

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	1,084	0,49	USDJPY	127,91	-0,75	EURUSD	1,135	-4,45%	
EURGBP	0,8306	0,07	USDGBP	0,7662	-0,40	EURGBP	0,8412	-1,26%	
EURJPY	138,67	-0,29	USDCHF	0,9477	-0,46	EURJPY	130,5	6,26%	
EURCHF	1,027	-0,01				EURCHF	1,0379	-1,01%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,560	-0,336	-0,468	-0,333	-0,194	-0,010	
USA (0,25 / 0,50)		USD	0,594	0,153	1,063	1,557		2,222	
JAPAN - 0,10		JPY	-0,048	-0,053	-0,015	0,032			
BANK OF ENGLAND 0,50		GBP	0,831	0,229	1,125	1,538			
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			2,598	2,881	2,882			2,945	
GREEK TREASURY				1,910	2,891	2,981	2,318		
GERMAN TREASURY			0,060	0,596	0,863	0,981	0,929	0,995	
JAPANESE TREAS			-0,046	0,033	0,253	0,504	0,774	0,980	
U.K TREASURY			1,567	1,656	1,922	2,137	2,147	2,077	
ESM TREASURY			0,645	1,049	1,388	1,662	1,689	1,580	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,026	1,027	1,289	1,415	1,577	1,708	1,634
USD SWAP			2,265	2,971	2,951	2,945	2,950	2,957	2,920

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	102,79	-0,09	-1	33		3M	100,05	-0,24	
GGB 3,45%	04/24	2Y	105,44	0,63	1	90					
GGB 3,375%	02/25	3Y	106,14	1,15	-2	108					
GGB 0%	02/26	5Y	93,31	1,84	-3	128		6M	100,08	-0,18	
GGB 3,75%	01/28	7Y	111,04	1,72	-4	105					
GGB 1,75%	06/32	10Y	90,24	2,87	-8	156					
GGB 1,875%	02/35	15Y	88,73	2,95	-11	149		12M	100,11	-0,12	
GGB 4%	01/37	16Y	122,68	2,19	-3	107					
GGB 4,20%	01/42	21Y	130,80	2,25	-2	101					
GGB 1,875%	01/52	30Y	71,56	3,41	-8	147					
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			131		77		77		22		109
10Y			203		109		105		38		155
15Y			200		54		88		97		146

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,24	-0,18	-0,12	1,15	1,84	1,72	2,87	2,95	2,25

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	943	1,74	893	5,51%					
DOW JONES	35.074	0,47	36.338	-3,48%		BUND	154,59		
S&P 500	4.470	0,18	4.766	-6,20%		BOBL	127,62		
NASDAQ	13.505	-0,84	15.645	-13,68%		SCHATZ	110,525		
DAX	14.325	1,21	15.885	-9,82%					
FTSE	7.600	-0,02	7.385	2,91%		US LONG BOND	140,03		
NIKKEI	27.218	0,86	28.792	-5,47%		US 10Y	119,23		
BRENT	108,00	0,70	77,78	38,85%		US 5Y	112,73		
GOLD \$	1.949	-0,04	1.829	6,58%		US 2Y	105,47		

