

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	1,014	0,63	USDJPY	138,08	-0,30	EURUSD	1,135	-10,60%	
EURGBP	0,8492	-0,09	USDGBP	0,8372	-0,64	EURGBP	0,8412	0,96%	
EURJPY	140,07	0,25	USDCHF	0,9749	-0,14	EURJPY	130,5	7,33%	
EURCHF	0,989	0,43				EURCHF	1,0379	-4,72%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1year		
EUROZONE	0,00	EUR	-0,317	-0,336	0,072	0,532	-0,194	1,057	
USA (1,50 / 1,75)		USD	2,120	0,153	2,738	3,311		3,896	
JAPAN - 0,10		JPY	-0,054	-0,053	-0,015	0,048			
BANK OF ENGLAND 0,50		GBP	1,410	0,229	1,901	2,509			
SWITZERLAND -025		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		3,139	3,058	2,936			3,091		
GREEK TREASURY			2,744	3,558	3,938	3,677			
GERMAN TREASURY		0,506	0,881	1,180	1,390	1,368	1,397		
JAPANESE TREAS		-0,058	0,037	0,237	0,592	0,870	1,211		
U.K TREASURY		1,939	1,818	2,106	2,580	2,629	2,586		
ESM TREASURY		1,057	1,426	1,895	2,258	2,334	2,230		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		0,989	1,449	1,671	1,826	2,019	2,204	2,134	1,871
USD SWAP		3,506	3,219	3,054	3,008	3,006	3,067	3,038	2,821

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	101,44	0,77	3	119		3M	100,05	-0,24	
GGB 3,45%	04/24	2Y	102,95	1,68	2	195					
GGB 3,375%	02/25	3Y	102,82	2,23	1	216					
GGB 2%	04/27	5Y	97,04	2,67	4	212		6M	99,85	0,33	
GGB 3,75%	01/28	7Y	103,62	3,03	4	236					
GGB 1,75%	06/32	10Y	85,26	3,54	4	223					
GGB 1,875%	02/35	15Y	80,28	3,89	5	243		12M	99,31	0,77	
GGB 4%	01/37	16Y	106,25	3,44	2	232					
GGB 4,20%	01/42	21Y	107,84	3,63	3	239					
GGB 1,875%	01/52	30Y	60,03	4,29	4	235					

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		186	82	112	119	21	143		
10Y		238	88	111	121	21	176		
15Y		255	109	118	141	48	177		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,24	0,33	0,77	2,23	2,67	3,03	3,54	3,89	3,63

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	804	1,13	893	-10,05%					
DOW JONES	31.288	2,15	36.338	-13,90%		BUND	152,26		
S&P 500	3.863	1,92	4.766	-18,94%		BOBL	125,62		
NASDAQ	11.452	1,79	15.645	-26,80%		SCHATZ	109,585		
DAX	13.009	1,12	15.885	-18,11%					
FTSE	7.252	1,30	7.385	-1,80%		US LONG BOND	139,78		
NIKKEI	26.788	0,54	28.792	-6,96%		US 10Y	118,56		
BRENT	103,99	2,80	77,78	33,70%		US 5Y	111,98		
GOLD \$	1.719	0,64	1.829	-6,00%		US 2Y	104,70		

