

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	1,025	0,40	USDJPY	141,32	0,24	EURUSD	1,135	-9,67%	
EURGBP	0,8737	0,24	USDGBP	0,85245	-0,14	EURGBP	0,8412	3,86%	
EURJPY	144,85	0,66	USDCHF	0,96345	-0,04	EURJPY	130,5	10,99%	
EURCHF	0,988	0,39				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	1,415	-0,336	1,802	2,333	-0,194	2,874		
USA (3,75 / 4,00)	USD	3,879	0,153	4,630	5,156		5,633		
JAPAN - 0,10	JPY	-0,060	-0,053	-0,032	0,041				
BANK OF ENGLAND 3,00	GBP	2,962	0,229	3,466	4,071				
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		4,332	3,938	3,813			4,015		
GREEK TREASURY			3,718	4,502	4,717	4,493			
GERMAN TREASURY		2,115	2,018	2,082	2,255	2,214	2,042		
JAPANESE TREAS		-0,057	0,050	0,242	0,748	1,058	1,440		
U.K TREASURY		3,154	3,358	3,349	3,661	3,650	3,470		
ESM TREASURY		2,515	2,578	2,778	3,060	3,089	2,900		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,767	2,859	2,822	2,825	2,882	2,933	2,779	2,415
USD SWAP		5,066	4,362	4,059	3,876	3,821	3,852	3,848	3,572

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	100,48	1,14	0	156		3M	99,58	1,91	
GGB 3,45%	04/24	2Y	100,93	2,75	4	302					
GGB 3,375%	02/25	3Y	100,52	3,13	3	306					
GGB 2%	04/27	5Y	93,25	3,68	6	313		6M	99,10	2,00	
GGB 3,75%	01/28	7Y	99,26	3,91	6	324					
GGB 1,75%	06/32	10Y	79,13	4,47	5	316					
GGB 1,875%	02/35	15Y	74,35	4,68	5	322		12M	98,23	2,18	
GGB 4%	01/37	16Y	94,06	4,58	2	346					
GGB 4,20%	01/42	21Y	97,04	4,43	4	319					
GGB 1,875%	01/52	30Y	58,59	4,43	5	249					

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		170	66	116	124	20	139		
10Y		242	92	140	148	41	192		
15Y		246	100	129	148	57	180		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	1,91	2,00	2,18	3,13	3,68	3,91	4,47	4,68	4,43

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	899	0,80	893	0,63%					
DOW JONES	33.715	3,70	36.338	-7,22%		BUND	139,47		
S&P 500	3.956	5,54	4.766	-16,99%		BOBL	119,77		
NASDAQ	11.114	7,35	15.645	-28,96%		SCHATZ	106,8		
DAX	14.179	0,23	15.885	-10,74%					
FTSE	7.384	0,12	7.385	0,00%		US LONG BOND	123,44		
NIKKEI	28.264	2,98	28.792	-1,84%		US 10Y	112,20		
BRENT	95,97	2,46	77,78	23,39%		US 5Y	107,72		
GOLD \$	1.759	0,20	1.829	-3,83%		US 2Y	102,40		

