

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	0,991	1,61	USDJPY	146,98	-0,87	EURUSD	1,135	-12,69%	
EURGBP	0,8775	0,44	USDGBP	0,88575	-1,15	EURGBP	0,8412	4,31%	
EURJPY	145,61	0,73	USDCHF	0,99685	-1,62	EURJPY	130,5	11,57%	
EURCHF	0,988	-0,05				EURCHF	1,0379	-4,85%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE 2,00	EUR	1,401	-0,336	1,732	2,225	-0,194	2,735		
USA (3,75 / 4,00)	USD	3,836	0,153	4,508	4,971		5,536		
JAPAN - 0,10	JPY	-0,060	-0,053	-0,030	0,038				
BANK OF ENGLAND 3,00	GBP	2,915	0,229	3,365	4,019				
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		4,684	4,352	4,156			4,231		
GREEK TREASURY			3,947	4,717	4,899	4,726			
GERMAN TREASURY		2,124	2,167	2,290	2,428	2,385	2,220		
JAPANESE TREAS		-0,041	0,095	0,257	0,820	1,159	1,570		
U.K TREASURY		3,102	3,449	3,561	3,958	3,963	3,789		
ESM TREASURY		2,655	2,815	3,035	3,292	3,264	3,024		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,807	3,057	3,072	3,088	3,142	3,164	2,976	2,564
USD SWAP		5,223	4,775	4,444	4,299	4,203	4,164	4,069	3,781

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	100,59	0,87	10	129		3M	99,57	1,80	
GGB 3,45%	04/24	2Y	101,06	2,66	0	293					
GGB 3,375%	02/25	3Y	100,34	3,21	1	314					
GGB 2%	04/27	5Y	92,41	3,89	0	334		6M	99,11	1,89	
GGB 3,75%	01/28	7Y	98,24	4,13	0	346					
GGB 1,75%	06/32	10Y	77,63	4,69	4	338					
GGB 1,875%	02/35	15Y	72,98	4,85	2	339		12M	98,18	2,19	
GGB 4%	01/37	16Y	91,52	4,84	-1	372					
GGB 4,20%	01/42	21Y	94,10	4,67	1	343					
GGB 1,875%	01/52	30Y	56,66	4,60	-1	266					

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		178	74	122	131	10	145		
10Y		243	93	137	145	27	190		
15Y		247	101	125	145	47	177		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	1,80	1,89	2,19	3,21	3,89	4,13	4,69	4,85	4,67

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	879	2,01	893	-1,59%					
DOW JONES	32.314	0,98	36.338	-11,07%		BUND	137,06		
S&P 500	3.770	1,35	4.766	-20,89%		BOBL	118,91		
NASDAQ	10.416	0,71	15.645	-33,42%		SCHATZ	106,675		
DAX	13.500	2,82	15.885	-15,01%					
FTSE	7.354	2,31	7.385	-0,41%		US LONG BOND	119,69		
NIKKEI	27.200	-1,68	28.792	-5,53%		US 10Y	110,08		
BRENT	97,84	3,35	77,78	25,79%		US 5Y	106,16		
GOLD \$	1.672	2,60	1.829	-8,59%		US 2Y	101,82		

