

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	1,110	-0,24	USDJPY	115,485	0,51	EURUSD	1,135	-2,20%	
EURGBP	0,8317	-0,37	USDGBP	0,74965	-0,09	EURGBP	0,8412	-1,13%	
EURJPY	128,17	0,22	USDCHF	0,9213	0,30	EURJPY	130,5	-1,79%	
EURCHF	1,022	0,03				EURCHF	1,0379	-1,49%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,553	-0,336	-0,534	-0,496	-0,194	-0,363	
USA (0,00 / 0,25)		USD	0,241	0,153	0,504	0,805		1,288	
JAPAN - 0,10		JPY	-0,064	-0,053	-0,011	0,041			
BANK OF ENGLAND 0,50		GBP	0,602	0,229	0,878	1,308			
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			1,432	1,678	1,796			2,157	
GREEK TREASURY				1,263	2,361	2,484	2,261		
GERMAN TREASURY			-0,632	-0,281	0,007	0,157	0,115	0,286	
JAPANESE TREAS			-0,039	-0,012	0,140	0,401	0,625	0,871	
U.K TREASURY			1,016	0,955	1,217	1,431	1,472	1,443	
ESM TREASURY			-0,116	0,193	0,517	0,792	0,855	0,816	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,366	0,195	0,403	0,524	0,690	0,844	0,824
USD SWAP			1,133	1,683	1,751	1,804	1,871	1,953	1,978

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	103,24	-0,06	2	36	3M	100,04	-0,39
GGB 3,45%	04/24	2Y	106,56	0,28	1	55			
GGB 3,375%	02/25	3Y	107,28	0,87	2	80			
GGB 0%	02/26	5Y	95,41	1,20	5	64	6M	100,16	-0,33
GGB 3,75%	01/28	7Y	113,51	1,36	5	69			
GGB 1,75%	06/32	10Y	94,61	2,35	4	104			
GGB 1,875%	02/35	15Y	93,70	2,45	8	99	12M	100,23	-0,29
GGB 4%	01/37	16Y	124,60	2,07	6	95			
GGB 4,20%	01/42	21Y	131,89	2,20	6	96			
GGB 1,875%	01/52	30Y	82,31	2,75	9	81			

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		154	50	96	122	66	134		
10Y		235	85	138	152	81	189		
15Y		233	87	115	133	68	178		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,39	-0,33	-0,29	0,87	1,20	1,36	2,35	2,45	2,20

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	849	-2,03	893	-4,97%					
DOW JONES	33.625	0,99	36.338	-7,46%	BUND	169,63			
S&P 500	4.346	0,93	4.766	-8,80%	BOBL	132,88			
NASDAQ	13.601	0,51	15.645	-13,07%	SCHATZ	112,205			
DAX	13.958	0,38	15.885	-12,13%					
FTSE	7.414	1,14	7.385	0,39%	US LONG BOND	155,69			
NIKKEI	26.393	-1,68	28.792	-8,33%	US 10Y	127,86			
BRENT	110,86	5,61	77,78	42,53%	US 5Y	118,82			
GOLD \$	1.929	-0,84	1.829	5,46%	US 2Y	107,98			

