

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	1,002	-0,32	USDJPY	139,25	0,21	EURUSD	1,135	-11,67%	
EURGBP	0,8639	-0,12	USDGBP	0,86195	0,19	EURGBP	0,8412	2,70%	
EURJPY	139,56	-0,12	USDCHF	0,9762	-0,14	EURJPY	130,5	6,94%	
EURCHF	0,978	-0,46				EURCHF	1,0379	-5,73%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,50	EUR	0,196	-0,336	0,620	1,193	-0,194	1,758	
USA	(1,50 / 1,75)	USD	2,564	0,153	3,082	3,595		4,160	
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,015	0,045			
BANK OF ENGLAND	0,50	GBP	2,025	0,229	2,517	3,216			
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			3,493	3,342	3,195			3,310	
GREEK TREASURY				3,397	4,205	4,416	4,240		
GERMAN TREASURY			1,254	1,446	1,601	1,740	1,678	1,685	
JAPANESE TREAS			-0,075	0,020	0,241	0,598	0,889	1,230	
U.K TREASURY			3,079	2,829	2,870	3,251	3,263	3,149	
ESM TREASURY			1,885	2,082	2,344	2,598	2,599	2,441	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,882	2,247	2,319	2,371	2,470	2,540	2,408
USD SWAP			3,917	3,649	3,419	3,322	3,283	3,303	3,250

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	101,22	0,46	-5	88	3M	99,89	0,68
GGB 3,45%	04/24	2Y	102,09	2,08	6	235			
GGB 3,375%	02/25	3Y	101,48	2,74	6	267			
GGB 2%	04/27	5Y	94,25	3,36	9	281	6M	99,46	1,14
GGB 3,75%	01/28	7Y	101,09	3,52	10	285			
GGB 1,75%	06/32	10Y	80,78	4,18	9	287			
GGB 1,875%	02/35	15Y	76,46	4,37	11	291	12M	99,09	1,19
GGB 4%	01/37	16Y	98,87	4,10	5	298			
GGB 4,20%	01/42	21Y	100,02	4,20	5	296			
GGB 1,875%	01/52	30Y	58,20	4,45	6	251			

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		195	91	134	138	8	160		
10Y		260	110	140	150	22	199		
15Y		268	122	131	149	43	188		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,68	1,14	1,19	2,74	3,36	3,52	4,18	4,37	4,20	4,45

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	851	-0,68	893	-4,79%					
DOW JONES	31.510	-0,88	36.338	-13,29%	BUND	147,34			
S&P 500	3.955	-0,78	4.766	-17,02%	BOBL	122,87			
NASDAQ	11.816	-0,56	15.645	-24,47%	SCHATZ	108,565			
DAX	12.670	-1,28	15.885	-20,24%					
FTSE	7.203	-1,11	7.385	-2,46%	US LONG BOND	135,50			
NIKKEI	27.661	-1,53	28.792	-3,93%	US 10Y	116,42			
BRENT	94,74	-0,94	77,78	-21,81%	US 5Y	110,55			
GOLD \$	1.705	-0,33	1.829	-6,76%	US 2Y	104,21			

