

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	0,998	0,35	USDJPY	140,275	0,04	EURUSD	1,135	-12,04%	
EURGBP	0,8636	0,24	USDGBP	0,86525	-0,12	EURGBP	0,8412	2,66%	
EURJPY	140,01	0,38	USDCHF	0,98015	-0,17	EURJPY	130,5	7,28%	
EURCHF	0,978	0,23				EURCHF	1,0379	-5,74%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,50	EUR	0,230	-0,336	0,654	1,203	-0,194	1,778	
USA (1,50 / 1,75)		USD	2,553	0,153	3,100	3,661		4,223	
JAPAN - 0,10		JPY	-0,046	-0,053	-0,018	0,043			
BANK OF ENGLAND 0,50		GBP	2,035	0,229	2,534	3,250			
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			3,503	3,391	3,254			3,362	
GREEK TREASURY				3,398	4,262	4,405	4,294		
GERMAN TREASURY			1,186	1,385	1,581	1,751	1,697	1,723	
JAPANESE TREAS			-0,079	0,023	0,241	0,617	0,914	1,271	
U.K TREASURY			3,125	2,854	2,911	3,338	3,357	3,261	
ESM TREASURY			1,824	2,030	2,335	2,617	2,630	2,480	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,849	2,194	2,270	2,346	2,471	2,566	2,446
USD SWAP			3,934	3,674	3,465	3,381	3,348	3,358	3,296

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	101,21	0,45	-2	87	3M	99,90	0,61
GGB 3,45%	04/24	2Y	102,09	2,08	0	235			
GGB 3,375%	02/25	3Y	101,40	2,77	2	270			
GGB 2%	04/27	5Y	94,26	3,36	2	281	6M	99,46	1,15
GGB 3,75%	01/28	7Y	101,00	3,54	3	287			
GGB 1,75%	06/32	10Y	80,39	4,24	5	293			
GGB 1,875%	02/35	15Y	76,47	4,37	4	291	12M	99,10	1,19
GGB 4%	01/37	16Y	98,53	4,14	1	302			
GGB 4,20%	01/42	21Y	99,38	4,25	4	301			
GGB 1,875%	01/52	30Y	57,64	4,50	4	256			

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		201	97	139	143	15	163		
10Y		268	118	148	159	32	207		
15Y		265	119	130	150	46	187		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,61	1,15	1,19	2,77	3,36	3,54	4,24	4,37	4,25	4,50

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	850	0,76	893	-4,90%					
DOW JONES	31.656	0,46	36.338	-12,88%	BUND	147,43			
S&P 500	3.967	0,30	4.766	-16,77%	BOBL	123,06			
NASDAQ	11.785	-0,26	15.645	-24,67%	SCHATZ	108,64			
DAX	12.798	1,33	15.885	-19,44%					
FTSE	7.197	0,68	7.385	-2,54%	US LONG BOND	134,16			
NIKKEI	27.651	-0,04	28.792	-3,96%	US 10Y	116,06			
BRENT	94,70	2,53	77,78	21,75%	US 5Y	110,41			
GOLD \$	1.704	0,40	1.829	-6,82%	US 2Y	104,19			

