

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	1,036	-0,04	USDJPY	140,175	-0,03	EURUSD	1,135	-8,71%	
EURGBP	0,8698	-0,45	USDGBP	0,83965	-0,38	EURGBP	0,8412	3,40%	
EURJPY	145,20	-0,09	USDCHF	0,95115	-0,07	EURJPY	130,5	11,26%	
EURCHF	0,985	-0,16				EURCHF	1,0379	-5,08%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	2,00	EUR	1,395	-0,336	1,803	2,311	-0,194	2,843	
USA	(3,75 / 4,00)	USD	3,911	0,153	4,674	5,082		5,465	
JAPAN	- 0,10	JPY	-0,060	-0,053	-0,041	0,030			
BANK OF ENGLAND	3,00	GBP	2,983	0,229	3,560	4,135			
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		4,490	3,979	3,803			3,898		
GREEK TREASURY			3,533	4,351	4,665	4,282			
GERMAN TREASURY		2,181	2,056	2,084	2,216	2,170	1,986		
JAPANESE TREAS		-0,026	0,090	0,249	0,763	1,053	1,413		
U.K TREASURY		3,202	3,332	3,279	3,609	3,591	3,438		
ESM TREASURY		2,524	2,565	2,734	2,998	3,010	2,826		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,787	2,851	2,800	2,785	2,824	2,843	2,679	2,304
USD SWAP		5,162	4,404	4,022	3,867	3,782	3,769	3,706	3,461

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	100,44	1,16	1	158		3M	99,62	1,86	
GGB 3,45%	04/24	2Y	101,00	2,68	2	295					
GGB 3,375%	02/25	3Y	100,79	3,00	2	293					
GGB 2%	04/27	5Y	94,11	3,46	6	291		6M	99,30	1,97	
GGB 3,75%	01/28	7Y	100,47	3,65	5	298					
GGB 1,75%	06/32	10Y	80,17	4,32	7	301					
GGB 1,875%	02/35	15Y	74,87	4,61	6	315		12M	98,31	2,14	
GGB 4%	01/37	16Y	94,78	4,50	3	338					
GGB 4,20%	01/42	21Y	99,76	4,22	3	298					
GGB 1,875%	01/52	30Y	59,78	4,33	5	239					

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		148	44	93	104	5	118		
10Y		227	77	125	132	32	179		
15Y		245	99	126	143	62	179		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	1,86	1,97	2,14	3,00	3,46	3,65	4,32	4,61	4,22	4,33

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	887	0,40	893	-0,73%					
DOW JONES	33.546	-0,02	36.338	-7,68%	BUND	139,79			
S&P 500	3.947	-0,31	4.766	-17,19%	BOBL	119,59			
NASDAQ	11.145	-0,35	15.645	-28,76%	SCHATZ	106,69			
DAX	14.323	0,40	15.885	-9,83%					
FTSE	7.367	0,28	7.385	-0,24%	US LONG BOND	125,81			
NIKKEI	27.900	-0,11	28.792	-3,10%	US 10Y	112,48			
BRENT	89,92	0,16	77,78	15,61%	US 5Y	107,79			
GOLD \$	1.763	0,14	1.829	-3,61%	US 2Y	102,22			

