

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	1,040	-0,07	USDJPY	128,975	-0,19	EURUSD	1,135	-8,31%	
EURGBP	0,8508	0,20	USDGBP	0,81765	0,26	EURGBP	0,8412	1,14%	
EURJPY	134,20	-0,26	USDCHF	1,00325	0,14	EURJPY	130,5	2,83%	
EURCHF	1,044	0,10				EURCHF	1,0379	0,57%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,546	-0,336	-0,403	-0,209	-0,194	0,182	
USA	(0,75 / 1,00)	USD	0,887	0,153	1,444	1,995		2,652	
JAPAN	- 0,10	JPY	-0,056	-0,053	-0,018	0,032			
BANK OF ENGLAND	0,50	GBP	0,974	0,229	1,264	1,670			
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			2,578	2,855	2,895			3,057	
GREEK TREASURY				2,455	3,499	3,579	3,379		
GERMAN TREASURY			0,113	0,598	0,947	1,136	1,064	1,120	
JAPANESE TREAS			-0,054	0,011	0,245	0,512	0,755	1,006	
U.K TREASURY			1,244	1,374	1,739	2,012	2,037	1,992	
ESM TREASURY			0,603	1,042	1,490	1,817	1,859	1,724	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,240	1,039	1,319	1,498	1,710	1,874	1,797
USD SWAP			2,513	2,911	2,909	2,935	2,976	3,037	3,018

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	102,45	0,02	-1	44	3M	100,01	-0,05
GGB 3,45%	04/24	2Y	104,13	1,21	0	148			
GGB 3,375%	02/25	3Y	104,14	1,82	0	175			
GGB 2%	04/27	5Y	98,21	2,39	1	184	6M	100,02	-0,04
GGB 3,75%	01/28	7Y	107,15	2,39	1	172			
GGB 1,75%	06/32	10Y	85,53	3,48	0	217			
GGB 1,875%	02/35	15Y	83,25	3,53	2	207	12M	100,05	-0,06
GGB 4%	01/37	16Y	108,62	3,25	2	213			
GGB 4,20%	01/42	21Y	112,98	3,29	1	205			
GGB 1,875%	01/52	30Y	65,46	3,85	1	191			

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		186	82	123	117	45	162		
10Y		255	105	149	143	61	203		
15Y		244	98	120	137	52	188		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,05	-0,04	-0,06	1,82	2,39	2,39	3,48	3,53	3,29	3,85

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	867	2,43	893	-2,95%					
DOW JONES	32.197	1,47	36.338	-11,40%		BUND	154,07		
S&P 500	4.024	2,39	4.766	-15,57%		BOBL	127,91		
NASDAQ	11.805	3,82	15.645	-24,54%		SCHATZ	110,545		
DAX	13.990	-0,27	15.885	-11,93%					
FTSE	7.387	-0,42	7.385	0,03%		US LONG BOND	139,88		
NIKKEI	26.547	0,45	28.792	-7,80%		US 10Y	119,55		
BRENT	109,92	-1,46	77,78	41,32%		US 5Y	113,16		
GOLD \$	1.809	-0,17	1.829	-1,11%		US 2Y	105,73		

