

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	1,069	-0,08	USDJPY	132,795	0,66	EURUSD	1,135	-5,81%	
EURGBP	0,8569	0,39	USDGBP	0,80175	0,46	EURGBP	0,8412	1,87%	
EURJPY	141,92	0,59	USDCHF	0,9737	0,27	EURJPY	130,5	8,75%	
EURCHF	1,041	0,25				EURCHF	1,0379	0,26%	

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	-0,328	-0,008	-0,194	0,486	
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			2,739	3,042	3,040			3,181	
GREEK TREASURY				2,670	3,878	4,002	3,546		
GERMAN TREASURY			0,689	1,059	1,331	1,555	1,529	1,580	
JAPANESE TREAS			-0,069	-0,001	0,245	0,529	0,769	1,060	
U.K TREASURY			1,786	1,877	2,251	2,509	2,533	2,487	
ESM TREASURY			1,072	1,464	1,825	2,123	2,179	2,128	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,623	1,520	1,732	1,851	2,019	2,152	2,086
USD SWAP			2,767	3,131	3,098	3,100	3,125	3,190	3,166

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	102,20	0,07	0	49	3M	100,00	0,02
GGB 3,45%	04/24	2Y	103,56	1,44	1	171			
GGB 3,375%	02/25	3Y	103,01	2,21	3	214			
GGB 2%	04/27	5Y	97,28	2,60	1	205	6M	99,97	0,06
GGB 3,75%	01/28	7Y	106,13	2,57	1	190			
GGB 1,75%	06/32	10Y	82,70	3,86	0	255			
GGB 1,875%	02/35	15Y	79,56	3,96	3	250	12M	98,92	1,08
GGB 4%	01/37	16Y	107,65	3,33	3	221			
GGB 4,20%	01/42	21Y	109,95	3,49	1	225			
GGB 1,875%	01/52	30Y	59,61	4,32	1	238			

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		161	57	87	91	6	138		
10Y		255	105	139	135	44	202		
15Y		245	99	116	134	40	190		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,02	0,06	1,08	2,21	2,60	2,57	3,86	3,96	3,49	4,32

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	900	0,38	893	0,78%					
DOW JONES	32.916	0,05	36.338	-9,42%		BUND	148,94		
S&P 500	4.121	0,31	4.766	-13,52%		BOBL	125,27		
NASDAQ	12.061	0,40	15.645	-22,91%		SCHATZ	109,83		
DAX	14.654	1,34	15.885	-7,75%					
FTSE	7.608	1,00	7.385	3,03%		US LONG BOND	137,59		
NIKKEI	27.944	0,10	28.792	-2,95%		US 10Y	118,41		
BRENT	120,36	0,71	77,78	54,74%		US 5Y	112,36		
GOLD \$	1.842	0,02	1.829	0,70%		US 2Y	105,65		

