

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	1,134	0,27	USDJPY	113,985	-0,09	EURUSD	1,135 -0,04%
EURGBP	0,8358	0,48	USDGBP	0,73695	0,22	EURGBP	0,8412 -0,64%
EURJPY	129,29	0,18	USDCHF	0,91195	-0,57	EURJPY	130,5 -0,93%
EURCHF	1,034	-0,31				EURCHF	1,0379 -0,34%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,563	-0,336	-0,557	-0,524	-0,194	-0,468
USA	(0,00 / 0,25)	USD	0,109	0,153	0,255	0,447		0,804
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,021	0,029		
BANK OF ENGLAND	0,25	GBP	0,361	0,229	0,560	0,889		
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	1,020	1,579	1,792			2,107	
GREEK TREASURY		0,776	1,692	1,839	1,498		
GERMAN TREASURY		-0,599	-0,320	-0,053	0,093	0,040	0,244
JAPANESE TREAS		-0,068	-0,035	0,137	0,340	0,526	0,712
U.K TREASURY		0,873	1,013	1,196	1,359	1,402	1,328
ESM TREASURY		-0,336	-0,068	0,226	0,485	0,581	0,614

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,455	-0,069	0,107	0,225	0,385	0,547	0,578	0,488
USD SWAP	0,724	1,458	1,666	1,767	1,848	1,940	1,972	1,926
JPY SWAP	#N/A N/A	#N/A N/A	0,088	#N/A N/A	0,200	#N/A N/A	0,437	0,601
GBP SWAP	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A
CHF SWAP	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A

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	103,88	-0,31	-1	#N/A N/A	3M	100,09	-0,42
GGB 3,45%	04/24	2Y	107,69	-0,07	-1	#N/A N/A			
GGB 3,375%	02/25	3Y	109,40	0,28	-2	#N/A N/A			
GGB 0%	02/26	5Y	97,07	0,74	-1	#N/A N/A	6M	100,08	-0,44
GGB 3,75%	01/28	7Y	116,64	0,89	-1	#N/A N/A			
GGB 0,75%	06/31	10Y	92,01	1,68	-1	#N/A N/A			
GGB 1,875%	02/35	15Y	100,66	1,82	-1	#N/A N/A	12M	100,29	-0,32
GGB 4%	01/37	16Y	135,39	1,38	-2	#N/A N/A			
GGB 4,20%	01/42	21Y	147,07	1,47	-1	#N/A N/A			
GGB 1,875%	01/52	30Y	90,82	2,30	-2	#N/A N/A			

HELLENIC REPUBLIC T-BILLS

GREEK BONDS SPREAD(in bp) VS							
MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	
5Y	110	30	86	95	31	94	
10Y	175	56	105	113	42	135	
15Y	175	49	77	99	21	130	

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,42	-0,44	-0,32	0,28	0,74	0,89	1,68	1,82	1,47	2,30

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	948	-1,01	893	6,11%			
DOW JONES	34.715	-0,89	36.338	-4,47%	BUND	170,11	
S&P 500	4.483	-1,10	4.766	-5,94%	BOBL	132,8	
NASDAQ	14.154	-1,30	15.645	-9,53%	SCHATZ	112,01	
DAX	15.683	-1,44	15.885	-1,27%			
FTSE	7.518	-0,88	7.385	1,81%	US LONG BOND	155,25	
NIKKEI	27.522	-0,90	28.792	-4,41%	US 10Y	128,09	
BRENT	86,78	-1,81	77,78	11,57%	US 5Y	119,39	
GOLD \$	1.834	-0,29	1.829	0,27%	US 2Y	108,54	

