

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	1,131	0,04	USDJPY	115,355	-0,16	EURUSD	1,135	-0,31%	
EURGBP	0,8359	0,03	USDGBP	0,73895	-0,03	EURGBP	0,8412	-0,63%	
EURJPY	130,50	-0,13	USDCHF	0,92455	0,00	EURJPY	130,5	0,00%	
EURCHF	1,046	0,05				EURCHF	1,0379	0,77%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,557	-0,336	-0,523	-0,458	-0,194	-0,298	
USA (0,00 / 0,25)		USD	0,191	0,153	0,506	0,840		1,392	
JAPAN - 0,10		JPY	-0,064	-0,053	-0,021	0,040			
BANK OF ENGLAND 0,50		GBP	0,489	0,229	0,862	1,387			
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		1,561	1,905	1,986			2,280		
GREEK TREASURY			1,512	2,653	2,778	2,565			
GERMAN TREASURY		-0,390	0,016	0,259	0,376	0,308	0,471		
JAPANESE TREAS		-0,024	0,045	0,219	0,478	0,687	0,901		
U.K TREASURY		1,496	1,490	1,573	1,707	1,724	1,630		
ESM TREASURY		0,170	0,459	0,705	0,905	0,953	0,965		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		-0,250	0,459	0,643	0,741	0,861	0,951	0,931	0,801
USD SWAP		1,266	1,922	1,998	2,032	2,071	2,128	2,141	2,075

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	103,23	0,10	-1	52	3M	100,06	-0,42
GGB 3,45%	04/24	2Y	106,35	0,44	0	71			
GGB 3,375%	02/25	3Y	106,91	1,02	1	95			
GGB 0%	02/26	5Y	94,44	1,45	0	89	6M	100,14	-0,31
GGB 3,75%	01/28	7Y	111,53	1,70	0	103			
GGB 1,75%	06/32	10Y	92,09	2,63	0	132			
GGB 1,875%	02/35	15Y	90,63	2,74	0	128	12M	100,20	-0,25
GGB 4%	01/37	16Y	119,66	2,42	-1	130			
GGB 4,20%	01/42	21Y	126,31	2,51	-1	127			
GGB 1,875%	01/52	30Y	76,29	3,10	0	116			

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		150	46	88	113	42	127		
10Y		239	89	137	149	69	191		
15Y		240	94	120	139	63	189		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,42	-0,31	-0,25	1,02	1,45	1,70	2,63	2,74	2,51	3,10

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	951	-2,10	893	6,42%					
DOW JONES	34.566	-0,49	36.338	-4,88%	BUND	165,18			
S&P 500	4.402	-0,38	4.766	-7,64%	BOBL	130,79			
NASDAQ	13.791	0,00	15.645	-11,85%	SCHATZ	111,645			
DAX	15.114	-2,02	15.885	-4,85%					
FTSE	7.532	-1,69	7.385	1,99%	US LONG BOND	151,81			
NIKKEI	26.865	-0,79	28.792	-6,69%	US 10Y	126,05			
BRENT	95,66	-0,85	77,78	22,99%	US 5Y	117,62			
GOLD \$	1.876	0,26	1.829	2,57%	US 2Y	107,58			

