

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	1,128	-0,14	USDJPY	114,1	0,21	EURUSD	1,135 -0,55%
EURGBP	0,836	-0,12	USDGBP	0,74085	0,03	EURGBP	0,8412 -0,62%
EURJPY	128,76	0,05	USDCHF	0,92045	0,26	EURJPY	130,5 -1,34%
EURCHF	1,039	0,09				EURCHF	1,0379 0,08%

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	-0,543	-0,522	-0,194 -0,463
USA	(0,00 / 0,25)	USD	0,108	0,153	0,267	0,449	0,794
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,021	0,032	
BANK OF ENGLAND	0,25	GBP	0,378	0,229	0,569	0,899	
SWITZERLAND	-0,75	CHF	-0,775	-0,773	-0,753	-0,703	

CAPITAL MARKETS

	2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
U.S TREASURY	1,033	1,572	1,774			2,118
GREEK TREASURY		0,744	1,829	1,828	1,490	
GERMAN TREASURY	-0,649	-0,355	-0,077	0,078	0,035	0,239
JAPANESE TREAS	-0,063	-0,021	0,141	0,337	0,528	0,726
U.K TREASURY	0,902	1,004	1,171	1,322	1,366	1,293
ESM TREASURY	-0,347	-0,080	0,221	0,489	0,587	0,619

INTEREST RATES SWAPS

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,456	-0,077	0,097	0,219	0,383	0,546	0,579	0,491
USD SWAP	0,736	1,421	1,644	1,750	1,839	1,941	1,977	1,937
JPY SWAP	#N/A N/A	#N/A N/A	0,091	#N/A N/A	0,198	#N/A N/A	0,435	0,598
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	103,83	-0,30	0	#N/A N/A	3M	100,09	-0,44
GGB 3,45%	04/24	2Y	107,68	-0,07	0	#N/A N/A			
GGB 3,375%	02/25	3Y	109,42	0,27	0	#N/A N/A			
GGB 0%	02/26	5Y	97,20	0,71	0	#N/A N/A	6M	100,08	-0,46
GGB 3,75%	01/28	7Y	116,79	0,87	0	#N/A N/A			
GGB 1,75%	06/32	10Y	99,43	1,81	0	#N/A N/A			
GGB 1,875%	02/35	15Y	100,81	1,80	0	#N/A N/A	12M	100,31	-0,36
GGB 4%	01/37	16Y	135,23	1,38	0	#N/A N/A			
GGB 4,20%	01/42	21Y	147,27	1,46	0	#N/A N/A			
GGB 1,875%	01/52	30Y	91,25	2,28	0	#N/A N/A			

HELLENIC REPUBLIC T-BILLS

GREEK BONDS SPREAD(in bp) VS

Maturity	GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE
5Y	110	30	84	92	92
10Y	191	72	118	126	150
15Y	175	49	74	97	129

GREECE SOVEREIGN YIELD CURVE

Maturity	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
Yield	-0,44	-0,46	-0,36	0,27	0,71	0,87	1,81	1,80	1,46	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	927	1,52	893	3,80%			
DOW JONES	34.298	-0,19	36.338	-5,61%	BUND	170,44	
S&P 500	4.356	-1,22	4.766	-8,59%	BOBL	133,02	
NASDAQ	13.539	-2,28	15.645	-13,46%	SCHATZ	112,1	
DAX	15.428	2,01	15.885	-2,88%			
FTSE	7.494	1,66	7.385	1,48%	US LONG BOND	155,25	
NIKKEI	27.011	-0,44	28.792	-6,18%	US 10Y	128,13	
BRENT	88,93	0,83	77,78	14,34%	US 5Y	119,46	
GOLD \$	1.846	-0,10	1.829	0,94%	US 2Y	108,59	

