

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	0,989	-0,12	USDJPY	144,735	1,36	EURUSD	1,135	-12,82%	
EURGBP	0,8653	0,65	USDGBP	0,8747	0,76	EURGBP	0,8412	2,86%	
EURJPY	143,18	1,23	USDCHF	0,98535	0,18	EURJPY	130,5	9,71%	
EURCHF	0,975	-0,04				EURCHF	1,0379	-6,08%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,50	EUR	0,368	-0,336	0,816	1,337	-0,194	1,921	
USA	(1,50 / 1,75)	USD	2,643	0,153	3,145	3,690		4,149	
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,018	0,043			
BANK OF ENGLAND	0,50	GBP	2,181	0,229	2,674	3,409			
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			3,470	3,409	3,305			3,460	
GREEK TREASURY				3,285	4,156	4,301	4,256		
GERMAN TREASURY			1,017	1,305	1,556	1,732	1,659	1,686	
JAPANESE TREAS			-0,075	0,036	0,253	0,645	0,951	1,316	
U.K TREASURY			2,975	2,870	2,990	3,388	3,407	3,339	
ESM TREASURY			1,797	2,014	2,323	2,588	2,588	2,412	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,866	2,182	2,258	2,333	2,460	2,538	2,401
USD SWAP			3,954	3,673	3,476	3,405	3,385	3,412	3,355

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	101,19	0,44	3	86	3M	99,85	0,94
GGB 3,45%	04/24	2Y	102,07	2,08	-1	235			
GGB 3,375%	02/25	3Y	101,41	2,76	-4	269			
GGB 2%	04/27	5Y	94,83	3,22	-9	267	6M	99,40	1,29
GGB 3,75%	01/28	7Y	101,59	3,42	-10	275			
GGB 1,75%	06/32	10Y	81,15	4,13	-9	282			
GGB 1,875%	02/35	15Y	77,41	4,26	-9	280	12M	98,02	1,99
GGB 4%	01/37	16Y	98,67	4,12	-4	300			
GGB 4,20%	01/42	21Y	99,84	4,21	-4	297			
GGB 1,875%	01/52	30Y	59,01	4,38	-10	244			

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		198	94	137	140	13	161		
10Y		260	110	143	154	31	202		
15Y		257	111	124	144	40	182		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,94	1,29	1,99	2,76	3,22	3,42	4,13	4,26	4,21	4,38

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	820	-1,76	893	-8,19%					
DOW JONES	31.145	-0,55	36.338	-14,29%	BUND	147,39			
S&P 500	3.908	-0,41	4.766	-18,00%	BOBL	123,42			
NASDAQ	11.545	-0,74	15.645	-26,21%	SCHATZ	109,105			
DAX	12.793	-0,61	15.885	-19,47%					
FTSE	7.238	-0,86	7.385	-1,99%	US LONG BOND	133,13			
NIKKEI	27.430	-0,71	28.792	-4,73%	US 10Y	115,69			
BRENT	92,09	-0,80	77,78	18,40%	US 5Y	110,27			
GOLD \$	1.703	0,06	1.829	-6,88%	US 2Y	104,20			

