

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	0,01	USDJPY	139,28	-0,15	EURUSD	1,135	-8,38%	
EURGBP	0,8711	-0,17	USDGBP	0,83785	-0,17	EURGBP	0,8412	3,55%	
EURJPY	144,81	-0,18	USDCHF	0,9451	0,04	EURJPY	130,5	10,96%	
EURCHF	0,983	0,05				EURCHF	1,0379	-5,33%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE 2,00	EUR	1,414	-0,336	1,795	2,300	-0,194	2,852		
USA (3,75 / 4,00)	USD	3,904	0,153	4,650	5,085		5,460		
JAPAN - 0,10	JPY	-0,060	-0,053	-0,041	0,030				
BANK OF ENGLAND 3,00	GBP	2,961	0,229	3,529	4,096				
SWITZERLAND 0,50	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		4,361	3,862	3,712			3,852		
GREEK TREASURY			3,459	4,258	4,564	4,218			
GERMAN TREASURY		2,079	1,949	1,986	2,151	2,104	1,924		
JAPANESE TREAS		-0,042	0,073	0,246	0,756	1,038	1,401		
U.K TREASURY		3,008	3,167	3,132	3,473	3,464	3,311		
ESM TREASURY		2,438	2,458	2,630	2,916	2,950	2,766		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,731	2,757	2,691	2,679	2,725	2,765	2,615	2,250
USD SWAP		5,095	4,283	3,904	3,758	3,689	3,697	3,646	3,420

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	100,45	1,14	3	156		3M	99,62	1,85	
GGB 3,45%	04/24	2Y	101,02	2,67	-1	294					
GGB 3,375%	02/25	3Y	100,85	2,97	0	290					
GGB 2%	04/27	5Y	94,36	3,40	-1	285		6M	99,08	2,12	
GGB 3,75%	01/28	7Y	100,72	3,59	-1	292					
GGB 1,75%	06/32	10Y	80,79	4,23	0	292					
GGB 1,875%	02/35	15Y	75,64	4,51	1	305		12M	98,31	2,12	
GGB 4%	01/37	16Y	95,58	4,42	2	330					
GGB 4,20%	01/42	21Y	100,52	4,16	2	292					
GGB 1,875%	01/52	30Y	60,45	4,27	0	233					

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		151	47	97	108	8	121		
10Y		227	77	126	132	32	179		
15Y		241	95	126	142	60	176		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	1,85	2,12	2,12	2,97	3,40	3,59	4,23	4,51	4,16

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	887	-1,86	893	-0,70%					
DOW JONES	33.554	-0,12	36.338	-7,66%		BUND	140,79		
S&P 500	3.959	-0,83	4.766	-16,94%		BOBL	120,21		
NASDAQ	11.184	-1,54	15.645	-28,52%		SCHATZ	106,91		
DAX	14.320	0,61	15.885	-9,85%					
FTSE	7.331	-0,28	7.385	-0,73%		US LONG BOND	126,50		
NIKKEI	27.931	-0,35	28.792	-2,99%		US 10Y	113,14		
BRENT	92,81	-0,05	77,78	19,32%		US 5Y	108,27		
GOLD \$	1.768	-0,31	1.829	-3,32%		US 2Y	102,45		

