

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	0,997	0,43	USDJPY	141,565	0,68	EURUSD	1,135	-12,11%	
EURGBP	0,8613	-0,09	USDGBP	0,86365	-0,53	EURGBP	0,8412	2,39%	
EURJPY	141,18	1,07	USDCHF	0,9789	-0,10	EURJPY	130,5	8,18%	
EURCHF	0,976	0,30				EURCHF	1,0379	-5,94%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,50	EUR	0,314	-0,336	0,763	1,290	-0,194	1,896	
USA	(1,50 / 1,75)	USD	2,656	0,153	3,158	3,737		4,221	
JAPAN	- 0,10	JPY	-0,046	-0,053	-0,019	0,043			
BANK OF ENGLAND	0,50	GBP	2,113	0,229	2,611	3,337			
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			3,453	3,367	3,256			3,396	
GREEK TREASURY				3,407	4,280	4,410	4,312		
GERMAN TREASURY			1,127	1,366	1,577	1,760	1,701	1,730	
JAPANESE TREAS			-0,078	0,024	0,242	0,614	0,915	1,263	
U.K TREASURY			3,203	2,916	2,954	3,330	3,337	3,248	
ESM TREASURY			1,887	2,091	2,391	2,666	2,690	2,537	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			1,903	2,262	2,329	2,401	2,523	2,619	2,500
USD SWAP			3,908	3,644	3,447	3,373	3,353	3,376	3,319

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	101,19	0,46	-3	88	3M	99,90	0,62
GGB 3,45%	04/24	2Y	102,03	2,11	0	238			
GGB 3,375%	02/25	3Y	101,29	2,81	0	274			
GGB 2%	04/27	5Y	94,33	3,34	1	279	6M	99,43	1,22
GGB 3,75%	01/28	7Y	100,94	3,55	-1	288			
GGB 1,75%	06/32	10Y	80,27	4,26	-2	295			
GGB 1,875%	02/35	15Y	76,52	4,37	1	291	12M	99,10	1,20
GGB 4%	01/37	16Y	98,16	4,17	-1	305			
GGB 4,20%	01/42	21Y	99,08	4,27	3	303			
GGB 1,875%	01/52	30Y	57,51	4,51	-1	257			

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		204	100	143	146	18	166		
10Y		270	120	151	162	33	209		
15Y		265	119	131	151	41	186		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	0,62	1,22	1,20	2,81	3,34	3,55	4,26	4,37	4,27	4,51

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	836	0,84	893	-6,39%					
DOW JONES	31.318	-1,07	36.338	-13,81%	BUND	147,33			
S&P 500	3.924	-1,07	4.766	-17,66%	BOBL	123,19			
NASDAQ	11.631	-1,31	15.645	-25,66%	SCHATZ	108,895			
DAX	12.827	0,52	15.885	-19,25%					
FTSE	7.313	0,35	7.385	-0,97%	US LONG BOND	133,94			
NIKKEI	27.627	0,02	28.792	-4,05%	US 10Y	116,13			
BRENT	95,73	-0,01	77,78	23,08%	US 5Y	110,52			
GOLD \$	1.715	0,28	1.829	-6,22%	US 2Y	104,26			

