

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	1,078	0,01	USDJPY	128,215	0,97	EURUSD	1,135	-4,97%	
EURGBP	0,829	0,11	USDGBP	0,76885	0,03	EURGBP	0,8412	-1,45%	
EURJPY	138,26	0,98	USDCHF	0,94505	0,03	EURJPY	130,5	5,94%	
EURCHF	1,019	0,04				EURCHF	1,0379	-1,82%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,547	-0,336	-0,452	-0,317	-0,194	0,003	
USA (0,25 / 0,50)		USD	0,594	0,153	1,063	1,557		2,222	
JAPAN - 0,10		JPY	-0,048	-0,053	-0,015	0,032			
BANK OF ENGLAND 0,50		GBP	0,831	0,229	1,125	1,538			
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			2,438	2,777	2,851			2,937	
GREEK TREASURY				1,916	2,916	3,046	2,357		
GERMAN TREASURY			0,067	0,598	0,860	0,999	0,957	1,028	
JAPANESE TREAS			-0,047	0,028	0,246	0,489	0,750	0,964	
U.K TREASURY			1,561	1,624	1,889	2,110	2,118	2,051	
ESM TREASURY			0,675	1,063	1,406	1,677	1,702	1,614	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,028	1,054	1,300	1,427	1,593	1,723	1,649
USD SWAP			2,137	2,813	2,835	2,867	2,903	2,917	2,883

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	102,81	-0,10	#N/A	N/A	3M	100,05	-0,23
GGB 3,45%	04/24	2Y	105,55	0,58	#N/A	N/A			
GGB 3,375%	02/25	3Y	106,25	1,11	#N/A	N/A			
GGB 0%	02/26	5Y	93,42	1,80	#N/A	N/A	6M	100,18	-0,40
GGB 3,75%	01/28	7Y	111,22	1,69	#N/A	N/A			
GGB 1,75%	06/32	10Y	90,01	2,90	#N/A	N/A			
GGB 1,875%	02/35	15Y	88,04	3,02	#N/A	N/A	12M	100,16	-0,18
GGB 4%	01/37	16Y	121,39	2,28	#N/A	N/A			
GGB 4,20%	01/42	21Y	129,67	2,31	#N/A	N/A			
GGB 1,875%	01/52	30Y	70,87	3,46	#N/A	N/A			

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		132	28	77	79	23	109		
10Y		206	56	114	108	45	158		
15Y		205	59	98	105	43	152		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,23	-0,40	-0,18	1,11	1,80	1,69	2,90	3,02	2,31

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	919	-0,57	893	2,87%					
DOW JONES	34.412	-0,11	36.338	-5,30%	BUND	154,52			
S&P 500	4.392	-0,02	4.766	-7,85%	BOBL	127,64			
NASDAQ	13.332	-0,14	15.645	-14,78%	SCHATZ	110,535			
DAX	14.164	0,62	15.885	-10,84%					
FTSE	7.616	0,47	7.385	3,14%	US LONG BOND	140,31			
NIKKEI	26.985	0,69	28.792	-6,28%	US 10Y	119,73			
BRENT	112,44	-0,64	77,78	44,56%	US 5Y	113,28			
GOLD \$	1.975	-0,21	1.829	7,97%	US 2Y	105,77			

