

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	1,075	0,15	USDJPY	127,245	0,10	EURUSD	1,135	-5,25%	
EURGBP	0,851	0,15	USDGBP	0,7914	-0,05	EURGBP	0,8412	1,16%	
EURJPY	136,80	0,27	USDCHF	0,95795	0,07	EURJPY	130,5	4,82%	
EURCHF	1,030	0,22				EURCHF	1,0379	-0,77%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,545	-0,336	-0,368	-0,076	-0,194	0,358	
USA	(0,75 / 1,00)	USD	1,062	0,153	1,598	2,086		2,696	
JAPAN	- 0,10	JPY	-0,056	-0,053	-0,018	0,032			
BANK OF ENGLAND	0,50	GBP	1,078	0,229	1,384	1,823			
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			2,476	2,718	2,738			2,964	
GREEK TREASURY				2,466	3,608	3,831	3,601		
GERMAN TREASURY			0,425	0,750	1,041	1,287	1,265	1,314	
JAPANESE TREAS			-0,063	0,009	0,237	0,508	0,754	1,011	
U.K TREASURY			1,486	1,615	1,976	2,250	2,275	2,234	
ESM TREASURY			0,763	1,165	1,560	1,894	1,972	1,913	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,435	1,211	1,442	1,587	1,775	1,948	1,900
USD SWAP			2,525	2,815	2,766	2,781	2,818	2,897	2,905

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	102,33	0,01	-2	43		3M	100,01	-0,03	
GGB 3,45%	04/24	2Y	103,77	1,35	3	162					
GGB 3,375%	02/25	3Y	103,41	2,07	3	200					
GGB 2%	04/27	5Y	98,22	2,39	9	184		6M	100,00	0,00	
GGB 3,75%	01/28	7Y	107,19	2,38	7	171					
GGB 1,75%	06/32	10Y	84,72	3,59	10	228					
GGB 1,875%	02/35	15Y	81,06	3,78	9	232		12M	100,00	0,00	
GGB 4%	01/37	16Y	106,49	3,43	5	231					
GGB 4,20%	01/42	21Y	109,22	3,54	4	230					
GGB 1,875%	01/52	30Y	63,09	4,03	13	209					

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		172	68	102	105	31	148		
10Y		257	107	148	144	60	205		
15Y		254	108	132	149	67	200		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,03	0,00	0,00	2,07	2,39	2,38	3,59	3,78	3,54	4,03

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	901	1,04	893	0,82%					
DOW JONES	33.213	1,76	36.338	-8,60%		BUND	152,81		
S&P 500	4.158	2,47	4.766	-12,75%		BOBL	127		
NASDAQ	12.131	3,33	15.645	-22,46%		SCHATZ	110,24		
DAX	14.555	0,64	15.885	-8,37%					
FTSE	7.607	0,29	7.385	3,02%		US LONG BOND	141,19		
NIKKEI	27.369	2,19	28.792	-4,94%		US 10Y	120,13		
BRENT	119,73	0,25	77,78	53,93%		US 5Y	113,52		
GOLD \$	1.861	0,37	1.829	1,72%		US 2Y	106,05		

