

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	0,991	-0,29	USDJPY	137,165	-0,23	EURUSD	1,135	-12,62%	
EURGBP	0,844	-0,12	USDGBP	0,85135	0,18	EURGBP	0,8412	0,33%	
EURJPY	135,99	-0,52	USDCHF	0,96505	0,08	EURJPY	130,5	4,20%	
EURCHF	0,957	-0,18				EURCHF	1,0379	-7,82%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,50	EUR	0,026	-0,336	0,430	0,862	-0,194	1,258	
USA (1,50 / 1,75)		USD	2,387	0,153	2,958	3,548		4,016	
JAPAN - 0,10		JPY	-0,046	-0,053	-0,010	0,044			
BANK OF ENGLAND 0,50		GBP	1,796	0,229	2,323	2,987			
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			3,298	3,135	2,992			3,210	
GREEK TREASURY				2,999	3,797	3,962	3,979		
GERMAN TREASURY			0,864	1,096	1,271	1,434	1,385	1,414	
JAPANESE TREAS			-0,090	0,006	0,214	0,560	0,826	1,145	
U.K TREASURY			2,586	2,352	2,486	2,840	2,883	2,810	
ESM TREASURY			1,481	1,725	2,008	2,279	2,305	2,207	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,418	1,887	1,961	2,029	2,133	2,226	2,116
USD SWAP			3,750	3,476	3,176	3,080	3,057	3,114	3,087

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	101,35	0,37	1	79	3M	99,89	0,57
GGB 3,45%	04/24	2Y	102,68	1,73	-3	200			
GGB 3,375%	02/25	3Y	102,35	2,38	-2	231			
GGB 2%	04/27	5Y	95,87	2,96	-1	241	6M	99,66	0,79
GGB 3,75%	01/28	7Y	103,20	3,10	-2	243			
GGB 1,75%	06/32	10Y	83,62	3,78	-2	247			
GGB 1,875%	02/35	15Y	80,09	3,93	-1	247	12M	99,16	1,06
GGB 4%	01/37	16Y	102,23	3,79	-2	267			
GGB 4,20%	01/42	21Y	103,59	3,93	-1	269			
GGB 1,875%	01/52	30Y	60,59	4,25	-2	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		190	86	128	135	27	156		
10Y		253	103	134	144	21	193		
15Y		253	107	117	136	35	181		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,57	0,79	1,06	2,38	2,96	3,10	3,78	3,93	3,93

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	896	-0,31	893	0,34%					
DOW JONES	33.064	-1,91	36.338	-9,01%	BUND	151,65			
S&P 500	4.138	-2,14	4.766	-13,18%	BOBL	124,87			
NASDAQ	12.382	-2,55	15.645	-20,86%	SCHATZ	109,285			
DAX	13.199	-0,23	15.885	-16,91%					
FTSE	7.506	-0,36	7.385	1,65%	US LONG BOND	138,53			
NIKKEI	28.453	-1,19	28.792	-1,18%	US 10Y	118,05			
BRENT	97,34	0,89	77,78	25,15%	US 5Y	111,55			
GOLD \$	1.736	0,01	1.829	-5,06%	US 2Y	104,57			

