

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	0,968	-0,07	USDJPY	143,88	0,40	EURUSD	1,135	-14,69%	
EURGBP	0,9043	1,31	USDGBP	0,93415	1,43	EURGBP	0,8412	7,50%	
EURJPY	139,28	0,24	USDCHF	0,983	0,12	EURJPY	130,5	6,73%	
EURCHF	0,952	-0,02				EURCHF	1,0379	-8,32%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	1,25	EUR	0,698	-0,336	1,153	1,803	-0,194	2,500	
USA	(3,00 / 3,25)	USD	3,080	0,153	3,628	4,201		4,835	
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,021	0,053			
BANK OF ENGLAND	2,25	GBP	2,223	0,229	2,803	3,642			
SWITZERLAND	0,50	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			4,280	4,066	3,763			3,661	
GREEK TREASURY				4,032	4,643	4,752	4,540		
GERMAN TREASURY			1,957	2,094	2,093	2,147	1,983	1,905	
JAPANESE TREAS			-0,051	0,078	0,252	0,718	1,004	1,386	
U.K TREASURY			4,416	4,464	4,074	4,270	4,283	4,217	
ESM TREASURY			2,657	2,784	2,838	2,930	2,814	2,510	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			2,605	3,046	3,022	2,974	2,954	2,864	2,623
USD SWAP			4,691	4,452	4,137	3,953	3,807	3,711	3,590

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	100,79	1,15	3	157	3M	99,90	0,93
GGB 3,45%	04/24	2Y	101,18	2,63	6	290			
GGB 3,375%	02/25	3Y	100,07	3,34	4	327			
GGB 2%	04/27	5Y	91,97	3,95	9	340	6M	99,48	1,28
GGB 3,75%	01/28	7Y	98,10	4,15	4	348			
GGB 1,75%	06/32	10Y	77,91	4,62	5	331			
GGB 1,875%	02/35	15Y	73,88	4,71	5	325	12M	97,97	2,16
GGB 4%	01/37	16Y	93,90	4,59	0	347			
GGB 4,20%	01/42	21Y	96,24	4,49	7	325			
GGB 1,875%	01/52	30Y	56,70	4,59	5	265			

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		194	90	131	143	8	160		
10Y		255	105	139	150	19	197		
15Y		261	115	130	145	43	190		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,93	1,28	2,16	3,34	3,95	4,15	4,62	4,71	4,49	4,59

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	800	0,18	893	-10,50%					
DOW JONES	29.590	-1,62	36.338	-18,57%	BUND	139,02			
S&P 500	3.693	-1,72	4.766	-22,51%	BOBL	119,07			
NASDAQ	10.868	-1,80	15.645	-30,53%	SCHATZ	106,72			
DAX	12.333	0,40	15.885	-22,36%					
FTSE	7.039	0,29	7.385	-4,68%	US LONG BOND	128,09			
NIKKEI	26.432	-2,66	28.792	-8,20%	US 10Y	112,20			
BRENT	85,68	-0,55	77,78	10,16%	US 5Y	107,27			
GOLD \$	1.644	0,00	1.829	-10,12%	US 2Y	102,51			

