

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	1,040	-0,17	USDJPY	136,135	0,31	EURUSD	1,135	-8,31%	
EURGBP	0,8611	0,07	USDGBP	0,82765	0,18	EURGBP	0,8412	2,37%	
EURJPY	141,63	0,13	USDCHF	0,96145	0,02	EURJPY	130,5	8,53%	
EURCHF	1,000	-0,19				EURCHF	1,0379	-3,62%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,506	-0,336	-0,176	0,238	-0,194	0,961	
USA (1,50 / 1,75)		USD	1,798	0,153	2,293	2,899		3,564	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,031	0,037			
BANK OF ENGLAND 0,50		GBP	1,226	0,229	1,689	2,272			
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			2,916	2,924	2,932			3,168	
GREEK TREASURY				2,786	3,501	3,998	3,749		
GERMAN TREASURY			0,578	1,013	1,318	1,587	1,584	1,629	
JAPANESE TREAS			-0,059	0,014	0,218	0,624	0,907	1,284	
U.K TREASURY			1,797	1,845	2,189	2,561	2,594	2,563	
ESM TREASURY			1,081	1,495	2,035	2,406	2,502	2,379	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,810	1,497	1,748	1,932	2,163	2,369	2,305
USD SWAP			3,279	3,038	2,966	2,969	3,015	3,126	3,124

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)			
GGB 3,50%	01/23	1Y	101,57	0,71	-1	113	3M	99,99	0,15
GGB 3,45%	04/24	2Y	103,19	1,57	-1	184			
GGB 3,375%	02/25	3Y	102,71	2,29	0	222			
GGB 2%	04/27	5Y	96,84	2,71	-2	216	6M	99,87	0,28
GGB 3,75%	01/28	7Y	103,73	3,01	-2	234			
GGB 1,75%	06/32	10Y	85,64	3,48	-1	217			
GGB 1,875%	02/35	15Y	79,71	3,95	-1	249	12M	99,32	0,74
GGB 4%	01/37	16Y	105,08	3,55	-4	243			
GGB 4,20%	01/42	21Y	107,06	3,69	-2	245			
GGB 1,875%	01/52	30Y	61,21	4,19	-2	225			

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		177	73	112	120	46	134		
10Y		218	68	111	112	28	159		
15Y		241	95	121	141	58	180		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,15	0,28	0,74	2,29	2,71	3,01	3,48	3,95	3,69	4,19

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	806	-0,03	893	-9,83%					
DOW JONES	31.097	1,05	36.338	-14,42%	BUND	149,51			
S&P 500	3.825	1,06	4.766	-19,74%	BOBL	124,72			
NASDAQ	11.128	0,90	15.645	-28,87%	SCHATZ	109,35			
DAX	12.773	-0,31	15.885	-19,59%					
FTSE	7.233	0,00	7.385	-2,06%	US LONG BOND	138,63			
NIKKEI	26.423	1,03	28.792	-8,23%	US 10Y	118,97			
BRENT	113,25	-0,22	77,78	45,60%	US 5Y	112,66			
GOLD \$	1.808	0,00	1.829	-1,14%	US 2Y	105,02			

