

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	1,143	0,07	USDJPY	115,6	0,06	EURUSD	1,135	0,76%	
EURGBP	0,8439	-0,02	USDGBP	0,7381	-0,11	EURGBP	0,8412	0,32%	
EURJPY	132,17	0,13	USDCHF	0,92355	-0,07	EURJPY	130,5	1,28%	
EURCHF	1,056	-0,01				EURCHF	1,0379	1,73%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,545	-0,336	-0,538	-0,463	-0,194	-0,313	
USA	(0,00 / 0,25)	USD	0,126	0,153	0,366	0,640		1,092	
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,021	0,041			
BANK OF ENGLAND	0,50	GBP	0,478	0,229	0,782	1,230			
SWITZERLAND	-0,75	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			1,347	1,802	1,930			2,234	
GREEK TREASURY				1,396	2,461	2,572	2,349		
GERMAN TREASURY			-0,328	0,043	0,232	0,345	0,279	0,446	
JAPANESE TREAS			-0,034	0,031	0,231	0,464	0,660	0,873	
U.K TREASURY			1,297	1,337	1,446	1,595	1,626	1,546	
ESM TREASURY			0,094	0,386	0,591	0,796	0,850	0,874	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,288	0,375	0,562	0,642	0,744	0,843	0,831
USD SWAP			1,040	1,746	1,884	1,949	2,008	2,080	2,101
JPY SWAP			#N/A N/A	#N/A N/A	0,154	#N/A N/A	0,295	#N/A N/A	0,585
GBP SWAP			#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A
CHF SWAP			#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A

HELLENIC REPUBLIC BENCHMARKS BONDS									
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	103,28	0,08	-1	50	3M	100,07	-0,46
GGB 3,45%	04/24	2Y	106,50	0,38	0	65			
GGB 3,375%	02/25	3Y	107,21	0,93	1	86			
GGB 0%	02/26	5Y	94,89	1,32	1	76	6M	100,14	-0,30
GGB 3,75%	01/28	7Y	112,51	1,54	1	87			
GGB 1,75%	06/32	10Y	93,76	2,44	0	113			
GGB 1,875%	02/35	15Y	92,80	2,53	1	107	12M	100,25	-0,30
GGB 4%	01/37	16Y	122,63	2,21	0	107			
GGB 4,20%	01/42	21Y	130,41	2,29	2	103			
GGB 1,875%	01/52	30Y	79,46	2,91	1	97			

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		135	55	102	109	43	114		
10Y		223	104	137	142	67	177		
15Y		223	97	109	130	54	173		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,46	-0,30	-0,30	0,93	1,32	1,54	2,44	2,53	2,29

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	960	1,94	893	7,50%					
DOW JONES	35.768	0,86	36.338	-1,57%		BUND	165,86		
S&P 500	4.587	1,45	4.766	-3,75%		BOBL	130,77		
NASDAQ	14.490	2,08	15.645	-7,38%		SCHATZ	111,575		
DAX	15.482	1,57	15.885	-2,54%					
FTSE	7.643	1,01	7.385	3,51%		US LONG BOND	153,19		
NIKKEI	27.696	0,42	28.792	-3,81%		US 10Y	126,72		
BRENT	91,71	0,17	77,78	17,91%		US 5Y	118,24		
GOLD \$	1.834	0,04	1.829	0,28%		US 2Y	108,01		

