

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	1,088	0,04	USDJPY	125,395	0,92	EURUSD	1,135	-4,11%	
EURGBP	0,8373	0,33	USDGBP	0,76955	0,33	EURGBP	0,8412	-0,46%	
EURJPY	136,44	0,97	USDCHF	0,93675	0,27	EURJPY	130,5	4,55%	
EURCHF	1,019	0,33				EURCHF	1,0379	-1,79%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,541	-0,336	-0,449	-0,350	-0,194	-0,048	
USA (0,25 / 0,50)		USD	0,514	0,153	1,011	1,540		2,272	
JAPAN - 0,10		JPY	-0,064	-0,053	-0,004	0,048			
BANK OF ENGLAND 0,50		GBP	0,761	0,229	1,064	1,482			
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			2,565	2,812	2,765			2,763	
GREEK TREASURY				1,793	2,899	3,074	2,400		
GERMAN TREASURY			0,109	0,582	0,749	0,847	0,771	0,836	
JAPANESE TREAS			-0,083	0,027	0,241	0,490	0,777	0,999	
U.K TREASURY			1,518	1,530	1,788	1,986	1,960	1,938	
ESM TREASURY			0,712	1,017	1,244	1,453	1,477	1,390	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,022	1,061	1,234	1,305	1,416	1,497	1,419
USD SWAP			2,150	2,931	2,879	2,851	2,824	2,806	2,764

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	102,82	-0,02	-1	40		3M	100,04	-0,16	
GGB 3,45%	04/24	2Y	105,63	0,57	1	84					
GGB 3,375%	02/25	3Y	106,31	1,11	0	104					
GGB 0%	02/26	5Y	93,10	1,88	0	132		6M	100,08	-0,18	
GGB 3,75%	01/28	7Y	111,92	1,58	1	91					
GGB 1,75%	06/32	10Y	90,12	2,88	0	157					
GGB 1,875%	02/35	15Y	87,83	3,03	1	157		12M	100,14	-0,16	
GGB 4%	01/37	16Y	120,32	2,36	-1	124					
GGB 4,20%	01/42	21Y	129,24	2,34	0	110					
GGB 1,875%	01/52	30Y	72,68	3,34	2	140					

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		121	17	65	91	8	94		
10Y		215	65	116	124	48	163		
15Y		223	77	109	116	54	166		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,16	-0,18	-0,16	1,11	1,88	1,58	2,88	3,03	2,34

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	906	1,73	893	1,45%					
DOW JONES	34.721	0,40	36.338	-4,45%		BUND	156,05		
S&P 500	4.488	-0,27	4.766	-5,83%		BOBL	127,75		
NASDAQ	13.711	-1,34	15.645	-12,36%		SCHATZ	110,425		
DAX	14.284	1,46	15.885	-10,08%					
FTSE	7.670	1,56	7.385	3,86%		US LONG BOND	142,47		
NIKKEI	26.822	-0,61	28.792	-6,84%		US 10Y	119,70		
BRENT	100,84	-1,89	77,78	29,65%		US 5Y	112,94		
GOLD \$	1.943	-0,24	1.829	6,23%		US 2Y	105,43		

