

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	0,24	USDJPY	135,855	-0,58	EURUSD	1,135	-6,95%	
EURGBP	0,8605	0,30	USDGBP	0,81505	0,07	EURGBP	0,8412	2,29%	
EURJPY	143,44	-0,35	USDCHF	0,96175	-0,49	EURJPY	130,5	9,92%	
EURCHF	1,015	-0,27				EURCHF	1,0379	-2,17%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,512	-0,336	-0,163	0,289	-0,194	1,115	
USA (1,50 / 1,75)		USD	1,626	0,153	2,123	2,813		3,621	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,023	0,041			
BANK OF ENGLAND 0,50		GBP	1,228	0,229	1,613	2,286			
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			3,079	3,221	3,149			3,245	
GREEK TREASURY				2,931	3,870	4,184	3,916		
GERMAN TREASURY			1,037	1,394	1,606	1,838		1,810	
JAPANESE TREAS			-0,072	0,071	0,246	0,638	0,933	1,257	
U.K TREASURY			2,098	2,121	2,452	2,722	2,736	2,687	
ESM TREASURY			1,521	1,917	2,286	2,576	2,620	2,517	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,045	1,946	2,154	2,263	2,403	2,530	2,436
USD SWAP			3,362	3,385	3,268	3,227	3,222	3,268	3,213

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	101,56	0,88	-1	130	3M	99,98	0,15
GGB 3,45%	04/24	2Y	102,73	1,87	-5	214			
GGB 3,375%	02/25	3Y	102,15	2,52	-5	245			
GGB 2%	04/27	5Y	96,19	2,86	-11	231	6M	99,89	0,25
GGB 3,75%	01/28	7Y	103,17	3,12	-11	245			
GGB 1,75%	06/32	10Y	82,86	3,85	-8	254			
GGB 1,875%	02/35	15Y	78,15	4,13	-10	267	12M	98,92	1,13
GGB 4%	01/37	16Y	105,20	3,54	-6	242			
GGB 4,20%	01/42	21Y	104,72	3,85	-8	261			
GGB 1,875%	01/52	30Y	59,66	4,31	-5	237			

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	87	93	19	111		
10Y		226	76	119	122	36	171		
15Y		235	89	114	135	55	180		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,15	0,25	1,13	2,52	2,86	3,12	3,85	4,13	3,85

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	835	-0,63	893	-6,49%					
DOW JONES	30.363	-0,55	36.338	-16,44%	BUND	145,56			
S&P 500	3.736	-0,77	4.766	-21,62%	BOBL	122,05			
NASDAQ	11.078	0,08	15.645	-29,19%	SCHATZ	108,36			
DAX	13.064	-1,72	15.885	-17,76%					
FTSE	7.057	-1,33	7.385	-4,43%	US LONG BOND	135,88			
NIKKEI	26.150	-0,37	28.792	-9,18%	US 10Y	117,02			
BRENT	108,02	-5,78	77,78	38,88%	US 5Y	111,13			
GOLD \$	1.844	0,62	1.829	0,84%	US 2Y	104,61			

