

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	1,130	-0,19	USDJPY	113,865	-0,11	EURUSD	1,135
EURGBP	0,8386	-0,13	USDGBP	0,7419	0,08	EURGBP	0,8412
EURJPY	128,72	-0,28	USDCHF	0,91625	0,23	EURJPY	130,5
EURCHF	1,036	0,05				EURCHF	1,0379

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
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	1,004	1,541	1,753			2,091
GREEK TREASURY		0,738	1,657	1,817	1,482	
GERMAN TREASURY		-0,658	-0,379	-0,100	0,052	0,004
JAPANESE TREAS		-0,066	-0,029	0,142	0,341	0,526
U.K TREASURY		0,871	0,967	1,126	1,275	1,322
ESM TREASURY		-0,350	-0,093	0,199	0,459	0,553

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,456	-0,081	0,087	0,205	0,366	0,529	0,563	0,472
USD SWAP	0,711	1,398	1,620	1,724	1,811	1,912	1,948	1,907
JPY SWAP	#N/A N/A	#N/A N/A	0,090	#N/A N/A	0,197	#N/A N/A	0,435	0,597
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	103,84	-0,30	0	#N/A N/A	3M	100,08	-0,42
GGB 3,45%	04/24	2Y	107,68	-0,07	1	#N/A N/A			
GGB 3,375%	02/25	3Y	109,41	0,27	-1	#N/A N/A			
GGB 0%	02/26	5Y	97,21	0,70	-1	#N/A N/A	6M	100,07	-0,41
GGB 3,75%	01/28	7Y	116,83	0,86	-1	#N/A N/A			
GGB 0,75%	06/31	10Y	92,31	1,64	-1	#N/A N/A			
GGB 1,875%	02/35	15Y	100,90	1,80	1	#N/A N/A	12M	100,28	-0,32
GGB 4%	01/37	16Y	135,59	1,36	0	#N/A N/A			
GGB 4,20%	01/42	21Y	147,46	1,45	0	#N/A N/A			
GGB 1,875%	01/52	30Y	91,52	2,27	0	#N/A N/A			

HELLENIC REPUBLIC T-BILLS

GREEK BONDS SPREAD(in bp) VS									
Maturity	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE				
5Y	112	32	85	93	28				
10Y	176	57	103	111	39				
15Y	177	51	76	98	18				

GREECE SOVEREIGN YIELD CURVE

Maturity	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
Yield	-0,42	-0,41	-0,32	0,27	0,70	0,86	1,64	1,80	1,45	2,27

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	915	-2,93	893	2,41%			
DOW JONES	34.365	0,29	36.338	-5,43%	BUND	170,8	
S&P 500	4.410	0,28	4.766	-7,47%	BOBL	133,15	
NASDAQ	13.855	0,63	15.645	-11,44%	SCHATZ	112,12	
DAX	15.011	-3,80	15.885	-5,50%			
FTSE	7.297	-2,63	7.385	-1,18%	US LONG BOND	155,66	
NIKKEI	27.131	-1,66	28.792	-5,77%	US 10Y	128,34	
BRENT	86,83	0,65	77,78	11,64%	US 5Y	119,61	
GOLD \$	1.840	-0,14	1.829	0,63%	US 2Y	108,65	

