

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	1,062	0,19	USDJPY	132,645	0,23	EURUSD	1,135	-6,45%	
EURGBP	0,88	-0,03	USDGBP	0,82885	-0,23	EURGBP	0,8412	4,61%	
EURJPY	140,80	0,37	USDCHF	0,93195	0,09	EURJPY	130,5	7,89%	
EURCHF	0,989	0,27				EURCHF	1,0379	-4,68%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE 2,50	EUR	1,913	-0,336	2,102	2,645	-0,194	3,176		
USA (4,25 / 4,50)	USD	4,386	0,153	4,729	5,161		5,431		
JAPAN - 0,10	JPY	-0,060	-0,053	-0,035	0,053				
BANK OF ENGLAND 3,50	GBP	3,460	0,229	3,795	4,322				
SWITZERLAND 0,50	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		4,268	3,808	3,686			3,750		
GREEK TREASURY			3,670	4,546	4,774	4,275			
GERMAN TREASURY		2,587	2,405	2,375	2,446	2,352	2,249		
JAPANESE TREAS		0,011	0,207	0,385	0,945	1,229	1,522		
U.K TREASURY		3,691	3,657	3,628	3,944	3,996	3,913		
ESM TREASURY		2,950	2,915	2,995	3,173	3,161	2,977		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		3,251	3,229	3,113	3,057	3,043	2,977	2,768	2,374
USD SWAP		5,018	4,168	3,854	3,728	3,659	3,645	3,586	3,342

HELLENIC REPUBLIC BENCHMARKS BONDS								HELLENIC REPUBLIC T-BILLS			
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 3,45%	04/24	2Y	100,31	3,19	1	346		3M	99,78	2,17	
GGB 3,375%	02/25	3Y	99,99	3,38	1	331					
GGB 2%	04/27	5Y	93,86	3,56	4	301		6M	98,94	2,48	
GGB 3,75%	01/28	7Y	100,38	3,67	0	300					
GGB 1,75%	06/32	10Y	79,09	4,51	2	320					
GGB 1,875%	02/35	15Y	74,23	4,72	1	326		12M	97,32	2,88	
GGB 4%	01/37	16Y	94,15	4,57	5	345					
GGB 4,20%	01/42	21Y	99,70	4,22	1	298					
GGB 1,875%	01/52	30Y	58,42	4,45	2	251					

GREEK BONDS SPREAD(in bp) VS									
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			GREECE VS GERMANY SPREAD CHANGE YEAR TO DATE(YTD in b.p)						
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MATURITY		GERMANY	SPAIN	PORTUGAL	ITALY	FRANCE			
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5Y		127	23	68	85	-21	96		
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10Y		217	67	110	116	4	163		
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15Y		233	87	106	114	25	163		
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GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	2,17	2,48	2,88	3,38	3,56	3,67	4,51	4,72	4,22	4,45

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	924	0,04	893	3,45%					
DOW JONES	33.027	-1,05	36.338	-9,11%		BUND	135,27		
S&P 500	3.822	-1,45	4.766	-19,80%		BOBL	116,65		
NASDAQ	10.476	-2,18	15.645	-33,04%		SCHATZ	105,685		
DAX	13.914	-1,30	15.885	-12,41%					
FTSE	7.469	-0,37	7.385	1,15%		US LONG BOND	128,19		
NIKKEI	26.235	-1,03	28.792	-8,88%		US 10Y	113,44		
BRENT	81,59	0,75	77,78	4,90%		US 5Y	108,73		
GOLD \$	1.798	0,28	1.829	-1,72%		US 2Y	102,91		

