

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	1,096	-0,24	USDJPY	123,29	1,01	EURUSD	1,135	-3,43%	
EURGBP	0,8327	-0,06	USDGBP	0,75995	0,17	EURGBP	0,8412	-1,01%	
EURJPY	135,10	0,77	USDCHF	0,93425	0,38	EURJPY	130,5	3,52%	
EURCHF	1,024	0,17				EURCHF	1,0379	-1,37%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,546	-0,336	-0,477	-0,392	-0,194	-0,142	
USA (0,25 / 0,50)		USD	0,445	0,153	0,983	1,451		2,089	
JAPAN - 0,10		JPY	-0,064	-0,053	-0,007	0,043			
BANK OF ENGLAND 0,50		GBP	0,727	0,229	1,018	1,446			
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			2,385	2,633	2,505			2,587	
GREEK TREASURY				1,717	2,815	2,927	2,595		
GERMAN TREASURY			-0,108	0,378	0,595	0,677	0,610	0,689	
JAPANESE TREAS			-0,019	0,065	0,251	0,542	0,794	1,018	
U.K TREASURY			1,425	1,481	1,706	1,913	1,939	1,891	
ESM TREASURY			0,425	0,757	1,015	1,240	1,280	1,188	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,107	0,775	0,985	1,072	1,194	1,295	1,239
USD SWAP			2,048	2,761	2,719	2,655	2,598	2,577	2,553

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	102,94	-0,01	0	41		3M	100,01	-0,50	
GGB 3,45%	04/24	2Y	105,70	0,59	0	86					
GGB 3,375%	02/25	3Y	106,12	1,20	1	113					
GGB 0%	02/26	5Y	93,77	1,67	0	111		6M	100,11	-0,27	
GGB 3,75%	01/28	7Y	111,81	1,61	0	94					
GGB 1,75%	06/32	10Y	90,78	2,80	1	149					
GGB 1,875%	02/35	15Y	89,13	2,90	2	144		12M	100,26	-0,27	
GGB 4%	01/37	16Y	119,69	2,41	2	129					
GGB 4,20%	01/42	21Y	125,39	2,55	5	131					
GGB 1,875%	01/52	30Y	72,50	3,35	1	141					
GREEK BONDS SPREAD(in bp) VS											
			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)								
MATURITY			GERMANY		SPAIN		PORTUGAL		ITALY		FRANCE
5Y			134		94		121		61		114
10Y			222		136		147		72		179
15Y			225		114		132		66		174

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,50	-0,27	-0,27	1,20	1,67	1,61	2,80	2,90	2,55	3,35

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	843	-1,38	893	-5,62%					
DOW JONES	34.861	0,44	36.338	-4,06%		BUND	158,35		
S&P 500	4.543	0,51	4.766	-4,68%		BOBL	129		
NASDAQ	14.169	-0,16	15.645	-9,43%		SCHATZ	110,865		
DAX	14.306	0,22	15.885	-9,94%					
FTSE	7.483	0,21	7.385	1,34%		US LONG BOND	147,25		
NIKKEI	27.944	-0,73	28.792	-2,95%		US 10Y	121,31		
BRENT	116,07	-3,80	77,78	49,23%		US 5Y	113,73		
GOLD \$	1.934	-1,22	1.829	5,76%		US 2Y	105,70		

