

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	1,105	-0,17	USDJPY	122,625	0,77	EURUSD	1,135	-2,64%	
EURGBP	0,8423	0,00	USDGBP	0,76265	0,22	EURGBP	0,8412	0,13%	
EURJPY	135,48	0,56	USDCHF	0,9251	0,30	EURJPY	130,5	3,81%	
EURCHF	1,022	0,08				EURCHF	1,0379	-1,53%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,532	-0,336	-0,458	-0,367	-0,194	-0,073	
USA (0,25 / 0,50)		USD	0,455	0,153	0,967	1,472		2,126	
JAPAN - 0,10		JPY	-0,064	-0,053	0,000	0,043			
BANK OF ENGLAND 0,50		GBP	0,723	0,229	1,034	1,469			
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			2,414	2,540	2,408			2,497	
GREEK TREASURY				1,621	2,669	2,813	2,355		
GERMAN TREASURY			-0,055	0,396	0,571	0,675	0,615	0,694	
JAPANESE TREAS			-0,029	0,030	0,225	0,470	0,725	0,955	
U.K TREASURY			1,407	1,455	1,655	1,848	1,857	1,792	
ESM TREASURY			0,480	0,792	1,044	1,275	1,320	1,256	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,071	0,822	1,012	1,100	1,221	1,319	1,268
USD SWAP			2,003	2,724	2,592	2,515	2,466	2,451	2,426

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	102,89	-0,02	0	40	3M	100,06	-0,32
GGB 3,45%	04/24	2Y	105,75	0,54	0	81			
GGB 3,375%	02/25	3Y	106,47	1,07	0	100			
GGB 0%	02/26	5Y	94,09	1,59	-1	103	6M	100,07	-0,14
GGB 3,75%	01/28	7Y	112,81	1,44	2	77			
GGB 1,75%	06/32	10Y	92,07	2,65	0	134			
GGB 1,875%	02/35	15Y	90,38	2,78	1	132	12M	100,20	-0,21
GGB 4%	01/37	16Y	121,59	2,27	-1	115			
GGB 4,20%	01/42	21Y	130,01	2,30	5	106			
GGB 1,875%	01/52	30Y	76,55	3,09	2	115			

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		123	19	72	97	18	101		
10Y		210	60	118	128	56	164		
15Y		214	68	102	118	54	161		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,32	-0,14	-0,21	1,07	1,59	1,44	2,65	2,78	2,30	3,09

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	887	0,89	893	-0,68%					
DOW JONES	34.678	-1,56	36.338	-4,57%	BUND	158,35			
S&P 500	4.530	-1,57	4.766	-4,94%	BOBL	128,77			
NASDAQ	14.221	-1,54	15.645	-9,11%	SCHATZ	110,715			
DAX	14.485	0,48	15.885	-8,82%					
FTSE	7.542	0,35	7.385	2,13%	US LONG BOND	148,88			
NIKKEI	27.666	-0,56	28.792	-3,91%	US 10Y	122,22			
BRENT	103,54	-1,12	77,78	33,12%	US 5Y	114,21			
GOLD \$	1.929	-0,45	1.829	5,45%	US 2Y	105,79			

