

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	1,046	-0,04	USDJPY	137,395	0,29	EURUSD	1,135	-7,80%	
EURGBP	0,8624	-0,03	USDGBP	0,82425	0,01	EURGBP	0,8412	2,52%	
EURJPY	143,75	0,23	USDCHF	0,9408	-0,12	EURJPY	130,5	10,15%	
EURCHF	0,984	-0,19				EURCHF	1,0379	-5,16%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE 2,00	EUR		1,523	-0,336	1,975	2,436	-0,194	2,841	
USA (3,75 / 4,00)	USD		4,217	0,153	4,723	5,187		5,512	
JAPAN - 0,10	JPY		-0,060	-0,053	-0,053	0,031			
BANK OF ENGLAND 3,00	GBP		3,332	0,229	3,710	4,241			
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			4,341	3,729	3,517			3,533	
GREEK TREASURY				2,908	3,738	4,050	3,827		
GERMAN TREASURY			2,013	1,772	1,766	1,841	1,761	1,621	
JAPANESE TREAS			-0,009	0,128	0,255	0,806	1,104	1,471	
U.K TREASURY			3,304	3,229	3,076	3,464	3,498	3,449	
ESM TREASURY			2,429	2,374	2,469	2,674	2,669	2,451	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			2,787	2,684	2,542	2,494	2,508	2,481	2,287
USD SWAP			5,114	4,190	3,757	3,583	3,484	3,461	3,395

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 3,45%	04/24	2Y	101,10	2,58	1	285	3M	99,69	1,98
GGB 3,375%	02/25	3Y	101,28	2,76	-2	269			
GGB 2%	04/27	5Y	96,49	2,87	-3	232	6M	98,86	2,38
GGB 3,75%	01/28	7Y	103,77	2,95	-3	228			
GGB 1,75%	06/32	10Y	84,54	3,71	-2	240			
GGB 1,875%	02/35	15Y	79,87	4,00	-3	254	12M	98,39	2,15
GGB 4%	01/37	16Y	100,07	3,99	-3	287			
GGB 4,20%	01/42	21Y	105,79	3,77	-1	253			
GGB 1,875%	01/52	30Y	65,78	3,85	-3	191			

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		114	10	57	79	-19	85		
10Y		197	47	98	107	14	151		
15Y		221	75	96	113	44	156		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	1,98	2,38	2,15	2,76	2,87	2,95	3,71	4,00	3,77

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	904	0,09	893	1,20%					
DOW JONES	33.596	-1,03	36.338	-7,54%		BUND	143,08		
S&P 500	3.941	-1,44	4.766	-17,30%		BOBL	121,17		
NASDAQ	11.015	-2,00	15.645	-29,59%		SCHATZ	107,1		
DAX	14.343	-0,72	15.885	-9,71%					
FTSE	7.521	-0,61	7.385	1,85%		US LONG BOND	130,50		
NIKKEI	27.686	-0,72	28.792	-3,84%		US 10Y	114,08		
BRENT	79,39	0,05	77,78	2,07%		US 5Y	108,50		
GOLD \$	1.773	0,12	1.829	-3,05%		US 2Y	102,50		

