

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	1,002	0,50	USDJPY	136,555	-0,41	EURUSD	1,135	-11,73%	
EURGBP	0,8448	-0,01	USDGBP	0,84335	-0,50	EURGBP	0,8412	0,42%	
EURJPY	136,79	0,08	USDCHF	0,96245	-0,43	EURJPY	130,5	4,82%	
EURCHF	0,964	0,05				EURCHF	1,0379	-7,12%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,50	EUR	0,059	-0,336	0,468	0,926	-0,194	1,398	
USA (1,50 / 1,75)		USD	2,444	0,153	2,997	3,566		4,091	
JAPAN - 0,10		JPY	-0,046	-0,053	-0,010	0,053			
BANK OF ENGLAND 0,50		GBP	1,874	0,229	2,381	3,072			
SWITZERLAND -025		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			3,368	3,190	3,091			3,301	
GREEK TREASURY				3,103	3,996	4,195	4,115		
GERMAN TREASURY			0,918	1,146	1,363	1,528	1,471	1,501	
JAPANESE TREAS			-0,086	0,026	0,236	0,593	0,857	1,158	
U.K TREASURY			2,916	2,678	2,674	2,998	3,018	2,916	
ESM TREASURY			1,543	1,813	2,135	2,408	2,425	2,305	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,489	1,947	2,052	2,141	2,264	2,354	2,232
USD SWAP			3,769	3,501	3,255	3,179	3,172	3,233	3,202

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	101,29	0,42	0	84		3M	99,90	0,54	
GGB 3,45%	04/24	2Y	102,49	1,84	0	211					
GGB 3,375%	02/25	3Y	102,12	2,47	0	240					
GGB 2%	04/27	5Y	95,44	3,07	-1	252		6M	99,59	0,84	
GGB 3,75%	01/28	7Y	102,39	3,26	-2	259					
GGB 1,75%	06/32	10Y	82,25	3,97	0	266					
GGB 1,875%	02/35	15Y	78,18	4,16	-1	270		12M	99,16	1,08	
GGB 4%	01/37	16Y	100,62	3,94	-2	282					
GGB 4,20%	01/42	21Y	101,79	4,06	-2	282					
GGB 1,875%	01/52	30Y	59,12	4,37	0	243					

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		196	92	129	135	31	157		
10Y		263	113	144	154	32	202		
15Y		267	121	131	149	49	192		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,54	0,84	1,08	2,47	3,07	3,26	3,97	4,16	4,06	4,37

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	892	0,10	893	-0,11%					
DOW JONES	32.969	0,18	36.338	-9,27%	BUND	150,45			
S&P 500	4.141	0,29	4.766	-13,12%	BOBL	124,5			
NASDAQ	12.432	0,41	15.645	-20,54%	SCHATZ	109,175			
DAX	13.326	0,80	15.885	-16,11%					
FTSE	7.515	0,58	7.385	1,76%	US LONG BOND	136,47			
NIKKEI	28.479	0,58	28.792	-1,09%	US 10Y	117,28			
BRENT	101,50	0,28	77,78	30,50%	US 5Y	111,20			
GOLD \$	1.762	0,62	1.829	-3,66%	US 2Y	104,48			

