

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	1,024	0,43	USDJPY	132,895	-1,02	EURUSD	1,135	-9,75%	
EURGBP	0,8376	0,05	USDGBP	0,81795	-0,38	EURGBP	0,8412	-0,43%	
EURJPY	136,09	-0,57	USDCHF	0,95115	-0,40	EURJPY	130,5	4,28%	
EURCHF	0,974	0,04				EURCHF	1,0379	-6,15%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,50	EUR	-0,062	-0,336	0,238	0,631	-0,194	1,013	
USA (1,50 / 1,75)		USD	2,372	0,153	2,806	3,371		3,812	
JAPAN - 0,10		JPY	-0,054	-0,053	-0,013	0,043			
BANK OF ENGLAND 0,50		GBP	1,577	0,229	1,948	2,508			
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		2,842	2,690	2,678			3,039		
GREEK TREASURY			2,379	2,945	3,496	3,558			
GERMAN TREASURY		0,298	0,565	0,860	1,105	1,085	1,127		
JAPANESE TREAS		-0,060	-0,018	0,188	0,557	0,854	1,207		
U.K TREASURY		1,750	1,633	1,905	2,402	2,491	2,473		
ESM TREASURY		0,827	1,113	1,554	1,913	2,011	1,937		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		0,941	1,192	1,353	1,496	1,682	1,859	1,800	1,585
USD SWAP		3,305	2,902	2,726	2,710	2,762	2,893	2,915	2,788

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	101,42	0,61	5	103	3M	99,94	0,32
GGB 3,45%	04/24	2Y	103,07	1,57	0	184			
GGB 3,375%	02/25	3Y	103,24	2,05	1	198			
GGB 2%	04/27	5Y	98,56	2,32	-3	177	6M	99,70	0,61
GGB 3,75%	01/28	7Y	107,17	2,34	-1	167			
GGB 1,75%	06/32	10Y	90,05	2,92	1	161			
GGB 1,875%	02/35	15Y	84,14	3,46	0	200	12M	99,33	0,78
GGB 4%	01/37	16Y	107,97	3,30	-2	218			
GGB 4,20%	01/42	21Y	109,76	3,50	-2	226			
GGB 1,875%	01/52	30Y	65,10	3,88	0	194			

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		181	77	126	127	-2	144		
10Y		209	59	94	102	-22	153		
15Y		239	93	112	134	17	171		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,32	0,61	0,78	2,05	2,32	2,34	2,92	3,46	3,50

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	840	0,56	893	-6,02%					
DOW JONES	32.530	1,03	36.338	-10,48%	BUND	157,3			
S&P 500	4.072	1,21	4.766	-14,55%	BOBL	127,83			
NASDAQ	12.163	1,08	15.645	-22,26%	SCHATZ	110,09			
DAX	13.282	0,88	15.885	-16,39%					
FTSE	7.345	-0,04	7.385	-0,53%	US LONG BOND	143,31			
NIKKEI	27.802	-0,05	28.792	-3,44%	US 10Y	121,14			
BRENT	107,86	0,67	77,78	38,67%	US 5Y	113,84			
GOLD \$	1.767	0,63	1.829	-3,40%	US 2Y	105,36			

