

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	1,074	0,33	USDJPY	134,015	1,06	EURUSD	1,135	-5,37%	
EURGBP	0,8555	0,62	USDGBP	0,79675	0,31	EURGBP	0,8412	1,70%	
EURJPY	143,91	1,37	USDCHF	0,9763	0,36	EURJPY	130,5	10,27%	
EURCHF	1,048	0,67				EURCHF	1,0379	1,01%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,525	-0,336	-0,298	0,029	-0,194	0,561	
USA (0,75 / 1,00)		USD	1,160	0,153	1,665	2,188		2,852	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,031	0,016			
BANK OF ENGLAND 0,50		GBP	1,184	0,229	1,471	1,945			
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			2,743	3,013	3,005			3,154	
GREEK TREASURY				2,634	3,939	4,034	3,553		
GERMAN TREASURY			0,706	1,080	1,346	1,557	1,533	1,574	
JAPANESE TREAS			-0,074	-0,007	0,251	0,529	0,771	1,068	
U.K TREASURY			1,773	1,877	2,246	2,489	2,510	2,458	
ESM TREASURY			1,107	1,501	1,882	2,186	2,250	2,189	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,664	1,547	1,764	1,890	2,068	2,202	2,135
USD SWAP			2,759	3,112	3,062	3,056	3,080	3,145	3,120

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	102,17	0,11	1	53	3M	99,99	0,04
GGB 3,45%	04/24	2Y	103,50	1,47	5	174			
GGB 3,375%	02/25	3Y	103,00	2,21	3	214			
GGB 2%	04/27	5Y	97,45	2,56	3	201	6M	99,95	0,09
GGB 3,75%	01/28	7Y	106,11	2,57	5	190			
GGB 1,75%	06/32	10Y	82,30	3,92	12	261			
GGB 1,875%	02/35	15Y	79,35	3,98	10	252	12M	99,25	0,75
GGB 4%	01/37	16Y	107,66	3,33	7	221			
GGB 4,20%	01/42	21Y	109,80	3,50	6	226			
GGB 1,875%	01/52	30Y	59,56	4,32	3	238			

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		155	51	82	86	9	132		
10Y		259	109	147	144	57	207		
15Y		248	102	119	140	52	195		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,04	0,09	0,75	2,21	2,56	2,57	3,92	3,98	3,50	4,32

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	890	-0,19	893	-0,36%					
DOW JONES	33.180	0,80	36.338	-8,69%	BUND	148,91			
S&P 500	4.161	0,95	4.766	-12,70%	BOBL	123,76			
NASDAQ	12.175	0,94	15.645	-22,18%	SCHATZ	108,945			
DAX	14.481	-0,52	15.885	-8,84%					
FTSE	7.554	-0,60	7.385	2,29%	US LONG BOND	137,13			
NIKKEI	28.234	1,04	28.792	-1,94%	US 10Y	118,09			
BRENT	121,67	0,91	77,78	56,43%	US 5Y	111,94			
GOLD \$	1.851	-0,08	1.829	1,20%	US 2Y	105,15			

