

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	1,043	0,33	USDJPY	137,63	-1,13	EURUSD	1,135	-8,09%	
EURGBP	0,8625	0,33	USDGBP	0,82695	0,00	EURGBP	0,8412	2,53%	
EURJPY	143,54	-0,83	USDCHF	0,9425	-0,36	EURJPY	130,5	9,99%	
EURCHF	0,983	-0,04				EURCHF	1,0379	-5,29%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	2,00	EUR	1,476	-0,336	1,922	2,374	-0,194	2,860	
USA	(3,75 / 4,00)	USD	4,055	0,153	4,734	5,219		5,598	
JAPAN	- 0,10	JPY	-0,060	-0,053	-0,049	0,031			
BANK OF ENGLAND	3,00	GBP	3,190	0,229	3,636	4,184			
SWITZERLAND	0,50	CHF	-0,775	-0,773	-0,753				

CAPITAL MARKETS									
		2YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		4,438	3,833	3,637			3,695		
GREEK TREASURY			3,314	4,180	4,453	4,112			
GERMAN TREASURY		2,171	1,979	1,946	2,036	1,982	1,857		
JAPANESE TREAS		-0,021	0,101	0,253	0,797	1,109	1,497		
U.K TREASURY		3,310	3,288	3,099	3,447	3,417	3,323		
ESM TREASURY		2,516	2,478	2,578	2,804	2,794	2,624		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,830	2,816	2,694	2,646	2,654	2,635	2,454	2,086
USD SWAP		5,166	4,325	3,899	3,717	3,608	3,583	3,512	3,255

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 3,45%	04/24	2Y	101,02	2,66	-1	293		3M	99,64	1,98	
GGB 3,375%	02/25	3Y	100,96	2,92	0	285					
GGB 2%	04/27	5Y	94,96	3,25	1	270		6M	99,31	2,08	
GGB 3,75%	01/28	7Y	102,10	3,30	1	263					
GGB 1,75%	06/32	10Y	81,36	4,15	1	284					
GGB 1,875%	02/35	15Y	76,53	4,40	-3	294		12M	98,31	2,20	
GGB 4%	01/37	16Y	96,35	4,35	-6	323					
GGB 4,20%	01/42	21Y	101,98	4,05	3	281					
GGB 1,875%	01/52	30Y	61,88	4,15	0	221					

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		134	30	81	92	-8	105		
10Y		223	73	124	130	31	176		
15Y		242	96	121	139	63	177		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	1,98	2,08	2,20	2,92	3,25	3,30	4,15	4,40	4,05	4,15

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	915	-0,32	893	2,39%					
DOW JONES	34.347	0,45	36.338	-5,48%		BUND	141,02		
S&P 500	4.026	-0,03	4.766	-15,52%		BOBL	119,96		
NASDAQ	11.226	-0,52	15.645	-28,24%		SCHATZ	106,75		
DAX	14.483	-0,40	15.885	-8,82%					
FTSE	7.444	-0,58	7.385	0,80%		US LONG BOND	128,44		
NIKKEI	28.163	-0,42	28.792	-2,19%		US 10Y	113,42		
BRENT	81,26	-2,83	77,78	4,47%		US 5Y	108,11		
GOLD \$	1.759	0,23	1.829	-3,83%		US 2Y	102,25		

