

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	1,019	0,03	USDJPY	135,875	-0,04	EURUSD	1,135	-10,24%	
EURGBP	0,85	-0,45	USDGBP	0,8345	-0,49	EURGBP	0,8412	1,05%	
EURJPY	138,39	-0,01	USDCHF	0,97325	0,25	EURJPY	130,5	6,05%	
EURCHF	0,991	0,27				EURCHF	1,0379	-4,49%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,465	-0,336	-0,152	0,226	-0,194	0,839	
USA (1,50 / 1,75)		USD	1,791	0,153	2,348	2,967		3,592	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,031	0,037			
BANK OF ENGLAND 0,50		GBP	1,240	0,229	1,720	2,304			
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			3,022	3,013	2,958			3,142	
GREEK TREASURY				2,876	3,527	4,117	3,850		
GERMAN TREASURY			0,508	0,915	1,271	1,504	1,505	1,564	
JAPANESE TREAS			-0,064	0,012	0,248	0,615	0,913	1,261	
U.K TREASURY			1,820	1,801	2,121	2,532	2,579	2,564	
ESM TREASURY			1,018	1,422	1,944	2,337	2,438	2,328	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,804	1,421	1,668	1,848	2,073	2,289	2,232
USD SWAP			3,341	3,148	3,048	3,030	3,047	3,122	3,100

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	101,53	0,72	3	114	3M	99,94	0,23
GGB 3,45%	04/24	2Y	103,12	1,60	9	187			
GGB 3,375%	02/25	3Y	102,79	2,26	7	219			
GGB 2%	04/27	5Y	96,41	2,81	16	226	6M	99,88	0,26
GGB 3,75%	01/28	7Y	102,99	3,15	20	248			
GGB 1,75%	06/32	10Y	85,50	3,50	22	219			
GGB 1,875%	02/35	15Y	78,68	4,07	22	261	12M	99,32	0,74
GGB 4%	01/37	16Y	105,01	3,55	18	243			
GGB 4,20%	01/42	21Y	105,64	3,78	19	254			
GGB 1,875%	01/52	30Y	60,15	4,28	22	234			

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		196	92	125	133	55	150		
10Y		226	76	116	116	27	170		
15Y		261	115	129	152	64	196		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,23	0,26	0,74	2,26	2,81	3,15	3,50	4,07	3,78

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	797	2,32	893	-10,75%					
DOW JONES	31.266	0,74	36.338	-13,96%		BUND	151,01		
S&P 500	3.845	0,36	4.766	-19,32%		BOBL	125,37		
NASDAQ	11.483	1,07	15.645	-26,60%		SCHATZ	109,53		
DAX	12.805	1,67	15.885	-19,39%					
FTSE	7.189	1,14	7.385	-2,65%		US LONG BOND	139,53		
NIKKEI	26.491	1,47	28.792	-7,99%		US 10Y	118,86		
BRENT	104,82	4,10	77,78	34,76%		US 5Y	112,40		
GOLD \$	1.745	0,33	1.829	-4,61%		US 2Y	104,94		

