

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	1,053	0,21	USDJPY	135,155	0,04	EURUSD	1,135	-7,17%	
EURGBP	0,858	-0,02	USDGBP	0,81465	-0,22	EURGBP	0,8412	2,00%	
EURJPY	142,36	0,26	USDCHF	0,96585	-0,18	EURJPY	130,5	9,09%	
EURCHF	1,017	0,02				EURCHF	1,0379	-1,98%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,487	-0,336	-0,169	0,291	-0,194	1,124	
USA (1,50 / 1,75)		USD	1,612	0,153	2,096	2,780		3,586	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,016	0,041			
BANK OF ENGLAND 0,50		GBP	1,231	0,229	1,604	2,283			
SWITZERLAND -025		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			3,220	3,378	3,271			3,333	
GREEK TREASURY				3,064	4,026	4,302	4,010		
GERMAN TREASURY			1,129	1,526	1,729	1,970	1,923	1,932	
JAPANESE TREAS			-0,065	0,065	0,242	0,651	0,923	1,245	
U.K TREASURY			2,293	2,309	2,588	2,822	2,838	2,779	
ESM TREASURY			1,602	2,019	2,396	2,659	2,700	2,594	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,072	2,033	2,252	2,364	2,504	2,616	2,510
USD SWAP			3,447	3,573	3,418	3,357	3,332	3,353	3,287

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	101,58	0,86	0	128	3M	99,97	0,22
GGB 3,45%	04/24	2Y	102,59	1,95	1	222			
GGB 3,375%	02/25	3Y	101,76	2,67	1	260			
GGB 2%	04/27	5Y	95,62	2,99	-1	244	6M	99,85	0,32
GGB 3,75%	01/28	7Y	102,58	3,24	-2	257			
GGB 1,75%	06/32	10Y	81,73	4,01	0	270			
GGB 1,875%	02/35	15Y	77,10	4,26	1	280	12M	98,88	1,16
GGB 4%	01/37	16Y	103,76	3,66	0	254			
GGB 4,20%	01/42	21Y	103,33	3,95	-3	271			
GGB 1,875%	01/52	30Y	58,68	4,40	1	246			

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		154	50	84	91	15	126		
10Y		230	80	119	123	36	172		
15Y		233	87	112	133	55	178		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,22	0,32	1,16	2,67	2,99	3,24	4,01	4,26	3,95	4,40

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	832	0,78	893	-6,89%					
DOW JONES	29.889	-0,13	36.338	-17,75%	BUND	143,46			
S&P 500	3.675	0,22	4.766	-22,89%	BOBL	121,21			
NASDAQ	10.798	1,43	15.645	-30,98%	SCHATZ	108,11			
DAX	13.266	1,06	15.885	-16,49%					
FTSE	7.122	1,50	7.385	-3,56%	US LONG BOND	133,97			
NIKKEI	26.246	1,84	28.792	-8,84%	US 10Y	115,91			
BRENT	114,74	0,53	77,78	47,52%	US 5Y	110,27			
GOLD \$	1.835	-0,21	1.829	0,32%	US 2Y	104,20			

