

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	0,978	0,01	USDJPY	147,475	0,24	EURUSD	1,135	-13,84%	
EURGBP	0,8655	0,26	USDGBP	0,8853	0,27	EURGBP	0,8412	2,89%	
EURJPY	144,19	0,15	USDCHF	0,99695	-0,29	EURJPY	130,5	10,49%	
EURCHF	0,975	-0,43				EURCHF	1,0379	-6,09%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE 1,25	EUR	0,854	-0,336	1,363	1,998	-0,194	2,659		
USA (3,00 / 3,25)	USD	3,339	0,153	4,011	4,490		5,068		
JAPAN - 0,10	JPY	-0,060	-0,053	-0,023	0,045				
BANK OF ENGLAND 2,25	GBP	2,619	0,229	3,494	4,512				
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		4,418	4,170	3,912			3,894		
GREEK TREASURY			4,104	4,842	5,012	4,820			
GERMAN TREASURY		1,843	1,981	2,183	2,408	2,390	2,218		
JAPANESE TREAS		-0,057	0,066	0,253	0,775	1,079	1,467		
U.K TREASURY		3,684	4,114	4,081	4,440	4,541	4,446		
ESM TREASURY		2,536	2,767	3,045	3,270	3,194	2,859		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,630	2,982	3,051	3,102	3,178	3,201	2,984	2,531
USD SWAP		4,917	4,497	4,180	4,027	3,911	3,845	3,731	3,416

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	100,66	1,15	1	157		3M	99,95	1,06	
GGB 3,45%	04/24	2Y	101,11	2,65	-2	292					
GGB 3,375%	02/25	3Y	100,22	3,27	-4	320					
GGB 2%	04/27	5Y	91,60	4,07	-2	352		6M	99,15	1,87	
GGB 3,75%	01/28	7Y	97,54	4,28	-5	361					
GGB 1,75%	06/32	10Y	76,68	4,82	-5	351					
GGB 1,875%	02/35	15Y	71,95	4,98	-6	352		12M	98,04	2,21	
GGB 4%	01/37	16Y	90,56	4,93	-7	381					
GGB 4,20%	01/42	21Y	92,85	4,77	-7	353					
GGB 1,875%	01/52	30Y	55,11	4,74	-4	280					

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		212	108	148	156	17	171		
10Y		266	116	150	157	27	206		
15Y		260	114	133	154	50	191		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	1,06	1,87	2,21	3,27	4,07	4,28	4,82	4,98	4,77

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	816	-0,19	893	-8,66%					
DOW JONES	30.039	2,83	36.338	-17,34%		BUND	138,03		
S&P 500	3.670	2,60	4.766	-23,00%		BOBL	119,72		
NASDAQ	10.649	2,23	15.645	-31,93%		SCHATZ	107,085		
DAX	12.356	1,51	15.885	-22,22%					
FTSE	6.850	0,35	7.385	-7,23%		US LONG BOND	125,19		
NIKKEI	27.091	3,25	28.792	-5,91%		US 10Y	111,33		
BRENT	94,81	0,25	77,78	21,90%		US 5Y	106,88		
GOLD \$	1.670	0,21	1.829	-8,70%		US 2Y	102,31		

