	-3,80%		BUND	156,32		
S&P 500	4.576	0,71	4.766	-4,00%		BOBL	127,9		
NASDAQ	14.355	1,31	15.645	-8,25%		SCHATZ	110,54		
DAX	14.798	2,64	15.885	-6,84%					
FTSE	7.569	1,28	7.385	2,49%		US LONG BOND	147,22		
NIKKEI	28.252	1,10	28.792	-1,87%		US 10Y	121,28		
BRENT	109,64	-2,52	77,78	40,96%		US 5Y	113,70		
GOLD \$	1.907	-0,82	1.829	4,27%		US 2Y	105,66		

