

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	1,132	-0,19	USDJPY	113,715	0,03	EURUSD	1,135 -0,21%
EURGBP	0,8359	-0,14	USDGBP	0,73825	0,05	EURGBP	0,8412 -0,63%
EURJPY	128,77	-0,16	USDCHF	0,91235	0,06	EURJPY	130,5 -1,33%
EURCHF	1,033	-0,13				EURCHF	1,0379 -0,46%

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year
EUROZONE	0,00	EUR	-0,559	-0,336	-0,552	-0,522	-0,194 -0,462
USA	(0,00 / 0,25)	USD	0,108	0,153	0,258	0,444	0,799
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,021	0,029	
BANK OF ENGLAND	0,25	GBP	0,358	0,229	0,555	0,885	
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	1,029	1,562	1,748			2,060	
GREEK TREASURY		0,758	1,676	1,824	1,483		
GERMAN TREASURY		-0,617	-0,340	-0,079	0,067	0,013	0,217
JAPANESE TREAS		-0,065	-0,032	0,142	0,343	0,529	0,720
U.K TREASURY		0,869	0,983	1,156	1,315	1,359	1,283
ESM TREASURY		-0,331	-0,072	0,213	0,472	0,566	0,593

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,454	-0,064	0,105	0,216	0,371	0,530	0,561	0,467
USD SWAP	0,741	1,459	1,649	1,738	1,808	1,896	1,926	1,879
JPY SWAP	#N/A N/A	#N/A N/A	0,089	#N/A N/A	0,195	#N/A N/A	0,433	0,596
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	103,85	-0,30	0	#N/A N/A	3M	100,09	-0,45
GGB 3,45%	04/24	2Y	107,71	-0,08	-2	#N/A N/A			
GGB 3,375%	02/25	3Y	109,40	0,28	-1	#N/A N/A			
GGB 0%	02/26	5Y	97,14	0,72	-2	#N/A N/A	6M	100,08	-0,46
GGB 3,75%	01/28	7Y	116,74	0,88	-2	#N/A N/A			
GGB 0,75%	06/31	10Y	92,18	1,66	-3	#N/A N/A			
GGB 1,875%	02/35	15Y	100,85	1,80	-2	#N/A N/A	12M	100,28	-0,32
GGB 4%	01/37	16Y	135,62	1,36	-3	#N/A N/A			
GGB 4,20%	01/42	21Y	147,44	1,45	-3	#N/A N/A			
GGB 1,875%	01/52	30Y	91,30	2,28	-2	#N/A N/A			

HELLENIC REPUBLIC T-BILLS

GREEK BONDS SPREAD(in bp) VS							
MATURITY	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE		
5Y	110	30	86	95	31	93	
10Y	176	57	106	114	42	136	
15Y	176	50	78	100	21	131	

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,45	-0,46	-0,32	0,28	0,72	0,88	1,66	1,80	1,45	2,28

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	942	-1,58	893	5,50%			
DOW JONES	34.265	-1,30	36.338	-5,70%	BUND	170,59	
S&P 500	4.398	-1,89	4.766	-7,72%	BOBL	132,96	
NASDAQ	13.769	-2,72	15.645	-11,99%	SCHATZ	112,055	
DAX	15.566	-0,24	15.885	-2,01%			
FTSE	7.490	-0,05	7.385	1,43%	US LONG BOND	156,00	
NIKKEI	27.588	0,24	28.792	-4,18%	US 10Y	128,30	
BRENT	88,35	0,52	77,78	13,59%	US 5Y	119,46	
GOLD \$	1.840	0,26	1.829	0,61%	US 2Y	108,55	

