

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	1,101	0,68	USDJPY	117,96	-0,21	EURUSD	1,135	-2,94%	
EURGBP	0,8448	0,40	USDGBP	0,76685	-0,30	EURGBP	0,8412	0,43%	
EURJPY	129,92	0,48	USDCHF	0,93735	-0,13	EURJPY	130,5	-0,45%	
EURCHF	1,032	0,55				EURCHF	1,0379	-0,53%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,548	-0,336	-0,502	-0,414	-0,194	-0,268	
USA	(0,00 / 0,25)	USD	0,397	0,153	0,826	1,131		1,596	
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,010	0,041			
BANK OF ENGLAND	0,50	GBP	0,720	0,229	1,001	1,486			
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			1,839	2,078	2,119			2,455	
GREEK TREASURY				1,501	2,694	2,822	2,557		
GERMAN TREASURY			-0,353	0,073	0,355	0,509	0,423	0,533	
JAPANESE TREAS			-0,029	0,040	0,206	0,471	0,701	0,908	
U.K TREASURY			1,389	1,370	1,595	1,782	1,809	1,754	
ESM TREASURY			0,201	0,517	0,850	1,133	1,169	1,055	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,191	0,532	0,747	0,869	1,035	1,189	1,144
USD SWAP			1,582	2,163	2,173	2,183	2,215	2,286	2,304

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	103,08	-0,02	0	40		3M	100,04	-0,58	
GGB 3,45%	04/24	2Y	106,20	0,40	-1	67					
GGB 3,375%	02/25	3Y	106,78	1,01	-2	94					
GGB 0%	02/26	5Y	94,46	1,47	-1	91		6M	100,12	-0,27	
GGB 3,75%	01/28	7Y	111,94	1,60	0	93					
GGB 1,75%	06/32	10Y	91,79	2,68	-1	137					
GGB 1,875%	02/35	15Y	90,17	2,79	0	133		12M	100,26	-0,26	
GGB 4%	01/37	16Y	119,79	2,40	0	128					
GGB 4,20%	01/42	21Y	126,05	2,52	-1	128					
GGB 1,875%	01/52	30Y	76,02	3,12	-1	118					

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		143	39	88	116	51	121		
10Y		234	84	136	150	75	187		
15Y		231	85	118	134	68	180		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,58	-0,27	-0,26	1,01	1,47	1,60	2,68	2,79	2,52	3,12

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	830	0,25	893	-7,09%					
DOW JONES	32.945	0,00	36.338	-9,34%	BUND	161,58			
S&P 500	4.173	-0,74	4.766	-12,44%	BOBL	130,72			
NASDAQ	12.581	-2,04	15.645	-19,58%	SCHATZ	111,325			
DAX	13.929	2,21	15.885	-12,31%					
FTSE	7.193	0,53	7.385	-2,59%	US LONG BOND	152,78			
NIKKEI	25.346	0,15	28.792	-11,97%	US 10Y	124,97			
BRENT	100,78	-5,72	77,78	29,57%	US 5Y	116,48			
GOLD \$	1.929	-1,13	1.829	5,46%	US 2Y	106,78			

