

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	0,972	0,13	USDJPY	145,675	-0,03	EURUSD	1,135	-14,38%	
EURGBP	0,8767	-0,11	USDGBP	0,90245	-0,23	EURGBP	0,8412	4,22%	
EURJPY	141,53	0,08	USDCHF	0,99765	-0,21	EURJPY	130,5	8,45%	
EURCHF	0,969	-0,12				EURCHF	1,0379	-6,62%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	1,25	EUR	0,809	-0,336	1,319	1,962	-0,194	2,639	
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		4,297	4,139	3,918			3,909		
GREEK TREASURY			4,194	4,965	5,087	4,925			
GERMAN TREASURY		1,882	2,109	2,328	2,520	2,458	2,305		
JAPANESE TREAS		-0,056	0,062	0,254	0,747	1,042	1,447		
U.K TREASURY		4,308	4,579	4,438	4,779	4,868	4,716		
ESM TREASURY		2,606	2,891	3,199	3,398	3,304	2,970		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,645	3,074	3,183	3,246	3,334	3,325	3,100	2,643
USD SWAP		4,713	4,410	4,165	4,033	3,929	3,868	3,758	3,457

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	6	155		3M	99,95	0,87	
GGB 3,45%	04/24	2Y	101,09	2,68	4	295					
GGB 3,375%	02/25	3Y	100,13	3,31	-1	324					
GGB 2%	04/27	5Y	91,27	4,15	5	360		6M	99,15	1,83	
GGB 3,75%	01/28	7Y	96,99	4,40	4	373					
GGB 1,75%	06/32	10Y	75,93	4,94	7	363					
GGB 1,875%	02/35	15Y	71,45	5,04	8	358		12M	98,04	2,19	
GGB 4%	01/37	16Y	89,69	5,03	-5	391					
GGB 4,20%	01/42	21Y	91,71	4,87	5	363					
GGB 1,875%	01/52	30Y	53,85	4,86	2	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		209	105	146	153	16	171		
10Y		264	114	147	157	25	205		
15Y		257	111	130	149	44	187		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,87	1,83	2,19	3,31	4,15	4,40	4,94	5,04	4,87	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	813	-0,18	893	-8,98%					
DOW JONES	29.203	-0,32	36.338	-19,64%	BUND	136,13			
S&P 500	3.612	-0,75	4.766	-24,20%	BOBL	118,88			
NASDAQ	10.542	-1,04	15.645	-32,62%	SCHATZ	106,925			
DAX	12.201	-0,59	15.885	-23,19%					
FTSE	6.902	-0,82	7.385	-6,53%	US LONG BOND	124,69			
NIKKEI	26.401	-2,64	28.792	-8,30%	US 10Y	111,25			
BRENT	94,73	-1,52	77,78	21,79%	US 5Y	107,01			
GOLD \$	1.670	0,06	1.829	-8,71%	US 2Y	102,54			

