

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	1,087	0,15	USDJPY	128,425	0,42	EURUSD	1,135	-4,21%	
EURGBP	0,8321	0,18	USDGBP	0,7656	0,05	EURGBP	0,8412	-1,08%	
EURJPY	139,60	0,56	USDCHF	0,95025	0,19	EURJPY	130,5	6,97%	
EURCHF	1,033	0,30				EURCHF	1,0379	-0,49%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,569	-0,336	-0,475	-0,332	-0,194	-0,014	
USA	(0,25 / 0,50)	USD	0,625	0,153	1,098	1,607		2,303	
JAPAN	- 0,10	JPY	-0,056	-0,053	-0,018	0,032			
BANK OF ENGLAND	0,50	GBP	0,869	0,229	1,159	1,587			
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			2,668	2,945	2,892			2,929	
GREEK TREASURY				1,977	2,946	3,016	2,335		
GERMAN TREASURY			0,163	0,658	0,906	1,019	0,966	1,031	
JAPANESE TREAS			-0,050	0,016	0,251	0,506	0,776	0,992	
U.K TREASURY			1,693	1,755	1,979	2,162	2,174	2,098	
ESM TREASURY			0,705	1,087	1,403	1,679	1,704	1,578	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,092	1,086	1,327	1,442	1,592	1,727	1,648
USD SWAP			2,349	3,034	3,000	2,967	2,945	2,936	2,893

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	102,74	-0,07	0	35		3M	100,05	-0,26	
GGB 3,45%	04/24	2Y	105,21	0,73	10	100					
GGB 3,375%	02/25	3Y	105,65	1,31	17	124					
GGB 0%	02/26	5Y	93,10	1,90	6	134		6M	100,06	-0,15	
GGB 3,75%	01/28	7Y	110,74	1,77	4	110					
GGB 1,75%	06/32	10Y	89,78	2,93	5	162					
GGB 1,875%	02/35	15Y	88,41	2,98	4	152		12M	100,08	-0,09	
GGB 4%	01/37	16Y	122,35	2,21	2	109					
GGB 4,20%	01/42	21Y	130,52	2,27	1	103					
GGB 1,875%	01/52	30Y	71,10	3,44	4	150					
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			132	28	76	77	22	111			
10Y			204	54	109	104	39	158			
15Y			200	54	88	96	30	147			

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,26	-0,15	-0,09	1,31	1,90	1,77	2,93	2,98	2,27	3,44

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	951	1,07	893	6,43%					
DOW JONES	35.449	0,82	36.338	-2,45%		BUND	154,2		
S&P 500	4.509	1,12	4.766	-5,38%		BOBL	127,33		
NASDAQ	13.619	1,23	15.645	-12,95%		SCHATZ	110,35		
DAX	14.561	1,38	15.885	-8,34%					
FTSE	7.640	0,15	7.385	3,46%		US LONG BOND	140,38		
NIKKEI	27.553	1,23	28.792	-4,30%		US 10Y	119,05		
BRENT	108,78	1,85	77,78	39,86%		US 5Y	112,51		
GOLD \$	1.943	-0,76	1.829	6,23%		US 2Y	105,37		

