

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	1,048	0,66	USDJPY	134,515	-0,70	EURUSD	1,135	-7,60%	
EURGBP	0,8678	-0,05	USDGBP	0,82775	-0,68	EURGBP	0,8412	3,17%	
EURJPY	141,04	-0,06	USDCHF	0,99735	-0,41	EURJPY	130,5	8,08%	
EURCHF	1,046	0,22				EURCHF	1,0379	0,75%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,512	-0,336	-0,243	0,175	-0,194	0,957	
USA (0,75 / 1,00)		USD	1,324	0,153	1,829	2,510		3,370	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,022	0,033			
BANK OF ENGLAND	0,50	GBP	1,288	0,229	1,590	2,154			
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			3,333	3,509	3,402			3,391	
GREEK TREASURY				3,360	4,433	4,573	4,196		
GERMAN TREASURY			1,181	1,544	1,724	1,895	1,846	1,860	
JAPANESE TREAS			-0,024	0,076	0,256	0,662	0,910	1,219	
U.K TREASURY			1,995	2,119	2,498	2,738	2,746	2,684	
ESM TREASURY			1,734	2,110	2,454	2,676	2,672	2,552	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,123	2,148	2,324	2,419	2,558	2,623	2,489
USD SWAP			3,459	3,664	3,551	3,491	3,459	3,447	3,365

HELLENIC REPUBLIC BENCHMARKS BONDS								HELLENIC REPUBLIC T-BILLS			
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	101,58	0,93	-11	135		3M	99,98	0,12	
GGB 3,45%	04/24	2Y	102,16	2,20	-22	247					
GGB 3,375%	02/25	3Y	101,07	2,95	-25	288					
GGB 2%	04/27	5Y	94,28	3,30	-28	275		6M	99,87	0,27	
GGB 3,75%	01/28	7Y	101,82	3,39	-24	272					
GGB 1,75%	06/32	10Y	78,84	4,41	-28	310					
GGB 1,875%	02/35	15Y	74,92	4,52	-21	306		12M	98,76	1,26	
GGB 4%	01/37	16Y	101,31	3,88	-21	276					
GGB 4,20%	01/42	21Y	100,97	4,13	-16	289					
GGB 1,875%	01/52	30Y	55,36	4,70	-29	276					

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		182	78	94	100	14	153		
10Y		271	121	145	145	54	214		
15Y		268	122	129	147	59	209		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,12	0,27	1,26	2,95	3,30	3,39	4,41	4,52	4,13	4,70

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	827	0,54	893	-7,39%					
DOW JONES	30.365	-0,50	36.338	-16,44%	BUND	143,18			
S&P 500	3.735	-0,38	4.766	-21,62%	BOBL	121			
NASDAQ	10.828	0,18	15.645	-30,79%	SCHATZ	107,93			
DAX	13.460	1,17	15.885	-15,27%					
FTSE	7.264	1,07	7.385	-1,63%	US LONG BOND	132,25			
NIKKEI	26.326	-1,14	28.792	-8,56%	US 10Y	114,94			
BRENT	119,98	-0,98	77,78	54,26%	US 5Y	109,67			
GOLD \$	1.825	0,92	1.829	-0,21%	US 2Y	103,99			

