

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	1,072	0,27	USDJPY	127,38	-0,41	EURUSD	1,135	-5,53%	
EURGBP	0,8514	0,26	USDGBP	0,7943	-0,03	EURGBP	0,8412	1,22%	
EURJPY	136,55	-0,15	USDCHF	0,96345	-0,19	EURJPY	130,5	4,63%	
EURCHF	1,033	0,06				EURCHF	1,0379	-0,49%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,535	-0,336	-0,348	-0,078	-0,194	0,353	
USA (0,75 / 1,00)		USD	0,974	0,153	1,506	2,066		2,730	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,018	0,032			
BANK OF ENGLAND 0,50		GBP	1,015	0,229	1,356	1,810			
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			2,583	2,823	2,812			3,022	
GREEK TREASURY				2,700	3,761	4,016	3,713		
GERMAN TREASURY			0,410	0,726	1,002	1,226	1,151	1,197	
JAPANESE TREAS			-0,069	0,005	0,230	0,489	0,724	0,971	
U.K TREASURY			1,542	1,638	1,943	2,192	2,211	2,160	
ESM TREASURY			0,742	1,131	1,498	1,796	1,847	1,771	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,407	1,184	1,407	1,541	1,713	1,850	1,786
USD SWAP			2,574	2,887	2,847	2,842	2,867	2,925	2,912

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	102,27	0,17	-3	59	3M	100,01	-0,03
GGB 3,45%	04/24	2Y	103,21	1,68	-1	195			
GGB 3,375%	02/25	3Y	103,12	2,18	1	211			
GGB 2%	04/27	5Y	97,14	2,63	0	208	6M	100,12	-0,27
GGB 3,75%	01/28	7Y	105,75	2,64	0	197			
GGB 1,75%	06/32	10Y	83,56	3,74	1	243			
GGB 1,875%	02/35	15Y	79,42	3,97	2	251	12M	100,01	-0,02
GGB 4%	01/37	16Y	104,72	3,58	-1	246			
GGB 4,20%	01/42	21Y	107,97	3,63	-2	239			
GGB 1,875%	01/52	30Y	62,21	4,10	1	216			

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		197	93	124	128	48	173		
10Y		276	126	162	158	73	223		
15Y		279	133	152	167	80	225		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,03	-0,27	-0,02	2,18	2,63	2,64	3,74	3,97	3,63	4,10

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	860	-0,03	893	-3,76%					
DOW JONES	31.880	1,98	36.338	-12,27%	BUND	152,85			
S&P 500	3.974	1,86	4.766	-16,62%	BOBL	126,91			
NASDAQ	11.535	1,59	15.645	-26,27%	SCHATZ	110,185			
DAX	14.025	-1,06	15.885	-11,71%					
FTSE	7.456	-0,77	7.385	0,96%	US LONG BOND	140,88			
NIKKEI	26.748	-0,94	28.792	-7,10%	US 10Y	119,88			
BRENT	112,02	-1,23	77,78	44,02%	US 5Y	113,18			
GOLD \$	1.857	0,19	1.829	1,54%	US 2Y	105,77			

