

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	1,139	-0,33	USDJPY	115,885	-0,08	EURUSD	1,135	0,37%	
EURGBP	0,8393	-0,39	USDGBP	0,73685	-0,08	EURGBP	0,8412	-0,23%	
EURJPY	132,00	-0,39	USDCHF	0,92655	0,14	EURJPY	130,5	1,15%	
EURCHF	1,055	-0,19				EURCHF	1,0379	1,67%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,552	-0,336	-0,528	-0,467	-0,194	-0,325	
USA	(0,00 / 0,25)	USD	0,123	0,153	0,377	0,635		1,094	
JAPAN	- 0,10	JPY	-0,064	-0,053	-0,021	0,043			
BANK OF ENGLAND	0,50	GBP	0,480	0,229	0,776	1,227			
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			1,549	1,910	2,007			2,304	
GREEK TREASURY				1,488	2,618	2,727	2,497		
GERMAN TREASURY			-0,335	0,059	0,264	0,371	0,302	0,457	
JAPANESE TREAS			-0,034	0,031	0,231	0,464	0,660	0,873	
U.K TREASURY			1,385	1,408	1,503	1,646	1,675	1,581	
ESM TREASURY			0,163	0,441	0,655	0,844	0,881	0,893	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			-0,262	0,448	0,621	0,706	0,809	0,887	0,862
USD SWAP			1,277	1,917	2,000	2,042	2,088	2,152	2,170
JPY SWAP			#N/A N/A	#N/A N/A	0,147	#N/A N/A	0,287	#N/A N/A	0,572
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)			
GGB 3,50%	01/23	1Y	103,24	0,11	2	53	3M	100,06	-0,40
GGB 3,45%	04/24	2Y	106,38	0,43	2	70			
GGB 3,375%	02/25	3Y	107,03	0,99	1	92			
GGB 0%	02/26	5Y	94,54	1,42	2	86	6M	100,14	-0,30
GGB 3,75%	01/28	7Y	111,76	1,66	3	99			
GGB 1,75%	06/32	10Y	92,44	2,59	4	128			
GGB 1,875%	02/35	15Y	91,17	2,69	5	123	12M	100,23	-0,28
GGB 4%	01/37	16Y	120,49	2,36	4	124			
GGB 4,20%	01/42	21Y	127,61	2,44	5	120			
GGB 1,875%	01/52	30Y	76,87	3,07	5	113			

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		143	39	105	111	43	121		
10Y		235	85	145	149	72	189		
15Y		236	90	118	137	63	186		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	-0,40	-0,30	-0,28	0,99	1,42	1,66	2,59	2,69	2,44

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	969	0,54	893	8,50%					
DOW JONES	35.331	0,25	36.338	-2,77%		BUND	165,3		
S&P 500	4.509	0,12	4.766	-5,39%		BOBL	130,6		
NASDAQ	14.151	-0,24	15.645	-9,55%		SCHATZ	111,54		
DAX	15.474	-0,11	15.885	-2,59%					
FTSE	7.649	-0,30	7.385	3,59%		US LONG BOND	151,59		
NIKKEI	27.696	0,42	28.792	-3,81%		US 10Y	126,00		
BRENT	92,46	1,15	77,78	18,87%		US 5Y	117,64		
GOLD \$	1.831	0,22	1.829	0,10%		US 2Y	107,61		

