

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	1,056	0,29	USDJPY	129,935	-0,40	EURUSD	1,135	-6,94%	
EURGBP	0,855	0,00	USDGBP	0,80965	-0,28	EURGBP	0,8412	1,64%	
EURJPY	137,21	-0,11	USDCHF	0,99045	-0,50	EURJPY	130,5	5,14%	
EURCHF	1,046	-0,23				EURCHF	1,0379	0,78%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,533	-0,336	-0,402	-0,183	-0,194	0,263	
USA (0,75 / 1,00)		USD	0,844	0,153	1,399	1,980		2,675	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,019	0,031			
BANK OF ENGLAND	0,50	GBP	0,974	0,229	1,235	1,669			
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			2,590	2,862	2,934			3,075	
GREEK TREASURY				2,470	3,456	3,566	2,982		
GERMAN TREASURY			0,128	0,645	0,973	1,159	1,080	1,130	
JAPANESE TREAS			-0,045	0,018	0,248	0,527	0,774	1,025	
U.K TREASURY			1,292	1,448	1,806	2,062	2,077	2,022	
ESM TREASURY			0,729	1,193	1,633	1,927	1,937	1,747	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,244	1,167	1,464	1,639	1,848	1,983	1,881
USD SWAP			2,462	2,936	2,923	2,954	2,997	3,048	3,019

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	102,52	-0,01	-3	41	3M	100,02	-0,08
GGB 3,45%	04/24	2Y	104,13	1,22	-6	149			
GGB 3,375%	02/25	3Y	104,14	1,82	-6	175			
GGB 2%	04/27	5Y	98,15	2,40	-7	185	6M	100,03	-0,05
GGB 3,75%	01/28	7Y	107,22	2,38	-9	171			
GGB 1,75%	06/32	10Y	85,83	3,43	-6	212			
GGB 1,875%	02/35	15Y	83,37	3,52	-4	206	12M	100,06	-0,07
GGB 4%	01/37	16Y	113,96	2,83	3	171			
GGB 4,20%	01/42	21Y	119,30	2,90	8	166			
GGB 1,875%	01/52	30Y	66,59	3,76	-7	182			

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		183	79	118	110	38	158		
10Y		248	98	140	135	51	196		
15Y		241	95	118	133	50	184		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,08	-0,05	-0,07	1,82	2,40	2,38	3,43	3,52	2,90	3,76

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	866	0,56	893	-3,09%					
DOW JONES	32.161	-0,26	36.338	-11,50%		BUND	153,3		
S&P 500	4.001	0,25	4.766	-16,05%		BOBL	127,44		
NASDAQ	11.738	0,98	15.645	-24,97%		SCHATZ	110,44		
DAX	13.590	0,41	15.885	-14,45%					
FTSE	7.295	0,72	7.385	-1,21%		US LONG BOND	139,44		
NIKKEI	26.214	0,18	28.792	-8,96%		US 10Y	119,17		
BRENT	105,28	2,75	77,78	35,36%		US 5Y	113,04		
GOLD \$	1.849	0,60	1.829	1,10%		US 2Y	105,68		

