

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	0,999	0,49	USDJPY	140,435	0,15	EURUSD	1,135	-11,92%	
EURGBP	0,8653	0,44	USDGBP	0,86565	-0,06	EURGBP	0,8412	2,86%	
EURJPY	140,37	0,62	USDCHF	0,98495	0,32	EURJPY	130,5	7,56%	
EURCHF	0,984	0,83				EURCHF	1,0379	-5,15%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,50	EUR	0,228	-0,336	0,712	1,240	-0,194	1,851	
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			3,476	3,372	3,246			3,361	
GREEK TREASURY				3,418	4,269	4,417	4,303		
GERMAN TREASURY			1,163	1,373	1,578	1,754	1,700	1,733	
JAPANESE TREAS			-0,079	0,023	0,241	0,617	0,914	1,271	
U.K TREASURY			3,145	2,858	2,918	3,336	3,353	3,258	
ESM TREASURY			1,824	2,029	2,334	2,618	2,635	2,486	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,866	2,195	2,270	2,346	2,472	2,570	2,452
USD SWAP			3,923	3,649	3,444	3,366	3,339	3,352	3,290

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	-1	87	3M	99,91	0,52
GGB 3,45%	04/24	2Y	102,08	2,08	1	235			
GGB 3,375%	02/25	3Y	101,34	2,80	5	273			
GGB 2%	04/27	5Y	94,27	3,36	2	281	6M	99,42	1,22
GGB 3,75%	01/28	7Y	100,96	3,55	3	288			
GGB 1,75%	06/32	10Y	80,33	4,25	5	294			
GGB 1,875%	02/35	15Y	76,54	4,36	4	290	12M	99,10	1,19
GGB 4%	01/37	16Y	98,25	4,16	4	304			
GGB 4,20%	01/42	21Y	99,26	4,26	5	302			
GGB 1,875%	01/52	30Y	57,38	4,53	7	259			

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		205	101	141	145	16	167		
10Y		269	119	149	160	33	207		
15Y		266	120	131	152	45	188		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,52	1,22	1,19	2,80	3,36	3,55	4,25	4,36	4,26	4,53

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	842	-0,15	893	-5,76%					
DOW JONES	31.656	0,46	36.338	-12,88%	BUND	147,29			
S&P 500	3.967	0,30	4.766	-16,77%	BOBL	123,1			
NASDAQ	11.785	-0,26	15.645	-24,67%	SCHATZ	108,7			
DAX	12.812	1,44	15.885	-19,35%					
FTSE	7.206	0,81	7.385	-2,41%	US LONG BOND	134,03			
NIKKEI	27.651	-0,04	28.792	-3,96%	US 10Y	116,03			
BRENT	93,76	1,52	77,78	20,55%	US 5Y	110,46			
GOLD \$	1.705	0,43	1.829	-6,79%	US 2Y	104,23			

