

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	1,049	-0,29	USDJPY	135,895	-0,19	EURUSD	1,135	-7,57%	
EURGBP	0,8614	-0,23	USDGBP	0,82125	0,06	EURGBP	0,8412	2,40%	
EURJPY	142,53	-0,50	USDCHF	0,95655	-0,11	EURJPY	130,5	9,22%	
EURCHF	1,003	-0,39				EURCHF	1,0379	-3,34%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1year	
EUROZONE	0,00	EUR	-0,551	-0,336	-0,218	0,223	-0,194	0,948	
USA (1,50 / 1,75)		USD	1,652	0,153	2,232	2,862		3,572	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,028	0,041			
BANK OF ENGLAND 0,50		GBP	1,225	0,229	1,643	2,256			
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			3,071	3,184	3,127			3,252	
GREEK TREASURY				2,787	3,855	4,118	3,855		
GERMAN TREASURY			0,854	1,329	1,557	1,800	1,774	1,787	
JAPANESE TREAS			-0,044	0,039	0,224	0,636	0,916	1,273	
U.K TREASURY			2,116	2,142	2,465	2,752	2,762	2,712	
ESM TREASURY			1,415	1,844	2,289	2,600	2,648	2,486	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,878	1,723	1,987	2,140	2,331	2,489	2,393
USD SWAP			3,325	3,309	3,217	3,189	3,202	3,258	3,224

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	101,60	0,73	0	115	3M	99,98	0,23
GGB 3,45%	04/24	2Y	103,12	1,63	-3	190			
GGB 3,375%	02/25	3Y	102,52	2,37	-4	230			
GGB 2%	04/27	5Y	96,79	2,72	-5	217	6M	99,87	0,31
GGB 3,75%	01/28	7Y	103,23	3,11	-4	244			
GGB 1,75%	06/32	10Y	83,02	3,83	-4	252			
GGB 1,875%	02/35	15Y	78,61	4,08	-2	262	12M	98,80	1,27
GGB 4%	01/37	16Y	105,20	3,54	-4	242			
GGB 4,20%	01/42	21Y	105,39	3,80	-4	256			
GGB 1,875%	01/52	30Y	60,51	4,24	-8	230			

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		146	42	81	90	15	109		
10Y		230	80	122	124	40	175		
15Y		232	86	113	130	51	176		

GREECE SOVEREIGN YIELD CURVE									
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y
YIELD	0,23	0,31	1,27	2,37	2,72	3,11	3,83	4,08	3,80

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	824	0,09	893	-7,77%					
DOW JONES	30.947	-1,56	36.338	-14,84%		BUND	146,11		
S&P 500	3.822	-2,01	4.766	-19,82%		BOBL	122,73		
NASDAQ	11.182	-2,98	15.645	-28,53%		SCHATZ	108,7		
DAX	13.232	0,35	15.885	-16,70%					
FTSE	7.323	0,90	7.385	-0,83%		US LONG BOND	136,16		
NIKKEI	26.805	-0,91	28.792	-6,90%		US 10Y	117,27		
BRENT	117,14	-0,71	77,78	50,60%		US 5Y	111,38		
GOLD \$	1.817	-0,15	1.829	-0,65%		US 2Y	104,70		

