

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	0,16	USDJPY	115,455	-0,07	EURUSD	1,135	0,75%	
EURGBP	0,8432	0,03	USDGBP	0,73755	-0,11	EURGBP	0,8412	0,23%	
EURJPY	132,01	0,05	USDCHF	0,9229	-0,24	EURJPY	130,5	1,15%	
EURCHF	1,055	-0,10				EURCHF	1,0379	1,66%	

MONEY MARKET RATES/EURIBOR -LIBOR

CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	0,00	EUR	-0,545	-0,336	-0,538	-0,463	-0,194	-0,313	
USA	(0,00 / 0,25)	USD	0,125	0,153	0,362	0,623		1,092	
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,021	0,040			
BANK OF ENGLAND	0,50	GBP	0,478	0,229	0,794	1,249			
SWITZERLAND	-0,75	CHF	-0,775	-0,773	-0,753	-0,703			

CAPITAL MARKETS

		2 YEAR	5 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR		
U.S TREASURY		1,344	1,802	1,940			2,237		
GREEK TREASURY			1,477	2,466	2,612	Requesting Data...			
GERMAN TREASURY		-0,339	0,038	0,234	0,349	0,284	0,452		
JAPANESE TREAS		-0,039	0,022	0,210	0,447	0,633	0,837		
U.K TREASURY	#N/A Requesting C	Requesting C	#N/A N/A	1,444	1,592	1,625	1,546		
ESM TREASURY		0,088	0,380	0,592	0,799	0,857	0,881		

INTEREST RATES SWAPS

		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP	#N/A Requesting C	0,368	0,556	A Requesting D	Requesting C	Requesting D	Requesting D	Requesting C	0,718
USD SWAP	#N/A Requesting C	Requesting C	Requesting C	A Requesting D	2,008	Requesting D	Requesting C		2,043
JPY SWAP	#N/A N/A	Requesting C	0,140	A Requesting D	0,274	#N/A N/A	0,553		0,714
GBP SWAP	#N/A N/A	Requesting C	#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 Requesting C	Requesting C	#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	0,10	-4	52		3M	100,06	-0,39		
GGB 3,45%	04/24	2Y	106,53	0,37	-6	64						
GGB 3,375%	02/25	3Y	107,22	0,93	-9	86						
GGB 0%	02/26	5Y	94,86	1,33	-5	76		6M	100,14	-0,29		
GGB 3,75%	01/28	7Y	112,46	1,55	-4	88						
GGB 1,75%	06/32	10Y	93,70	2,45	-2	114						
GGB 1,875%	02/35	15Y	92,66	2,55	-3	109		12M	100,23	-0,27		
GGB 4%	01/37	16Y	122,42	2,22	-2	110						
GGB 4,20%	01/42	21Y	130,24	2,29	-3	106						
GGB 1,875%	01/52	30Y	79,33	2,92	-2	98						

GREEK BONDS SPREAD(in bp) VS

		GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)							
MATURITY	GERMANY		SPAIN	PORTUGAL	ITALY	FRANCE			
5Y	144	64	108	116	51	123			
10Y	223	104	137	143	66	177			
15Y	226	100	112	134	57	177			

GREECE SOVEREIGN YIELD CURVE

MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,39	-0,29	-0,27	0,93	1,33	1,55	2,45	2,55	2,29	2,92

STOCK MARKETS-BOND FUTURES

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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	1,92	893	7,48%			
DOW JONES	35.728	0,75	36.338	-1,68%		BUND	165,72
S&P 500	4.576	1,20	4.766	-3,99%		BOBL	130,72
NASDAQ	14.351	1,10	15.645	-8,27%		SCHATZ	111,59
DAX	15.513	1,78	15.885	-2,34%			
FTSE	7.646	1,04	7.385	3,54%		US LONG BOND	153,03
NIKKEI	27.580	1,08	28.792	-4,21%		US 10Y	126,69
BRENT	91,25	0,52	77,78	17,32%		US 5Y	118,27
GOLD \$	1.829	0,16	1.829	-0,01%		US 2Y	108,00

GREECE -PORTUGAL-ITALY-SPAIN SOVEREIGN YIELD CURVE

