

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	1,071	0,54	USDJPY	129,715	-0,35	EURUSD	1,135	-5,64%	
EURGBP	0,8535	0,02	USDGBP	0,79705	-0,47	EURGBP	0,8412	1,46%	
EURJPY	138,88	0,12	USDCHF	0,959	-0,42	EURJPY	130,5	6,42%	
EURCHF	1,027	0,07				EURCHF	1,0379	-1,07%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,541	-0,336	-0,335	-0,034	-0,194	0,417	
USA	(0,75 / 1,00)	USD	1,120	0,153	1,611	2,106		2,740	
JAPAN	- 0,10	JPY	-0,056	-0,053	-0,018	0,032			
BANK OF ENGLAND	0,50	GBP	1,123	0,229	1,425	1,871			
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			2,628	2,901	2,897			3,062	
GREEK TREASURY				2,525	3,675	3,830	3,488		
GERMAN TREASURY			0,591	0,935	1,203	1,438	1,413	1,464	
JAPANESE TREAS			-0,070	-0,001	0,241	0,527	0,775	1,045	
U.K TREASURY			1,685	1,767	2,155	2,430	2,457	2,416	
ESM TREASURY			0,955	1,345	1,717	2,029	2,088	2,045	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,537	1,404	1,618	1,744	1,919	2,069	2,011
USD SWAP			2,678	2,988	2,938	2,936	2,966	3,031	3,014

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)			
GGB 3,50%	01/23	1Y	102,27	0,02	0	44	3M	100,00	0,00
GGB 3,45%	04/24	2Y	103,63	1,42	3	169			
GGB 3,375%	02/25	3Y	103,23	2,13	1	206			
GGB 2%	04/27	5Y	97,98	2,44	3	189	6M	100,00	-0,01
GGB 3,75%	01/28	7Y	107,09	2,39	2	172			
GGB 1,75%	06/32	10Y	84,26	3,65	0	234			
GGB 1,875%	02/35	15Y	81,08	3,78	3	232	12M	99,80	0,20
GGB 4%	01/37	16Y	108,59	3,25	-8	213			
GGB 4,20%	01/42	21Y	111,02	3,42	-9	218			
GGB 1,875%	01/52	30Y	62,40	4,09	3	215			

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		159	55	86	89	11	136		
10Y		247	97	134	130	44	195		
15Y		239	93	114	130	47	186		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,00	-0,01	0,20	2,13	2,44	2,39	3,65	3,78	3,42

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	893	-0,79	893	-0,05%					
DOW JONES	32.774	-0,12	36.338	-9,81%	BUND	150,54			
S&P 500	4.101	-0,75	4.766	-13,95%	BOBL	125,93			
NASDAQ	11.934	-0,50	15.645	-23,72%	SCHATZ	109,98			
DAX	14.437	0,67	15.885	-9,11%					
FTSE	7.533	-0,98	7.385	2,01%	US LONG BOND	140,13			
NIKKEI	27.414	-0,16	28.792	-4,79%	US 10Y	119,33			
BRENT	115,48	-0,70	77,78	48,47%	US 5Y	112,92			
GOLD \$	1.864	0,94	1.829	1,91%	US 2Y	105,86			

