

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	1,070	0,21	USDJPY	127,125	-0,14	EURUSD	1,135	-5,68%	
EURGBP	0,8515	0,27	USDGBP	0,7956	0,06	EURGBP	0,8412	1,22%	
EURJPY	136,06	0,09	USDCHF	0,96065	-0,13	EURJPY	130,5	4,26%	
EURCHF	1,028	0,06				EURCHF	1,0379	-0,94%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,547	-0,336	-0,351	-0,062	-0,194	0,359	
USA (0,75 / 1,00)		USD	1,017	0,153	1,531	2,071		2,689	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,018	0,033			
BANK OF ENGLAND	0,50	GBP	1,046	0,229	1,339	1,769			
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			2,450	2,692	2,751			2,992	
GREEK TREASURY				2,436	3,544	3,750	3,550		
GERMAN TREASURY			0,321	0,653	0,968	1,211	1,184	1,231	
JAPANESE TREAS			-0,055	0,011	0,240	0,515	0,760	1,013	
U.K TREASURY			1,427	1,572	1,938	2,210	2,234	2,193	
ESM TREASURY			0,677	1,086	1,505	1,837	1,912	1,861	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,398	1,125	1,363	1,522	1,723	1,891	1,843
USD SWAP			2,488	2,756	2,743	2,768	2,822	2,909	2,766

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	102,34	0,01	-6	43	3M	100,01	-0,03
GGB 3,45%	04/24	2Y	103,82	1,33	-5	160			
GGB 3,375%	02/25	3Y	103,49	2,04	1	197			
GGB 2%	04/27	5Y	98,27	2,38	-3	183	6M	100,01	-0,02
GGB 3,75%	01/28	7Y	107,21	2,37	-5	170			
GGB 1,75%	06/32	10Y	85,18	3,53	-3	222			
GGB 1,875%	02/35	15Y	81,74	3,70	-3	224	12M	100,01	-0,01
GGB 4%	01/37	16Y	107,24	3,37	-1	225			
GGB 4,20%	01/42	21Y	109,92	3,49	3	225			
GGB 1,875%	01/52	30Y	64,30	3,94	-1	200			

GREEK BONDS SPREAD(in bp) VS									
MATURITY		GERMANY	GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)	SPAIN	PORTUGAL	ITALY	FRANCE		
5Y		178	74	109	113	40	154		
10Y		258	108	151	146	65	206		
15Y		254	108	131	149	66	200		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,03	-0,02	-0,01	2,04	2,38	2,37	3,53	3,70	3,49	3,94

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	885	1,32	893	-0,95%					
DOW JONES	32.120	0,60	36.338	-11,61%	BUND	153,58			
S&P 500	3.979	0,95	4.766	-16,52%	BOBL	127,49			
NASDAQ	11.435	1,51	15.645	-26,91%	SCHATZ	110,425			
DAX	14.128	0,85	15.885	-11,06%					
FTSE	7.534	0,16	7.385	2,03%	US LONG BOND	141,50			
NIKKEI	26.605	-0,27	28.792	-7,60%	US 10Y	120,70			
BRENT	114,64	0,53	77,78	47,39%	US 5Y	113,96			
GOLD \$	1.844	-0,49	1.829	0,84%	US 2Y	106,13			

