

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	1,003	0,32	USDJPY	138,455	-0,19	EURUSD	1,135	-11,62%	
EURGBP	0,855	0,15	USDGBP	0,85255	-0,16	EURGBP	0,8412	1,64%	
EURJPY	138,86	0,12	USDCHF	0,97125	0,32	EURJPY	130,5	6,40%	
EURCHF	0,974	0,61				EURCHF	1,0379	-6,15%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,50	EUR	0,094	-0,336	0,542	0,983	-0,194	1,482	
USA (1,50 / 1,75)		USD	2,524	0,153	3,070	3,566		4,123	
JAPAN - 0,10		JPY	-0,046	-0,053	-0,017	0,043			
BANK OF ENGLAND 0,50		GBP	1,922	0,229	2,416	3,108			
SWITZERLAND -025		CHF	-0,775	-0,773	-0,753				

CAPITAL MARKETS									
			2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR	
U.S TREASURY			3,427	3,238	3,080			3,214	
GREEK TREASURY				3,199	4,034	4,257	4,166		
GERMAN TREASURY			1,092	1,287	1,486	1,647	1,590	1,598	
JAPANESE TREAS			-0,087	0,012	0,228	0,598	0,878	1,206	
U.K TREASURY			2,935	2,680	2,696	3,061	3,074	2,950	
ESM TREASURY			1,769	1,985	2,274	2,543	2,546	2,403	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,762	2,145	2,222	2,293	2,403	2,486	2,356
USD SWAP			3,865	3,582	3,328	3,217	3,174	3,193	2,936

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	101,27	0,41	-1	83	3M	99,89	0,60
GGB 3,45%	04/24	2Y	102,39	1,90	-7	217			
GGB 3,375%	02/25	3Y	101,91	2,56	-7	249			
GGB 2%	04/27	5Y	95,07	3,16	-3	261	6M	99,46	1,11
GGB 3,75%	01/28	7Y	101,90	3,36	-4	269			
GGB 1,75%	06/32	10Y	81,96	4,01	-3	270			
GGB 1,875%	02/35	15Y	77,67	4,22	0	276	12M	99,11	1,15
GGB 4%	01/37	16Y	100,06	3,99	-2	287			
GGB 4,20%	01/42	21Y	101,11	4,11	1	287			
GGB 1,875%	01/52	30Y	58,95	4,39	0	245			

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		191	87	129	132	29	152		
10Y		255	105	135	146	24	193		
15Y		261	115	128	145	46	184		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,60	1,11	1,15	2,56	3,16	3,36	4,01	4,22	4,11	4,39

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	878	1,11	893	-1,72%					
DOW JONES	32.099	-0,57	36.338	-11,67%	BUND	148,38			
S&P 500	4.031	-0,67	4.766	-15,43%	BOBL	123,49			
NASDAQ	12.018	-1,02	15.645	-23,19%	SCHATZ	108,825			
DAX	13.000	0,83	15.885	-18,16%					
FTSE	7.480	0,71	7.385	1,30%	US LONG BOND	136,91			
NIKKEI	28.196	1,14	28.792	-2,07%	US 10Y	117,19			
BRENT	105,19	0,10	77,78	35,24%	US 5Y	110,94			
GOLD \$	1.732	-0,29	1.829	-5,30%	US 2Y	104,31			

