

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	1,076	0,19	USDJPY	127,755	0,52	EURUSD	1,135	-5,21%	
EURGBP	0,8512	0,18	USDGBP	0,7915	-0,04	EURGBP	0,8412	1,19%	
EURJPY	137,41	0,72	USDCHF	0,96025	0,32	EURJPY	130,5	5,29%	
EURCHF	1,033	0,50				EURCHF	1,0379	-0,49%	

MONEY MARKET RATES/EURIBOR -LIBOR									
CENTRAL BANKS RATES			1 Month	2 Month	3 Month	6 Month	9 Month	1 year	
EUROZONE	0,00	EUR	-0,545	-0,336	-0,368	-0,076	-0,194	0,358	
USA (0,75 / 1,00)		USD	1,062	0,153	1,598	2,086		2,696	
JAPAN - 0,10		JPY	-0,056	-0,053	-0,018	0,032			
BANK OF ENGLAND 0,50		GBP	1,078	0,229	1,384	1,823			
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			2,476	2,718	2,738			2,964	
GREEK TREASURY				2,411	3,563	3,754	3,558		
GERMAN TREASURY			0,452	0,774	1,062	1,303	1,279	1,328	
JAPANESE TREAS			-0,061	0,008	0,237	0,506	0,753	1,011	
U.K TREASURY			1,490	1,621	1,993	2,264	2,289	2,248	
ESM TREASURY			0,780	1,169	1,562	1,890	1,965	1,903	

INTEREST RATES SWAPS									
			1 YEAR	3 YEAR	5 YEAR	7 YEAR	10 YEAR	15 YEAR	20 YEAR
EUR SWAP			0,444	1,227	1,445	1,589	1,777	1,945	1,892
USD SWAP			2,525	2,815	2,766	2,781	2,818	2,897	2,892

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 3,50%	01/23	1Y	102,32	0,02	-1	44		3M	100,01	-0,03	
GGB 3,45%	04/24	2Y	103,76	1,36	3	163					
GGB 3,375%	02/25	3Y	103,40	2,07	3	200					
GGB 2%	04/27	5Y	98,45	2,34	4	179		6M	100,04	-0,08	
GGB 3,75%	01/28	7Y	107,61	2,30	-1	163					
GGB 1,75%	06/32	10Y	85,06	3,54	6	223					
GGB 1,875%	02/35	15Y	81,71	3,71	2	225		12M	99,87	0,13	
GGB 4%	01/37	16Y	107,37	3,35	-2	223					
GGB 4,20%	01/42	21Y	109,84	3,50	0	226					
GGB 1,875%	01/52	30Y	64,27	3,94	4	200					

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		164	60	95	99	23	140		
10Y		250	100	142	138	53	198		
15Y		245	99	123	140	58	191		

GREECE SOVEREIGN YIELD CURVE										
MATURITY	3M	6M	1Y	3Y	5Y	7Y	10Y	15Y	20Y	30Y
YIELD	-0,03	-0,08	0,13	2,07	2,34	2,30	3,54	3,71	3,50	3,94

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	893	0,14	893	-0,08%					
DOW JONES	33.213	1,76	36.338	-8,60%	BUND	152,59			
S&P 500	4.158	2,47	4.766	-12,75%	BOBL	126,93			
NASDAQ	12.131	3,33	15.645	-22,46%	SCHATZ	110,2			
DAX	14.521	0,41	15.885	-8,59%					
FTSE	7.581	-0,06	7.385	2,66%	US LONG BOND	140,94			
NIKKEI	27.369	2,19	28.792	-4,94%	US 10Y	120,00			
BRENT	120,18	0,63	77,78	54,51%	US 5Y	113,42			
GOLD \$	1.856	0,10	1.829	1,46%	US 2Y	106,02			

