

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	1,013	0,47	USDJPY	138,345	-0,11	EURUSD	1,135	-10,76%	
EURGBP	0,8462	-0,46	USDGBP	0,83545	-0,84	EURGBP	0,8412	0,59%	
EURJPY	140,10	0,26	USDCHF	0,97845	0,23	EURJPY	130,5	7,36%	
EURCHF	0,991	0,62				EURCHF	1,0379	-4,53%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,317	-0,336	0,072	0,532	-0,194	1,057	
USA (1,50 / 1,75)		USD	2,120	0,153	2,738	3,311		3,896	
JAPAN - 0,10		JPY	-0,054	-0,053	-0,015	0,048			
BANK OF ENGLAND 0,50		GBP	1,410	0,229	1,901	2,509			
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		3,174	3,092	2,982			3,140		
GREEK TREASURY			2,711	3,544	3,931	3,713			
GERMAN TREASURY		0,539	0,931	1,228	1,438	1,415	1,447		
JAPANESE TREAS		-0,058	0,037	0,237	0,592	0,870	1,211		
U.K TREASURY		1,987	1,866	2,153	2,630	2,676	2,637		
ESM TREASURY		1,097	1,476	1,947	2,308	2,385	2,277		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		1,008	1,492	1,722	1,877	2,069	2,255	2,184	1,919
USD SWAP		3,527	3,245	3,081	3,039	3,043	3,105	3,077	2,862

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)			
GGB 3,50%	01/23	1Y	101,44	0,76	3	118	3M	100,05	-0,24
GGB 3,45%	04/24	2Y	102,96	1,67	2	194			
GGB 3,375%	02/25	3Y	102,70	2,28	6	221			
GGB 2%	04/27	5Y	97,17	2,64	1	209	6M	99,84	0,35
GGB 3,75%	01/28	7Y	103,97	2,96	-2	229			
GGB 1,75%	06/32	10Y	85,37	3,52	3	221			
GGB 1,875%	02/35	15Y	80,33	3,88	4	242	12M	99,30	0,79
GGB 4%	01/37	16Y	105,85	3,48	6	236			
GGB 4,20%	01/42	21Y	107,45	3,66	5	242			
GGB 1,875%	01/52	30Y	60,33	4,26	2	232			

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	106	112	20	135		
10Y		232	82	107	116	21	170		
15Y		249	103	114	136	49	173		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,24	0,35	0,79	2,28	2,64	2,96	3,52	3,88	3,66

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	801	0,78	893	-10,35%					
DOW JONES	31.288	2,15	36.338	-13,90%		BUND	151,69		
S&P 500	3.863	1,92	4.766	-18,94%		BOBL	125,37		
NASDAQ	11.452	1,79	15.645	-26,80%		SCHATZ	109,525		
DAX	12.987	0,95	15.885	-18,24%					
FTSE	7.233	1,04	7.385	-2,05%		US LONG BOND	139,09		
NIKKEI	26.788	0,54	28.792	-6,96%		US 10Y	118,31		
BRENT	103,74	2,55	77,78	33,38%		US 5Y	111,87		
GOLD \$	1.713	0,28	1.829	-6,35%		US 2Y	104,65		

