

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	0,963	0,20	USDJPY	144,295	-0,32	EURUSD	1,135	-15,14%	
EURGBP	0,8899	-1,00	USDGBP	0,9242	-1,21	EURGBP	0,8412	5,79%	
EURJPY	138,93	-0,11	USDCHF	0,9893	-0,45	EURJPY	130,5	6,46%	
EURCHF	0,953	-0,20				EURCHF	1,0379	-8,23%	

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				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		4,267	4,090	3,831			3,678		
GREEK TREASURY			4,114	4,779	4,889	4,640			
GERMAN TREASURY		1,909	2,057	2,087	2,166	2,018	1,946		
JAPANESE TREAS		-0,043	0,092	0,253	0,741	1,037	1,434		
U.K TREASURY		4,307	4,335	4,131	4,454	4,516	4,508		
ESM TREASURY		2,635	2,778	2,867	2,973	2,850	2,521		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,598	3,038	3,016	2,986	2,980	2,899	2,656	2,197
USD SWAP		4,612	4,396	4,127	3,969	3,838	3,730	3,594	3,277

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	1,13	-1	155	3M	99,92	0,78
GGB 3,45%	04/24	2Y	101,17	2,64	0	291			
GGB 3,375%	02/25	3Y	100,00	3,37	2	330			
GGB 2%	04/27	5Y	91,66	4,04	6	349	6M	99,48	1,28
GGB 3,75%	01/28	7Y	97,96	4,18	4	351			
GGB 1,75%	06/32	10Y	77,02	4,76	6	345			
GGB 1,875%	02/35	15Y	72,87	4,84	4	338	12M	97,99	2,15
GGB 4%	01/37	16Y	92,53	4,73	4	361			
GGB 4,20%	01/42	21Y	95,13	4,58	5	334			
GGB 1,875%	01/52	30Y	55,44	4,71	7	277			

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		206	102	133	143	-4	170		
10Y		269	119	146	157	16	208		
15Y		272	126	136	152	41	199		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,78	1,28	2,15	3,37	4,04	4,18	4,76	4,84	4,58	4,71

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	802	1,23	893	-10,17%					
DOW JONES	29.261	-1,11	36.338	-19,48%	BUND	138,48			
S&P 500	3.655	-1,03	4.766	-23,31%	BOBL	119,03			
NASDAQ	10.803	-0,60	15.645	-30,95%	SCHATZ	106,775			
DAX	12.322	0,77	15.885	-22,43%					
FTSE	7.033	0,17	7.385	-4,76%	US LONG BOND	126,66			
NIKKEI	26.572	0,53	28.792	-7,71%	US 10Y	111,67			
BRENT	85,58	1,81	77,78	10,03%	US 5Y	107,09			
GOLD \$	1.636	0,82	1.829	-10,57%	US 2Y	102,54			

