

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	1,005	-0,37	USDJPY	137,005	0,82	EURUSD	1,135	-11,43%	
EURGBP	0,8492	0,44	USDGBP	0,84495	0,80	EURGBP	0,8412	0,95%	
EURJPY	137,70	0,48	USDCHF	0,95685	0,03	EURJPY	130,5	5,52%	
EURCHF	0,962	-0,37				EURCHF	1,0379	-7,34%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,50	EUR	0,003	-0,336	0,391	0,826	-0,194	1,229	
USA (1,50 / 1,75)		USD	2,366	0,153	2,977	3,508		3,996	
JAPAN - 0,10		JPY	-0,046	-0,053	-0,014	0,044			
BANK OF ENGLAND 0,50		GBP	1,787	0,229	2,254	2,902			
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			3,276	3,088	2,943			3,186	
GREEK TREASURY				2,950	3,722	3,901	3,882		
GERMAN TREASURY			0,841	1,039	1,221	1,396	1,363	1,399	
JAPANESE TREAS			-0,084	0,006	0,202	0,528	0,778	1,089	
U.K TREASURY			2,581	2,308	2,448	2,799	2,842	2,764	
ESM TREASURY			1,368	1,614	1,920	2,204	2,249	2,170	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,334	1,763	1,852	1,927	2,045	2,152	2,058
USD SWAP			3,708	3,410	3,121	3,024	2,994	3,049	3,032

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	101,37	0,37	4	79	3M	99,90	0,49
GGB 3,45%	04/24	2Y	102,73	1,71	6	198			
GGB 3,375%	02/25	3Y	102,40	2,36	7	229			
GGB 2%	04/27	5Y	96,08	2,91	12	236	6M	99,67	0,75
GGB 3,75%	01/28	7Y	103,60	3,02	12	235			
GGB 1,75%	06/32	10Y	84,17	3,70	17	239			
GGB 1,875%	02/35	15Y	80,59	3,87	20	241	12M	99,17	1,04
GGB 4%	01/37	16Y	103,10	3,72	11	260			
GGB 4,20%	01/42	21Y	104,90	3,84	11	260			
GGB 1,875%	01/52	30Y	60,92	4,22	14	228			

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		191	87	130	136	30	157		
10Y		250	100	133	143	22	192		
15Y		251	105	118	136	36	179		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,49	0,75	1,04	2,36	2,91	3,02	3,70	3,87	3,84

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	898	0,03	893	0,51%					
DOW JONES	33.999	0,06	36.338	-6,44%		BUND	152,24		
S&P 500	4.284	0,23	4.766	-10,12%		BOBL	125,12		
NASDAQ	12.965	0,21	15.645	-17,13%		SCHATZ	109,29		
DAX	13.605	-0,67	15.885	-14,35%					
FTSE	7.559	0,23	7.385	2,36%		US LONG BOND	139,34		
NIKKEI	28.930	-0,04	28.792	0,48%		US 10Y	118,39		
BRENT	94,36	-2,31	77,78	21,32%		US 5Y	111,77		
GOLD \$	1.753	-0,33	1.829	-4,16%		US 2Y	104,57		

