

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	1,053	0,06	USDJPY	134,47	-0,40	EURUSD	1,135	-7,21%	
EURGBP	0,8584	0,03	USDGBP	0,8152	-0,05	EURGBP	0,8412	2,04%	
EURJPY	141,59	-0,28	USDCHF	0,9598	-0,18	EURJPY	130,5	8,49%	
EURCHF	1,011	-0,13				EURCHF	1,0379	-2,63%	

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	-0,172	0,291	-0,194	1,108	
USA (1,50 / 1,75)		USD	1,633	0,153	2,185	2,827		3,580	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,027	0,041			
BANK OF ENGLAND 0,50		GBP	1,225	0,229	1,619	2,257			
SWITZERLAND -025		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			2,981	3,104	3,055			3,175	
GREEK TREASURY				2,789	3,782	4,088	3,840		
GERMAN TREASURY			0,774	1,127	1,400	1,665	1,647	1,664	
JAPANESE TREAS			-0,082	0,033	0,221	0,613	0,897	1,235	
U.K TREASURY			1,884	1,909	2,270	2,562	2,579	2,529	
ESM TREASURY			1,219	1,627	2,064	2,397	2,471	2,349	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,881	1,630	1,870	2,012	2,189	2,352	2,271
USD SWAP			3,282	3,223	3,145	3,123	3,138	3,199	3,156

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	101,62	0,74	-1	116	3M	99,98	0,17
GGB 3,45%	04/24	2Y	102,98	1,72	0	199			
GGB 3,375%	02/25	3Y	102,53	2,37	1	230			
GGB 2%	04/27	5Y	96,82	2,71	1	216	6M	99,88	0,28
GGB 3,75%	01/28	7Y	103,61	3,04	0	237			
GGB 1,75%	06/32	10Y	83,53	3,76	0	245			
GGB 1,875%	02/35	15Y	78,92	4,04	1	258	12M	98,95	1,10
GGB 4%	01/37	16Y	106,18	3,45	0	233			
GGB 4,20%	01/42	21Y	105,77	3,78	-2	254			
GGB 1,875%	01/52	30Y	60,87	4,21	0	227			

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		166	62	94	101	20	122		
10Y		238	88	128	130	39	183		
15Y		242	96	121	141	50	187		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,17	0,28	1,10	2,37	2,71	3,04	3,76	4,04	3,78	4,21

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	836	-0,03	893	-6,39%					
DOW JONES	30.677	0,64	36.338	-15,58%	BUND	148,13			
S&P 500	3.796	0,95	4.766	-20,36%	BOBL	123,52			
NASDAQ	11.232	1,62	15.645	-28,21%	SCHATZ	108,885			
DAX	12.913	-1,76	15.885	-18,71%					
FTSE	7.020	-0,97	7.385	-4,93%	US LONG BOND	137,22			
NIKKEI	26.492	1,23	28.792	-7,99%	US 10Y	117,80			
BRENT	109,94	-0,10	77,78	41,35%	US 5Y	111,66			
GOLD \$	1.823	0,00	1.829	-0,34%	US 2Y	104,82			

