

**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	1,119	-0,43	USDJPY	115,195	0,45	EURUSD	1,135
EURGBP	0,834	-0,10	USDGBP	0,7451	0,32	EURGBP	0,8412
EURJPY	128,93	0,02	USDCHF	0,92795	0,41	EURJPY	130,5
EURCHF	1,039	-0,02				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	-0,565	-0,336	-0,554	-0,524	-0,194
USA	(0,00 / 0,25)	USD	0,108	0,153	0,268	0,450	0,790
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,021	0,033	
BANK OF ENGLAND	0,25	GBP	0,389	0,229	0,578	0,914	
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	1,180	1,675	1,839			2,136
GREEK TREASURY		0,780	1,857	1,890	1,577	
GERMAN TREASURY		-0,615	-0,321	-0,048	0,104	0,062
JAPANESE TREAS		-0,059	-0,014	0,159	0,351	0,549
U.K TREASURY		0,977	1,086	1,248	1,396	1,444
ESM TREASURY		-0,306	-0,041	0,247	0,504	0,598

**INTEREST RATES SWAPS**

	1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	-0,439	-0,037	0,135	0,250	0,405	0,563	0,592	0,498
USD SWAP	0,840	1,549	1,742	1,831	1,901	1,989	2,017	1,969
JPY SWAP	#N/A N/A	#N/A N/A	0,104	#N/A N/A	0,214	#N/A N/A	0,457	0,621
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	103,79	-0,29	1	#N/A N/A	3M	100,08	-0,44
GGB 3,45%	04/24	2Y	107,62	-0,06	0	#N/A N/A			
GGB 3,375%	02/25	3Y	109,29	0,30	2	#N/A N/A			
GGB 0%	02/26	5Y	97,06	0,74	1	#N/A N/A	6M	100,08	-0,46
GGB 3,75%	01/28	7Y	116,53	0,91	1	#N/A N/A			
GGB 1,75%	06/32	10Y	99,13	1,84	1	#N/A N/A			
GGB 1,875%	02/35	15Y	100,09	1,87	3	#N/A N/A	12M	100,29	-0,34
GGB 4%	01/37	16Y	133,93	1,46	4	#N/A N/A			
GGB 4,20%	01/42	21Y	145,35	1,55	3	#N/A N/A			
GGB 1,875%	01/52	30Y	89,56	2,37	4	#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	92
10Y	191	72	118	125	150
15Y	179	53	77	99	132

**GREECE SOVEREIGN YIELD CURVE**

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,44	-0,46	-0,34	0,30	0,74	0,91	1,84	1,87	1,55	2,37

**STOCK MARKETS-BOND FUTURES**

**STOCK MARKETS**

	Last Price	Price change 1 day percent	closing price 31-12-2021	%change year to date(YTD%)
ATHENS GENERAL INDEX	934	0,15	893	4,59%
DOW JONES	34.168	-0,38	36.338	-5,97%
S&P 500	4.350	-0,15	4.766	-8,73%
NASDAQ	13.542	0,02	15.645	-13,44%
DAX	15.375	-0,54	15.885	-3,21%
FTSE	7.501	0,41	7.385	1,57%
NIKKEI	26.170	-3,11	28.792	-9,11%
BRENT	90,26	0,33	77,78	16,05%
GOLD \$	1.815	-0,27	1.829	-0,78%

**BOND FUTURES**

	bond futures	PRICE
	BUND	170,06
	BOBL	132,82
	SCHATZ	112,04
	US LONG BOND	154,56
	US 10Y	127,42
	US 5Y	118,89
	US 2Y	108,29

**GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE**

