

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	1,081	0,22	USDJPY	128,675	1,33	EURUSD	1,135	-4,77%	
EURGBP	0,8311	0,37	USDGBP	0,7691	0,07	EURGBP	0,8412	-1,20%	
EURJPY	139,05	1,57	USDCHF	0,94705	0,23	EURJPY	130,5	6,55%	
EURCHF	1,023	0,46				EURCHF	1,0379	-1,40%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,547	-0,336	-0,452	-0,317	-0,194	0,003	
USA	(0,25 / 0,50)	USD	0,594	0,153	1,063	1,557		2,222	
JAPAN	- 0,10	JPY	-0,048	-0,053	-0,015	0,032			
BANK OF ENGLAND	0,50	GBP	0,831	0,229	1,125	1,538			
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			2,546	2,872	2,921			3,006	
GREEK TREASURY				1,994	2,975	3,100	2,341		
GERMAN TREASURY			0,088	0,651	0,948	1,087	1,048	1,121	
JAPANESE TREAS			-0,044	0,031	0,248	0,489	0,753	0,961	
U.K TREASURY			1,607	1,705	1,992	2,215	2,224	2,155	
ESM TREASURY			0,678	1,104	1,475	1,753	1,782	1,691	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,023	1,063	1,343	1,487	1,665	1,800	1,728
USD SWAP			2,192	2,908	2,924	2,942	2,968	2,983	2,949

HELLENIC REPUBLIC BENCHMARKS BONDS									
GREEK BONDS	MATURITY	Tenor	LAST MID PRICE	MID YIELD	YIELD CHANGE 1 DAY in b.p in b.p)	YIELD CHANGE YEAR TO DATE(YTD in b.p)			
GGB 3,50%	01/23	1Y	102,79	-0,09	#N/A	N/A	33	3M	100,06
GGB 3,45%	04/24	2Y	105,47	0,61	#N/A	N/A	88		
GGB 3,375%	02/25	3Y	106,10	1,16	#N/A	N/A	109		
GGB 0%	02/26	5Y	93,17	1,87	#N/A	N/A	131	6M	100,08
GGB 3,75%	01/28	7Y	110,82	1,76	#N/A	N/A	109		
GGB 1,75%	06/32	10Y	89,56	2,96	#N/A	N/A	165		
GGB 1,875%	02/35	15Y	87,60	3,06	#N/A	N/A	160	12M	100,11
GGB 4%	01/37	16Y	122,31	2,21	#N/A	N/A	109		
GGB 4,20%	01/42	21Y	130,39	2,27	#N/A	N/A	103		
GGB 1,875%	01/52	30Y	70,34	3,49	#N/A	N/A	155		

GREEK BONDS SPREAD(in bp) VS									
MATURITY			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE		
5Y			134	30	80	81	25	113	
10Y			203	53	111	106	40	156	
15Y			201	55	93	103	36	148	

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,25	-0,18	-0,13	1,16	1,87	1,76	2,96	3,06	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	926	0,78	893	3,67%					
DOW JONES	34.725	0,91	36.338	-4,44%	BUND	153,59			
S&P 500	4.408	0,38	4.766	-7,50%	BOBL	127,39			
NASDAQ	13.432	0,74	15.645	-14,15%	SCHATZ	110,5			
DAX	14.092	-0,51	15.885	-11,29%					
FTSE	7.599	-0,22	7.385	2,91%	US LONG BOND	139,44			
NIKKEI	26.985	0,69	28.792	-6,28%	US 10Y	119,25			
BRENT	108,80	-3,85	77,78	39,88%	US 5Y	112,87			
GOLD \$	1.964	-0,77	1.829	7,36%	US 2Y	105,59			

