

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	1,086	0,04	USDJPY	115,45	0,09	EURUSD	1,135	-4,31%	
EURGBP	0,8294	0,14	USDGBP	0,76375	0,08	EURGBP	0,8412	-1,41%	
EURJPY	125,35	0,18	USDCHF	0,92695	0,16	EURJPY	130,5	-3,95%	
EURCHF	1,006	0,23				EURCHF	1,0379	-3,03%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,546	-0,336	-0,520	-0,482	-0,194	-0,359	
USA (0,00 / 0,25)		USD	0,310	0,153	0,610	0,939		1,353	
JAPAN - 0,10		JPY	-0,064	-0,053	-0,011	0,038			
BANK OF ENGLAND 0,50		GBP	0,648	0,229	0,938	1,365			
SWITZERLAND -0,75		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			1,575	1,727	1,787			2,177	
GREEK TREASURY				1,221	2,382	2,498	2,272		
GERMAN TREASURY			-0,688	-0,323	-0,024	0,106	0,026	0,169	
JAPANESE TREAS			-0,045	-0,001	0,160	0,423	0,658	0,893	
U.K TREASURY			1,173	1,084	1,304	1,504	1,544	1,500	
ESM TREASURY			-0,088	0,214	0,566	0,838	0,849	0,734	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,277	0,231	0,442	0,578	0,758	0,900	0,837
USD SWAP			1,378	1,820	1,810	1,825	1,870	1,943	1,958

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 3,50%	01/23	1Y	103,20	-0,08	0	34	3M	100,04	-0,48
GGB 3,45%	04/24	2Y	106,49	0,29	0	56			
GGB 3,375%	02/25	3Y	107,32	0,84	0	77			
GGB 0%	02/26	5Y	95,48	1,18	0	62	6M	100,14	-0,30
GGB 3,75%	01/28	7Y	113,45	1,36	-1	69			
GGB 1,75%	06/32	10Y	94,42	2,37	-1	106			
GGB 1,875%	02/35	15Y	93,52	2,47	0	101	12M	100,19	-0,24
GGB 4%	01/37	16Y	124,25	2,09	1	97			
GGB 4,20%	01/42	21Y	131,36	2,23	1	99			
GGB 1,875%	01/52	30Y	82,40	2,75	0	81			

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		154	50	93	117	58	132		
10Y		241	91	138	152	79	191		
15Y		239	93	116	132	67	184		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,48	-0,30	-0,24	0,84	1,18	1,36	2,37	2,47	2,23

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	822	-3,85	893	-8,01%					
DOW JONES	32.817	-2,37	36.338	-9,69%		BUND	166,92		
S&P 500	4.201	-2,95	4.766	-11,85%		BOBL	133,24		
NASDAQ	12.831	-3,62	15.645	-17,99%		SCHATZ	111,975		
DAX	12.835	-1,98	15.885	-19,20%					
FTSE	6.959	-0,40	7.385	-5,76%		US LONG BOND	158,91		
NIKKEI	24.791	-1,71	28.792	-13,90%		US 10Y	127,80		
BRENT	126,30	2,51	77,78	62,38%		US 5Y	118,23		
GOLD \$	2.016	0,90	1.829	10,23%		US 2Y	107,36		

