

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	1,071	-0,32	USDJPY	130,455	0,44	EURUSD	1,135	-5,59%	
EURGBP	0,8547	0,03	USDGBP	0,79785	0,35	EURGBP	0,8412	1,61%	
EURJPY	139,75	0,20	USDCHF	0,96245	0,49	EURJPY	130,5	7,09%	
EURCHF	1,031	0,18				EURCHF	1,0379	-0,66%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,538	-0,336	-0,327	-0,017	-0,194	0,450	
USA	(0,75 / 1,00)	USD	1,120	0,153	1,626	2,109		2,775	
JAPAN	- 0,10	JPY	-0,056	-0,053	-0,019	0,033			
BANK OF ENGLAND	0,50	GBP	1,125	0,229	1,418	1,874			
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			2,661	2,953	2,952			3,119	
GREEK TREASURY				2,554	3,726	3,900	3,494		
GERMAN TREASURY			0,633	1,006	1,277	1,496	1,468	1,515	
JAPANESE TREAS			-0,070	-0,009	0,234	0,507	0,750	1,027	
U.K TREASURY			1,685	1,767	2,155	2,430	2,457	2,416	
ESM TREASURY			1,020	1,415	1,792	2,092	2,141	2,084	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,576	1,474	1,689	1,817	1,991	2,128	2,058
USD SWAP			2,708	3,039	2,997	3,002	3,034	3,102	3,084

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	102,25	0,03	-3	45	3M	100,00	0,01
GGB 3,45%	04/24	2Y	103,59	1,44	3	171			
GGB 3,375%	02/25	3Y	103,16	2,15	1	208			
GGB 2%	04/27	5Y	97,77	2,49	6	194	6M	99,97	0,06
GGB 3,75%	01/28	7Y	106,73	2,46	2	179			
GGB 1,75%	06/32	10Y	83,85	3,71	1	240			
GGB 1,875%	02/35	15Y	80,51	3,85	2	239	12M	98,96	1,04
GGB 4%	01/37	16Y	108,51	3,26	-7	214			
GGB 4,20%	01/42	21Y	110,87	3,43	-8	219			
GGB 1,875%	01/52	30Y	61,39	4,17	4	223			

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		155	51	79	85	1	132		
10Y		245	95	130	126	36	192		
15Y		240	94	113	130	41	185		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,01	0,06	1,04	2,15	2,49	2,46	3,71	3,85	3,43	4,17

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	898	0,84	893	0,50%					
DOW JONES	33.248	1,33	36.338	-8,50%	BUND	149,87			
S&P 500	4.177	1,84	4.766	-12,36%	BOBL	125,66			
NASDAQ	12.317	2,69	15.645	-21,27%	SCHATZ	109,935			
DAX	14.489	0,03	15.885	-8,79%					
FTSE	7.533	-0,98	7.385	2,01%	US LONG BOND	139,50			
NIKKEI	27.762	1,27	28.792	-3,58%	US 10Y	119,19			
BRENT	118,05	0,37	77,78	51,77%	US 5Y	112,84			
GOLD \$	1.860	-0,44	1.829	1,71%	US 2Y	105,87			

