

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	0,970	-0,45	USDJPY	145,535	0,20	EURUSD	1,135	-14,52%	
EURGBP	0,8768	-0,18	USDGBP	0,90395	0,21	EURGBP	0,8412	4,24%	
EURJPY	141,17	-0,31	USDCHF	0,9979	0,35	EURJPY	130,5	8,17%	
EURCHF	0,968	-0,08				EURCHF	1,0379	-6,74%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	1,25	EUR	0,783	-0,336	1,288	1,897	-0,194	2,552	
USA	(3,00 / 3,25)	USD	3,314	0,153	3,909	4,385		4,996	
JAPAN	- 0,10	JPY	-0,060	-0,053	-0,022	0,045			
BANK OF ENGLAND	2,25	GBP	2,398	0,229	3,415	4,421			
SWITZERLAND	0,50	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		4,308	4,142	3,881			3,842		
GREEK TREASURY			4,077	4,935	5,034	4,832			
GERMAN TREASURY		1,800	2,004	2,207	2,388	2,320	2,200		
JAPANESE TREAS		-0,066	0,051	0,252	0,704	0,983	1,372		
U.K TREASURY		4,307	4,562	4,387	4,716	4,798	4,605		
ESM TREASURY		2,552	2,813	3,106	3,309	3,216	2,888		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,600	3,016	3,099	3,159	3,242	3,238	3,015	2,563
USD SWAP		4,700	4,431	4,178	4,021	3,897	3,822	3,707	3,401

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	100,70	1,13	3	155		3M	99,95	0,85	
GGB 3,45%	04/24	2Y	101,12	2,65	4	292					
GGB 3,375%	02/25	3Y	100,15	3,30	8	323					
GGB 2%	04/27	5Y	91,72	4,04	5	349		6M	99,14	1,83	
GGB 3,75%	01/28	7Y	97,41	4,30	9	363					
GGB 1,75%	06/32	10Y	76,10	4,91	10	360					
GGB 1,875%	02/35	15Y	71,83	4,99	12	353		12M	98,04	2,17	
GGB 4%	01/37	16Y	90,54	4,94	1	382					
GGB 4,20%	01/42	21Y	92,62	4,79	5	355					
GGB 1,875%	01/52	30Y	53,90	4,86	10	292					

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		207	103	138	145	-2	169		
10Y		273	123	150	161	20	212		
15Y		265	119	131	150	37	193		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,85	1,83	2,17	3,30	4,04	4,30	4,91	4,99	4,79	4,86

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	810	-0,48	893	-9,31%					
DOW JONES	29.297	-2,11	36.338	-19,38%	BUND	137,73			
S&P 500	3.640	-2,80	4.766	-23,63%	BOBL	119,59			
NASDAQ	10.652	-3,80	15.645	-31,91%	SCHATZ	107,115			
DAX	12.357	0,69	15.885	-22,21%					
FTSE	6.972	-0,27	7.385	-5,58%	US LONG BOND	125,09			
NIKKEI	27.116	-0,71	28.792	-5,82%	US 10Y	111,33			
BRENT	97,18	-0,76	77,78	24,94%	US 5Y	107,01			
GOLD \$	1.678	-1,02	1.829	-8,28%	US 2Y	102,50			

