

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	1,001	-0,49	USDJPY	138,955	1,10	EURUSD	1,135	-11,79%	
EURGBP	0,847	0,14	USDGBP	0,84595	0,58	EURGBP	0,8412	0,68%	
EURJPY	139,10	0,62	USDCHF	0,9842	0,53	EURJPY	130,5	6,59%	
EURCHF	0,985	0,07				EURCHF	1,0379	-5,08%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,421	-0,336	-0,052	0,363	-0,194	0,865	
USA (1,50 / 1,75)		USD	1,971	0,153	2,483	3,064		3,687	
JAPAN - 0,10		JPY	-0,051	-0,053	-0,014	0,037			
BANK OF ENGLAND 0,50		GBP	1,341	0,229	1,777	2,314			
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			3,194	3,062	2,945			3,109	
GREEK TREASURY				2,705	3,561	3,954	3,736		
GERMAN TREASURY			0,572	0,925	1,215	1,419	1,388	1,409	
JAPANESE TREAS			-0,057	0,043	0,238	0,606	0,908	1,250	
U.K TREASURY			1,940	1,823	2,095	2,530	2,574	2,538	
ESM TREASURY			1,070	1,441	1,910	2,241	2,317	2,193	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,981	1,456	1,681	1,834	2,023	2,189	2,113
USD SWAP			3,611	3,250	3,065	3,019	3,026	3,099	3,079

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	101,48	0,72	1	114	3M	99,95	0,24
GGB 3,45%	04/24	2Y	102,99	1,65	11	192			
GGB 3,375%	02/25	3Y	102,90	2,20	3	213			
GGB 2%	04/27	5Y	97,19	2,64	13	209	6M	99,85	0,33
GGB 3,75%	01/28	7Y	103,70	3,01	4	234			
GGB 1,75%	06/32	10Y	85,22	3,54	11	223			
GGB 1,875%	02/35	15Y	80,11	3,91	10	245	12M	99,24	0,85
GGB 4%	01/37	16Y	106,03	3,46	8	234			
GGB 4,20%	01/42	21Y	107,11	3,68	10	244			
GGB 1,875%	01/52	30Y	60,52	4,25	7	231			

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		178	74	108	114	15	136		
10Y		235	85	120	119	19	173		
15Y		254	108	119	141	48	177		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,24	0,33	0,85	2,20	2,64	3,01	3,54	3,91	3,68	4,25

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	797	-0,79	893	-10,79%					
DOW JONES	30.773	-0,67	36.338	-15,32%	BUND	151,77			
S&P 500	3.802	-0,45	4.766	-20,23%	BOBL	125,34			
NASDAQ	11.248	-0,15	15.645	-28,11%	SCHATZ	109,44			
DAX	12.626	-1,02	15.885	-20,52%					
FTSE	7.097	-0,83	7.385	-3,90%	US LONG BOND	139,44			
NIKKEI	26.643	0,62	28.792	-7,46%	US 10Y	118,53			
BRENT	97,23	-2,35	77,78	25,01%	US 5Y	111,95			
GOLD \$	1.712	-1,37	1.829	-6,41%	US 2Y	104,61			

