

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	1,037	0,38	USDJPY	138,735	0,07	EURUSD	1,135	-8,62%	
EURGBP	0,8642	0,03	USDGBP	0,83345	-0,39	EURGBP	0,8412	2,73%	
EURJPY	143,86	0,40	USDCHF	0,95035	-0,35	EURJPY	130,5	10,23%	
EURCHF	0,985	0,01				EURCHF	1,0379	-5,06%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES		1 Month	2 Month	3 Month	6 Month	9 Month	1 year		
EUROZONE	2,00	EUR	1,492	-0,336	1,954	2,436	-0,194	2,892	
USA	(3,75 / 4,00)	USD	4,071	0,153	4,735	5,210		5,572	
JAPAN	- 0,10	JPY	-0,060	-0,053	-0,047	0,031			
BANK OF ENGLAND	3,00	GBP	3,207	0,229	3,655	4,216			
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		4,473	3,905	3,727			3,787		
GREEK TREASURY			3,233	4,176	4,378	4,076			
GERMAN TREASURY		2,126	1,942	1,928	1,998	1,941	1,810		
JAPANESE TREAS		-0,023	0,117	0,253	0,838	1,138	1,526		
U.K TREASURY		3,274	3,245	3,124	3,465	3,445	3,381		
ESM TREASURY		2,476	2,456	2,577	2,817	2,820	2,636		

INTEREST RATES SWAPS									
		1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR	30 YEAR
EUR SWAP		2,793	2,781	2,667	2,632	2,656	2,653	2,475	2,088
USD SWAP		5,176	4,355	3,947	3,785	3,693	3,670	3,601	3,345

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	101,04	2,64	1	291		3M	99,65	2,01	
GGB 3,375%	02/25	3Y	101,02	2,89	2	282					
GGB 2%	04/27	5Y	95,21	3,19	0	264		6M	99,32	2,06	
GGB 3,75%	01/28	7Y	102,19	3,28	1	261					
GGB 1,75%	06/32	10Y	81,39	4,15	1	284					
GGB 1,875%	02/35	15Y	77,09	4,34	2	288		12M	98,35	2,16	
GGB 4%	01/37	16Y	96,78	4,31	2	319					
GGB 4,20%	01/42	21Y	102,46	4,01	3	277					
GGB 1,875%	01/52	30Y	62,28	4,12	3	218					

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		129	25	74	91	-11	100		
10Y		225	75	124	131	33	177		
15Y		238	92	114	131	55	171		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	2,01	2,06	2,16	2,89	3,19	3,28	4,15	4,34	4,01	4,12

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	917	0,51	893	2,60%					
DOW JONES	33.853	0,01	36.338	-6,84%		BUND	141,12		
S&P 500	3.958	-0,16	4.766	-16,96%		BOBL	120,12		
NASDAQ	10.984	-0,59	15.645	-29,79%		SCHATZ	106,83		
DAX	14.462	0,74	15.885	-8,96%					
FTSE	7.566	0,72	7.385	2,45%		US LONG BOND	126,94		
NIKKEI	27.969	-0,21	28.792	-2,86%		US 10Y	112,86		
BRENT	84,28	1,51	77,78	8,36%		US 5Y	107,85		
GOLD \$	1.762	0,68	1.829	-3,67%		US 2Y	102,21		

